

$$\begin{aligned} \limsup_{j, l} \|u_{m_j} - u_{m_l}\| &\leq \underbrace{\limsup_{j, l} \|u_{m_j}\|}_{\leq \epsilon/2} + \underbrace{\limsup_{j, l} \|u_{m_l}\|}_{\leq \epsilon/2} \\ &+ \limsup_{j, l} \|u_{m_j} - u_{m_l}\| \\ &\leq \epsilon. \end{aligned}$$

Step VII: Apply previous result $\delta = \delta_n = 1/n, n=1, 2, \dots$ to choose via Cantor-diagonal argument a subsequence $\{u_{m_j}\}$ that satisfies

$$\limsup_{j, l} \|u_{m_j} - u_{m_l}\|_{L^q(V)} = 0, \quad \square$$

Remark: As we've seen $W^{i,p}(U) \subset L^p(U)$ and $\forall 1 \leq p < \infty$ (∂U is C^1) (Ascoli-Arzelà for $p > n$!)

• Always $W_0^{i,p}(U) \subset L^p(U)$ is qtd if U bnd!

1.11. Chen's via Fourier-transform - $L^p = L^2$

Consider now $p=2$, and take $U = \mathbb{R}^n$. Then

$$F : L^2(\mathbb{R}^n) \rightarrow L^2(\mathbb{R}^n)$$

is a bnd. isomorphism (isometry with correct def. of F)

and $(f \in C_0^\infty(\mathbb{R}^n))$

$$\begin{aligned} \widehat{\partial_j f}(\xi) &= \partial_j \int_{\mathbb{R}^n} e^{i\langle x, \xi \rangle} f(x) dx = i \xi_j \int_{\mathbb{R}^n} e^{i\langle x, \xi \rangle} f(x) dx \\ &= i \xi_j \widehat{f}(\xi). \end{aligned}$$

Gen- $\widehat{\partial_x^\alpha f}(\xi) = (i\xi)^\alpha \widehat{f}(\xi)$.

Now

$$f \in H^k(\mathbb{R}^n) \Leftrightarrow \int_{\mathbb{R}^n} |\xi|^{2k} |\widehat{f}(\xi)|^2 d\xi < \infty$$

$$(2) \quad (1+|\xi|^2)^{k/2} \widehat{f} \in L^2(\mathbb{R}^n) \quad \forall k \in \mathbb{Z}$$

and an equiv. norm on $H^k(\mathbb{R}^n)$ is def. by

$$\|f\|_{H^k} = \left(\int_{\mathbb{R}^n} (1+|\xi|^2)^k |\widehat{f}(\xi)|^2 d\xi \right)^{1/2}.$$

Generally we can define

$$\|f\|_{H^s(\mathbb{R}^n)} = \left(\int_{\mathbb{R}^n} (1+|\xi|^2)^s |\widehat{f}(\xi)|^2 d\xi \right)^{1/2}, \quad s \geq 0.$$

~~For any $s \in \mathbb{R}$~~

For any $s \in \mathbb{R}$ we define