

$$U \subset \mathbb{R}^n \text{ Bounded } C^2\text{-Domain}, \begin{cases} \Delta u = f, & x \in U \\ u = \frac{\partial u}{\partial \nu} = 0, & x \in \partial U \end{cases}$$

Let  $u, \varphi \in C_0^\infty(U)$  then we see

$$\int_U \Delta u \varphi \, dx = \int_U \Delta(\Delta u) \varphi \, dx = - \int_U \nabla(\Delta u) \cdot \nabla \varphi \, dx = \int_U \Delta u \Delta \varphi \, dx$$

We look solutions in following form:

$$\begin{cases} B: H_0^2(U) \times H_0^2(U) \rightarrow \mathbb{R} \\ B[u, v] = \int_U \Delta u \Delta v \, dx = \int_U f v \, dx \end{cases}$$

Part 1:  $|B[u, v]| \leq \int_U |\Delta u| |\Delta v| \, dx \leq \|\Delta u\|_{L^2(U)} \|\Delta v\|_{L^2(U)} \\ \leq \|u\|_{H_0^2(U)} \|v\|_{H_0^2(U)}$

Part 2

$$\|u\|_{H_0^2(U)}^2 = \|u\|_{L^2(U)}^2 + \|Du\|_{L^2(U)}^2 + \|D^2u\|_{L^2(U)}^2$$

using Poincaré we get:

$$\|u\|_{H_0^2(U)}^2 \leq (c+1) \|Du\|_{L^2(U)}^2 + \|D^2u\|_{L^2(U)}^2$$

Integrate by Part's to get :

c.s

$$\int_U |Du|^2 dx = \int Du \cdot Du dx = - \int U \Delta U dx \leq \|U\|_{L^2} \|\Delta U\|_{L^2}$$

$$\text{(Cauchy w.h.t. } \epsilon) \leq \epsilon \|U\|_{L^2}^2 + \frac{\|\Delta U\|_{L^2}^2}{4\epsilon} \leq \epsilon C \|Du\|_{L^2}^2 + \frac{1}{4\epsilon} \|\Delta U\|_{L^2}^2$$

Let  $\epsilon = \frac{1}{2C}$

$$\Rightarrow \|Du\|_{L^2}^2 \leq C \|\Delta U\|_{L^2}^2$$

then is left to deal  $\|D^2U\|_{L^2}^2(u)$

Integ By Part's and assume that  $U \in C_0^\infty(U)$

~~$$\int_U |D^2U|^2 dx = \int_U \sum_{i,j} (\partial_{x_i} \partial_{x_j} U)^2 dx = \sum_{i,j} \int_U \partial_{x_i} \partial_{x_j} U \partial_{x_i} \partial_{x_j} U dx$$~~

$$\int_U |D^2U|^2 dx = \int_U \sum_{i,j} (\partial_{x_i} \partial_{x_j} U)^2 dx = \sum_{i,j} \int_U \partial_{x_i} \partial_{x_j} U \partial_{x_i} \partial_{x_j} U dx$$

$$= \sum_{i,j} \int_U \partial_{x_i} U \partial_{x_j} \partial_{x_j} \partial_{x_i} U dx = \sum_{i,j} \int_U \partial_{x_i} \partial_{x_i} U \partial_{x_j} \partial_{x_j} U dx$$

$$= \int_U \left( \sum_{i=1}^n \partial_{x_i} \partial_{x_i} U \right) \left( \sum_{j=1}^n \partial_{x_j} \partial_{x_j} U \right) dx = \int_U |\Delta U|^2 dx$$

Putting these together we have coersivity

$$\|U\|_{H_0^1(U)}^2 \leq C(C+1) \|\Delta U\|_{L^2}^2 + \|\Delta U\|_{L^2}^2 = \tilde{C} \|\Delta U\|_{L^2}^2$$

So  $\frac{1}{C} \|U\|_{H_0^1(U)}^2 \leq \|\Delta U\|_{L^2}^2 = B[U, U]$

So Lax-Milgram

SAT'S 😊

# HW 6. EX 2 Page 1

$U$  is Bounded

We have a weak Form ,  $v \in H^1(U)$  ,  $f \in L^2(U)$

$$1) \int_U Du \cdot Dv \, dx = \int_U f v \, dx \quad , \quad \forall v \in H^1(U)$$

Prove that 1 has a weak solution  $u \in H^1(U)$

if and only if

$$2) \int_U f \, dx = 0$$

$1^\circ \Rightarrow u$  is a weak solution  
because  $U$  is Bounded  $1 \in H^1(U)$

$$\text{So } \int_U Du \cdot D1 \, dx = 0 = \int_U f \cdot 1 \, dx \quad \square$$

$2^\circ \Leftarrow$  ~~We have two parts~~  
first we assumed that

$$a) \int_U f \, dx = 0 \quad \cdot \quad \text{so } \text{we have a linear functional } T$$

$$T: L^2(U) \rightarrow \mathbb{R} \quad , \quad T(f) = \int_U 1 \cdot f \, dx$$

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a) gives us  $T(f) = 0$

So we see that  $T^{-1}(\{0\}) = \left\{ f \in L^2(\Omega) : \int_{\Omega} f dx = 0 \right\}$

is a closed subspace. Let's denote it

$$T^{-1}(\{0\}) = H_{f_0} \quad (\text{and also is a Hilbert})$$

If  $u$  is a weak solution, then we see from the weak form that also

$\tilde{u} := u + c$  is a weak solution.

So because  $u$  is bounded and  $u$  is assumed to be in  $H^1(\Omega)$   $\int_{\Omega} u dx < \infty \Rightarrow$  so we pick  $c$  so that

b)  $\int_{\Omega} \tilde{u} dx = 0$  using the same

"trick" we define functional

$$T: H^1(\Omega) \rightarrow \mathbb{R}, \quad T(\tilde{u}) := \int_{\Omega} 1 \cdot \tilde{u} dx = 0$$

and define a subspace that is closed (so Hilbert)

$$T^{-1}(\{0\}) = H_{g_0} = \left\{ \tilde{u} \in H^1_0(\Omega) : \int_{\Omega} \tilde{u} dx = 0 \right\}$$

$$B[u, v] : H_0^1 \times H_0^1 \rightarrow \mathbb{R}, \quad f \in H_0^1$$

$$B[u, v] = \int_U Du \cdot Dv \, dx = \int_U f v \, dx$$

First part

$$|B[u, v]| \leq \int_U |Du \cdot Dv| \, dx \leq \|Du\|_{L^2(U)} \|Dv\|_{L^2(U)} \leq \|u\|_{H_0^1} \|v\|_{H_0^1}$$

Second part. Here we use Poincaré's inequality in following form:

Let  $U$  be bounded and connected  $C^1$ -domain and  $U$  open in  $\mathbb{R}^N$  then

$$\|u - (u)_U\|_{L^2(U)}^2 \leq C \|Du\|_{L^2(U)}^2 \quad \text{for each}$$

function  $u \in H^1(U)$ , where  $(u)_U := \int_U u \, dx$

So using that and  $\int_U \tilde{u} \, dx = 0$ , we get:

$$\|\tilde{u}\|_{L^2(U)}^2 = \int_U \tilde{u}^2 \, dx = \int_U \left( \tilde{u} - \frac{1}{|U|} \int_U \tilde{u} \, dx \right)^2 \, dx \leq C \int_U |Du|^2 \, dx \leq C B[u, u] \quad \text{so}$$

$$\|\tilde{u}\|_{H^1(U)}^2 = \|\tilde{u}\|_{L^2(U)}^2 + \|Du\|_{L^2(U)}^2 \leq C B[u, u] + B[u, u]$$

$$\Rightarrow \frac{1}{C+1} \|\tilde{u}\|_{H^1(U)}^2 \leq B[u, u]$$

So Lax-Milgram  
and we are  
done

Let  $u \in H^1(\mathbb{R}^n)$  have a compact support and be a weak solution of the semilinear PDE

$$-\Delta u + c(u) = f \quad \text{in } \mathbb{R}^n, \quad (1)$$

where  $f \in L^2(\mathbb{R}^n)$ , and  $c : \mathbb{R} \rightarrow \mathbb{R}$  is smooth, with  $c(0) = 0$  and  $c' \geq 0$ . Prove  $u \in H^2(\mathbb{R}^n)$ .

*Hint.* Mimic the proof of interior regularity Theorem, but without the cutoff function  $\zeta(\cdot)$ .

**Solution.** We use notation of Sect. 6.3.1, Th.1. Also, let  $R > 0$  be such that

$$\text{supp}(u) \subset B_R(0). \quad (2)$$

Define weak solution as following:  $u \in H^1(\mathbb{R}^n)$  is a weak solution of (1) if

$$\int_{\mathbb{R}^n} Du \cdot Dv + c(u)v \, dx = \int_{\mathbb{R}^n} f v \, dx \quad (3)$$

for all  $v \in H^1(\mathbb{R}^n)$ .

**Remark.** *Strictly speaking, for the definition of weak solution given above, we need an extra assumption on  $c(\cdot)$  to assure that that  $c(u)v \in L^1_{loc}(\mathbb{R}^n)$  (the last inclusion would be sufficient for (3) since  $u$  has compact support and  $c(0) = 0$ , i.e. integration in the term  $c(u)v$  can be restricted to  $B := B_R(0)$ , where  $R$  is from (2)). Example  $c(t) = e^{t^2} - 1$  shows that some assumption might be needed.*

*From Sobolev inequalities  $u, v \in L^{\frac{2n}{n-2}}(B)$  if  $n > 2$ , and  $u, v \in L^p(B)$  for any  $p \in [1, \infty)$  if  $n = 2$ . Thus we need to have  $c(u) \in L^{\frac{2n}{n+2}}(B)$  if  $n > 2$ , and  $c(u) \in L^p(B)$  for some  $p \in (1, \infty)$  if  $n = 2$ . Then it is sufficient to assume that  $|c(t)| \leq Ct^{\frac{n+2}{n-2}}$  if  $n > 2$ , and  $|c(t)| \leq Ct^M$  for some  $M \geq 0$  if  $n = 2$ .*

*Note also, that, at least for  $n > 2$ , the above assumptions do not imply that  $c(u) \in L^2(\mathbb{R}^n)$ , i.e. the assertion in the problem does not follow from the regularity results for linear equations by considering  $-\Delta u = g$  where  $g = f - c(u)$ .*

We choose  $h \neq 0$  with  $|h| \leq 1$ ,  $k \in \{1, \dots, n\}$

$$v = -D_k^{-h} D_k^h u.$$

Then  $v \in H^1(\mathbb{R}^n)$  and has compact support. Using this  $v$  in (3), and using integration by parts and the “difference quotients integration by parts” formula, and using that  $u$  has compact support, get

$$\int_{\mathbb{R}^n} \left( |D_k^h Du|^2 + D_k^h(c(u)) D_k^h u \right) dx = - \int_{\mathbb{R}^n} f \left( D_k^{-h} D_k^h u \right) dx. \quad (4)$$

We calculate:

$$(D_k^h(c(u)))(x) = \frac{c(u(x + he_k)) - c(u(x))}{h} = \eta_h(x) \frac{u(x + he_k) - u(x)}{h} = \eta_h(x) D_k^h u(x),$$

# HW 6 EX 3 Page 2

where

$$\eta_h(x) = \int_0^1 c'(ta + (1-t)b) dt, \text{ where } a = u(x + he_k), b = u(x).$$

Thus  $c' \geq 0$  implies  $\eta_h(x) \geq 0$ , and we get

$$D_k^h(c(u))D_k^h u = \eta_h(x)(D_k^h u(x))^2 \geq 0. \quad (5)$$

Also, using that  $0 < |h| \leq 1$  and applying Theorem 3 from Sect. 5.8.2 in the region  $B_{R+1}(0)$

$$\left| \int_{\mathbb{R}^n} f(D_k^{-h} D_k^h u) dx \right| = \left| \int_{B_{R+1}(0)} f(D_k^{-h} D_k^h u) dx \right| \leq \varepsilon \int_{\mathbb{R}^n} |D_k^h u|^2 dx + \frac{C}{\varepsilon} \int_{\mathbb{R}^n} f^2 dx. \quad (6)$$

From (4), (5), (6)

$$\int_{\mathbb{R}^n} |D_k^h Du|^2 \leq \varepsilon \int_{\mathbb{R}^n} |D_k^h Du|^2 dx + \frac{C}{\varepsilon} \int_{\mathbb{R}^n} f^2 dx.$$

Choosing  $\varepsilon = \frac{1}{2}$ , get

$$\int_{\mathbb{R}^n} |D_k^h Du|^2 \leq C \int_{\mathbb{R}^n} f^2 dx.$$

This is true for each  $k \in \{1, \dots, n\}$ ,  $0 < |h| < 1$ . Thus, applying Theorem 3 from Sect. 5.8.2 in the region  $B_{R+1}(0)$ , get

$$\int_{B_{R+1}(0)} |D^2 u|^2 \leq C \int_{\mathbb{R}^n} f^2 dx,$$

thus

$$\int_{\mathbb{R}^n} |D^2 u|^2 = \int_{B_{R+1}(0)} |D^2 u|^2 \leq C \int_{\mathbb{R}^n} f^2 dx.$$

Combining this with  $u \in H^1(\mathbb{R}^n)$ , get  $u \in H^2(\mathbb{R}^n)$ .

$\Omega$  is Bounded,  $C^1$ -Domain and connected  
 Let's assume that  $u, v \in C^2(\bar{\Omega})$ .

Problem 
$$\begin{cases} -\Delta u = 0, & x \in \Omega \\ \partial_{\nu} u = 0, & x \in \partial\Omega \end{cases}$$

... 
$$-\int_{\Omega} \Delta u v \, dx = 0$$
 then using Green's (ii)

we get

$$\int_{\Omega} \text{DU} \cdot \text{DV} \, dx = - \int_{\Omega} \Delta u v \, dx + \int_{\partial\Omega} \frac{\partial u}{\partial \nu} v \, ds = - \int_{\Omega} \Delta u v \, dx$$

So we have weak formulation for problem  
 AS IN the 2. Problem

$$B[u, v] = \int_{\Omega} \text{DU} \cdot \text{DV} \, dx = 0, \text{ where we}$$

defined, that  $u, v \in H_0^1(\Omega) \subset H^1(\Omega)$

Lax-Milgram gives a unique solution

~~the~~  $u \in H_0^1$  for which  $\int_{\Omega} u \, dx = 0$

But because when  $u \equiv 0$

$$B[0, v] = 0 \Rightarrow u \equiv 0 \text{ is that}$$

solution in a weak sense ~



using EX. 2. we see that all constant's are as well solutions of the problem.

Also when we use EVANS Theorem 3 in Chapter 6.3, we see that

when  $u \in H^1$  is a weak solution of the elliptic PDE, and  $a^i, b_i \in C^\infty(U)$  and  $f \in C(U)$

then  $u \in C^\infty(U)$  so all smooth solutions are constants

b)

suppose  $u \in C^2(U) \cap C(\bar{U})$   
Properties of harmonic functions

Say's that if  $U$  is <sup>HARMONIC within  $U$</sup>  ~~connected~~ then:

i)  $\max_{\bar{U}} u = \max_{\partial U} u$  and

ii) if  $U$  is connected and there exist a point  $x_0 \in U$  such that

$u(x_0) = \max_{\bar{U}} u$  then

$u$  is constant within  $U$

Let's assume that  $\exists \tilde{x} \in \partial U$  s.t.

$$U(\tilde{x}) > U(x), \quad \forall x \in U$$

So Hopf's lemma tells us

(with ~~the~~ assumption that we have  $C^2$ -Boundary  
(interior ball condition at  $\tilde{x}$ ))

$$\text{then } \frac{\partial U}{\partial \nu}(\tilde{x}) > 0 \quad \Downarrow$$

we assumed that  $\frac{\partial U}{\partial \nu} = 0$ , on  $\partial U$

$\Rightarrow$  So there is  $x_0 \in U$  for

$$U(x_0) = \max_{\partial U} U \quad \Rightarrow \text{and } U \text{ is constant}$$

HW 6 EX 5

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Chapter 6.5  $\varphi$  Theorem 2 From EVANS SAY'S

$$\text{DIM} = \underline{\underline{1}}$$

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# HW6 . EX 6

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using Weyl's Formula we can calculate:

$$V = (2\pi)^d \lim_{R \rightarrow \infty} \frac{N(R)}{R^{d/2}}$$

, where  $N(R)$  is number of eigenvalues smaller than  $R$ .

Let  $\lambda_n$  be some eigenvalues

$$\text{then } \Delta u = -\lambda_n u$$

Gauss-Green gives:

$$\int_U \Delta u \, dx = \int_{\partial U} \nabla u \cdot \hat{n} \, dS \Rightarrow$$

$$\int_U u \, dx = -\frac{1}{\lambda_n} \int_{\partial U} \nabla u \cdot \hat{n} \, dS$$

So if we measure the Neumann-Data respect to  $\lambda_n$  "eigenstate"

we can calculate  $\int_U u \, dx$