Lecture Note for MAT336: PDE (H)

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1 Lect 12 on 11/11

1.1 Perron's method and Green's function

For a bounded domain U with $\mathcal{C}^2$ boundary and boundary condition $g \in \mathcal{C}(\partial U)$, *Perron's method* gives a unique solution to the Dirichlet problem

$$\begin{cases} -\Delta u = 0, & U, \\ \quad u = g, & \partial U. \end{cases} \tag{1.1}$$

We will explain how to use this to find the *Green's function*.

Let $y \in U$. Recall that the Green's function $G(x,y)$ solves

$$\begin{cases} -\Delta_x G(x,y) = \delta(x-y), & x \in U, \\ \quad G(x,y) = 0, & x \in \partial U. \end{cases} \tag{1.2}$$

The term $\delta(x-y)$ is singular and thus problematic. We will use the fundamental function to remove it as follows. Recall that the fundamental solution $\Phi(x-y)$ solves

$$-\Delta_x \Phi(x-y) = \delta(x-y), \tag{1.3}$$

in the sense that $-\Delta(\Phi * f) = f$ for any bounded continuous function f. To find the Green's function, we write $G(x,y) = \Phi(x-y) - v(y)$, and look for v that solves

$$\begin{cases} \Delta v(x) = 0, & x \in U, \\ \quad v(x) = \Phi(x-y), & x \in \partial U. \end{cases} \tag{1.4}$$

The resulting G be a solution to (1.2) by the *principle of superposition.*

Using the explicit form of Φ, and that fact that $\operatorname{dist}(y, \partial U) > 0$ for $y \in U$, the boundary condition in (1.4) is $\mathcal{C}(\partial U)$. Hence, Perron's method applies and there exists a classical solution $v \in \mathcal{C}^\infty(U) \cap \mathcal{C}(\bar{U})$ to (1.4).

Since $G(x,y) = \Phi(x-y) - v(x)$ and $\Phi(x-y)$ is smooth when $x \neq y$, we immediately know that $G(\cdot, y) \in \mathcal{C}^\infty(U \setminus \{y\})$. Using the equation (1.2) and integration by parts, one can further show that the Green's function is symmetric, that is, $G(x,y) = G(y,x)$. Therefore, $G(x,y) \in \mathcal{C}^\infty(U^2 \setminus \{x = y\})$.

Using the Green's function we can solve the Poisson equation

$$\begin{cases} -\Delta u = f, & U, \\ \quad u = 0, & \partial U, \end{cases} \tag{1.5}$$

whose solution is

$$u(x) = \int_U G(x,y)f(y)\,dy, \tag{1.6}$$

as long as the source term f is nice enough so that the integral (1.6) makes sense, for example, $f \in \mathcal{C}(U) \cap L^\infty(U)$.

1.2 Dirichlet principle

Let I be a functional from $\mathcal{X}_g := g + \mathcal{C}_0^2(U)$ to $\mathbb{R}$, defined by

$$I[u] := \int_U \frac{1}{2}|\nabla u|^2 - fu, \tag{1.7}$$

where $f \in \mathcal{C}(U) \cap L^2(U)$ and $g \in \mathcal{C}(\partial U)$. Assuming that there exists an extension of g to $\mathcal{C}^2(U) \cap \mathcal{C}(\bar{U})$, still denoted by g, we say that $u \in \mathcal{X}_g$ if $u - g \in \mathcal{C}_0^2(U)$.

Here, we will be more cautions about the distinction between $\mathcal{C}_0^k(U)$, the space of functions that *vanish* on ∂U, defined by

$$\mathcal{C}_0^k(U) = \{v \in \mathcal{C}^k(U) : \lim_{x \to \partial U} |v(x)| = 0\}, \tag{1.8}$$

and $\mathcal{C}_c^k(U)$, the space of functions with *compact* support in U, defined by

$$\mathcal{C}_c^k(U) = \{v \in \mathcal{C}^k(U) : \exists \text{ compact } K \subset U \text{ s.t. } u = 0 \text{ in } K^c\}. \tag{1.9}$$

These two spaces are different; for example, for $U = [-1,1]$, the function $f = |x| - 1$ is in $\mathcal{C}_0^\infty(U)$ but not $\mathcal{C}_c^\infty(U)$, since $\text{supp}\,u = [-1,1] \not\subset (-1,1)$. Although this distinction will not be so important later on, we will keep this in mind at this moment.

The *Dirichlet Principle* states that the "minimizer" of to the variaton problem

$$\inf_{u \in \mathcal{X}_g} I[u] \tag{1.10}$$

will correspond to the solution to the Poisson equation

$$\begin{cases} -\Delta u = f, & U, \\ \quad\ u = g, & \partial U. \end{cases} \tag{1.11}$$

It is not obvious at all why $I[\cdot]$ has a minimizer in $\mathcal{X}_g$. However, in the rest of section we will explain why the problem of minimizing (1.7) is related to (1.11).

First, $I[\cdot]$ has a unique minimizer in $\mathcal{X}_g$.

We claim that

$$I[\frac{u_1 + u_2}{2}] \le \frac{1}{2}I[u_1] + \frac{1}{2}I[u_2]. \tag{1.12}$$

that is, $I[\cdot]$ is "convex" on its domain. Indeed, writing $w = (u_1 + u_2)/2$, we have

$$\begin{aligned} \frac{1}{2}I[u_1] + \frac{1}{2}I[u_2] - I[w] &= \int_U \frac{1}{4}|\nabla u_1|^2 + \frac{1}{4}|\nabla u_2|^2 - \frac{1}{8}|\nabla u_1 + \nabla u_2|^2 \\ &= \int_U \frac{1}{8}|\nabla u_1 - \nabla u_2|^2 \ge 0. \end{aligned} \tag{1.13}$$

The equality holds only if $|\nabla u_1 - \nabla u_2| \equiv 0$, since $|\nabla u_1 - \nabla u_2|^2$ integrates to 0 and is continuous. Since $u_1 - u_2 = 0$ on ∂U, this implies $u_1 \equiv u_2$ on $\bar{U}$.

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Suppose that u_1 and u_2 are two minimizers of $I[\cdot]$ in $\mathcal{X}_g$, that is,

$$I[u_1] = I[u_2] = \inf_{u \in \mathcal{X}_g} I[u]. \tag{1.14}$$

Then, by (1.12), we have $I[w] \leq \inf_{\mathcal{X}_g} I[u]$, so w is also a minimizer, and the equality in (1.12) holds. Hence, we have $u_1 \equiv u_2$ on $\overline{U}$, and this is the uniqueness.

Second, if $u \in \mathcal{X}_g$ is a minimizer, then u solves (1.11).

To establish this, we need to understand the "derivative" of $I[\cdot]$, which is the so-called "calculus of variation". Recall that for a $\mathcal{C}^1$ function f, if $f(x_0)$ is the minimum, then by Fermat's lemma $f'(x_0) = 0$. So intuitively, if u is a minimizer of I, then $\frac{dI[u]}{du} = 0$.

But what is $\frac{dI}{du}$? The issue here is that $u \in \mathcal{X}_g$ and $\mathcal{X}_g$ is an infinite dimensional space, so much of our intuition for a function on $\mathbb{R}$ is useless. Let us consider instead a multivariate function $f : \mathbb{R}^d \to \mathbb{R}$. The gradient $\nabla f(x_0)$, is a vector, but it can also be seen as a linear map from $\mathbb{R}^d$ to $\mathbb{R}$, defined by

$$\big(\nabla f(x_0)\big)(h) = \nabla f(x_0) \cdot h = \frac{\partial f}{\partial h}(x_0) = \lim_{\varepsilon \to 0} \frac{f(x_0 + \varepsilon h) - f(x_0)}{\varepsilon}. \tag{1.15}$$

This motivates us to define some kind of "directional derivative" on $\mathcal{X}_g$.

Let $v \in \mathcal{C}_0^2(U)$. Then $u + \varepsilon v \in \mathcal{X}_g$ for every ε. The function v will serve as the "direction".

Let $i(\varepsilon) = I[u + \varepsilon v]$. Let us compute $i'(\varepsilon)$. Note that everything is smooth so we can interchange the integral and differentiation. We have

$$i'(\varepsilon) = \int_U \frac{d}{d\varepsilon}\Big[\frac{1}{2}|\nabla u + \varepsilon \nabla v|^2 - f(u + \varepsilon v)\Big] = \int_U \nabla u \cdot \nabla v + \varepsilon |\nabla v|^2 - fv = \int_U -\Delta u \cdot v + \varepsilon |\nabla v|^2 - fv, \tag{1.16}$$

where the boundary term $\int_{\partial U} \frac{\partial u}{\partial n} v$ from the integration by parts in the last step is 0 since $v = 0$ on ∂U. Hence,

$$i'(0) = \int_U \Big(-\Delta u - f\Big)v. \tag{1.17}$$

The quantity (1.17) is called the *first variation* of $I[\cdot]$ (with respect to variation v). A necessary condition for u being a minimizer in $\mathcal{X}_g$ is that the first variation vanishes with respect to every variation $v \in \mathcal{C}_0^2(U)$.

Since $-\Delta u - f \in \mathcal{C}(U)$ and the first variation of $I[\cdot]$ is 0 for all v, by Lemma 1.1 below, we have

$$\Delta u(x) + f(x) = 0, \quad \forall x \in U. \tag{1.18}$$

The equation (1.18) is the *Euler–Langrange* equation associated with the variational problem (1.17). To summarize, a necessary condition for u to be a minimizer of a vairation problem is that u solves the corresponding Euler–Langrange equation.

Lemma 1.1 *Let $\varphi \in \mathcal{C}(U)$ be such that*

$$\int_U \varphi(x)v(x)\, dx = 0, \quad \forall v \in C_0^\infty(U). \tag{1.19}$$

Then $\varphi \equiv 0$ in U.

Proof: We will prove by contradicition. If φ is not identitcally 0, without loss of generality we can assume that $\varphi(x_0) > 0$ for some $x_0 \in U$. Since U is open and φ is continuous, there exist $\varepsilon, \delta > 0$ such that $\varphi(x_0) \geq \varepsilon$ in $B_\delta(x_0) \subset U$. Let

$$v(x) = \delta^{-d}\eta\big(\delta^{-1}(x - x_0)\big), \quad \eta(x) = \begin{cases} e^{-\frac{1}{(1-|x|^2)}}, & |x| < 1, \\ 0, & |x| \geq 1. \end{cases} \tag{1.20}$$

Then

$$\int_U \varphi(x)v(x)\,dx \geq \varepsilon \int_{B_\delta(x_0)} \delta^{-d}\eta\big(\delta^{-1}(x-x_0)\big) = \varepsilon \int_{B_1(0)} e^{-\frac{1}{1-|x|^2}} > 0, \tag{1.21}$$

which is a contradiction. $\qquad\square$

However, a priori the variation problem (1.10) may not have a minimizer, and even if a minimizer exists, it can be outside of $\mathcal{X}_g$, since from the expression of $I[\cdot]$, its definition should require $\mathcal{C}^1$ differentiability at most, rather than $\mathcal{C}^2$.

To illustrate, let us consider the variation problem

$$\inf\Big\{\int_0^1 \big((\partial_x u)^2 - 1\big)^2 dx : u \in \mathcal{C}^1[0,1],\ u(0)=a,\ u(1)=b\Big\}, \quad a < b < a+1. \tag{1.22}$$

Since $a \leq b < a+1$, the function

$$v(x) = \begin{cases} x + a, & 0 \leq x < \frac{b+1-a}{2}, \\ b + (1-x), & \frac{b+1-a}{2} \leq x \leq 1 \end{cases} \tag{1.23}$$

is well-defined and achieves the smallest possible infimum 0 in (1.22), except that it is not $\mathcal{C}^1$ at $x = x_0 := \frac{b+1-a}{2}$. But we can make change to v in an arbitrary small neighborhood around x_0, so that the resulting function is $\mathcal{C}^1$ and makes (1.22) arbitrarily close to 0. On the other hand, if a function $u \in \mathcal{C}^1$ taking slope ± 1, then by continuity of derivative, $\partial_x u \equiv 1$ or -1, so it cannot satisfy the boundary condition in (1.22). Combining all these together, we can say that (1.22) does not have a $\mathcal{C}^1$ minimizer.

But if we include piecewise $\mathcal{C}^1$ functions in the domain for (1.22), the minimizer will not be unique, since there are an infinite number of polygon curves with slope ± 1 connecting $(0,a)$ and $(1,b)$.

1.3 Weak derivatives and solutions

How do we obtain a minimizer to (1.10)? By definition of the infimum, there exists a sequence $(u_n) \subset \mathcal{X}_g$ such that $I[u_n] \to \inf I[u]$; such sequence is called a "minimizing sequence". We hope that there exists some limit poiont u_* of the minimizing sequence. However, as we have seen in (1.22), the limit point u_* may fall out of the original domain of the functional, due to lack of continuous derivative.

To overcome the above mentioned issue, we need to generalize our notion of derivatives, as well as our notion of solutions. This is done by the introduction of weak derivatives and weak solutions.

Recall the multi-index notion for derivative:

$$D^\alpha f := \partial_{x_1}^{\alpha_1} \cdots \partial_{x_d}^{\alpha_d} f, \quad \alpha = (\alpha_1, \alpha_2, \ldots, \alpha_d). \tag{1.24}$$

Also recall that $L^1_{loc}(U)$ is the space of functions that are absolutely integrable on any compact sets $K \subset U$; for example, x^{-1} is in $L^1_{loc}(0,1)$ but not $L^1_{loc}(-1,1)$.

Let $u, v \in L^1_{loc}(U)$. We say that $v = D^\alpha u$ in the weak sense, or v is the α-th *weak derivative* of u, if

$$\int_U \varphi v = \int_U (-1)^{|\alpha|} (D^\alpha \varphi) u, \quad \forall \varphi \in \mathcal{C}_c^\infty(U). \tag{1.25}$$

To see motivation, (1.25) is integration by parts (with no boundary terms since φ vanishes at the boundary), if v is a classical derivative of u. For the Poisson equation (1.11), we say that u is a weak solution if $-\Delta u = f$ holds in the weak sense, that it,

$$\int_U (\Delta \varphi) u + \varphi f = 0, \quad \forall \varphi \in \mathcal{C}_c^\infty(U). \tag{1.26}$$

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Example 1.1 Let $u(x) = |x| \in L^1_{loc}(\mathbb{R})$. Then

$$u'(x) = \begin{cases} 1, & x > 0, \\ -1, & x < 0, \end{cases} \tag{1.27}$$

is the first-order weak derivative of u.

But u' is not further differentiable in the weak sense. Otherwise, suppose $v = u'$, then for any $\varphi \in \mathcal{C}_0^\infty(\mathbb{R})$,

$$\int \varphi(x)v(x)\,dx = -\int \varphi'(x)u'(x)\,dx. \tag{1.28}$$

For $a < b$ and any $n \geq 1$, it is not hard to construct $\varphi_n \in \mathcal{C}_c^\infty(\mathbb{R})$ so that

$$\varphi_n(x) \begin{cases} = 0, & x \notin (a,b), \\ = 1, & x \in [a+1/n, b-1/n], \\ \in (0,1), & \text{otherwise}. \end{cases} \tag{1.29}$$

The function φ_n will approximate $\mathbb{1}_{(a,b)}$, the indicator function of the interval (a,b). Then taking $\varphi = \varphi_n$ in (1.28) and letting $n \to \infty$, we obtain in the limit

$$\int_a^b v(x)\,dx = -\lim_{n\to\infty} \int_a^{a+1/n} \varphi'(x)u'(x)\,dx + \int_{b-1/n}^b \varphi'(x)u'(x)\,dx = u'(b) - u'(a). \tag{1.30}$$

Now take $(a,b) = (-\varepsilon, \varepsilon)$ and let $\varepsilon \to 0$. On the one hand the right hand side in (1.30) is $1 - (-1) = 2$, on the other hand since $|\mathbb{1}_{(-\varepsilon,\varepsilon)} v| \leq |v|$ and v is locally integrable, by dominated convergence theorem

$$\lim_{\varepsilon\to 0+} \int_{-\varepsilon}^\varepsilon v(x)\,dx = \lim_{\varepsilon\to 0+} \int_\mathbb{R} \mathbb{1}_{(-\varepsilon,\varepsilon)}(x)v(x)\,dx = \int_\mathbb{R} \lim_{\varepsilon\to 0+} \mathbb{1}_{(-\varepsilon,\varepsilon)}(x)v(x)\,dx = \int_\mathbb{R} 0\,dx = 0. \tag{1.31}$$

This gives a contradiction.

In PDE theories, weak solutions allow more flexibility to obtain a solution, and after that there are other means to show that the so obtained solution has the desired smoothness, and thus the weak solution becomes the classical solution. These two parts will rely on different sets of tools. In this note we will focus on the existence part. The following result gives an example of the other part.

Proposition 1.2 *If $\Delta u = 0$ in the weak sense, then u is a harmonic function and $\mathcal{C}^\infty$.*

Proof: Let $\eta_\varepsilon \in \mathcal{C}^\infty(\mathbb{R}^d)$ be the standard smooth mollifiers. We will use the fact that (η_ε) is also an approximate identity, so that $\eta_\varepsilon * f \to f$ a.e. and in L^1_{loc} for any $f \in L^1_{loc}$.

Let $u_\varepsilon = u * \eta_\varepsilon$. Then $u_\varepsilon \in \mathcal{C}^\infty$ and for every $\varphi \in \mathcal{C}_c^\infty$,

$$\int (D^\alpha \varphi)u_\varepsilon = \int D^\alpha \varphi \cdot (u*\eta_\varepsilon) = \int (D^\alpha \varphi * \eta_\varepsilon)\cdot u = \int D^\alpha(\varphi * \eta_\varepsilon)u == \int (-1)^{|\alpha|}(\varphi * \eta_\varepsilon)D^\alpha u = \int (-1)^{|\alpha|}\varphi \cdot (D^\alpha u * \eta_\varepsilon), \tag{1.32}$$

where we use $\int f(g * h) = \int (f * h)g$. Hence, $D^\alpha u_\varepsilon = (D^\alpha u) * \eta_\varepsilon$ in the weak sense. But $u_\varepsilon \in \mathcal{C}^\infty$, so the weak derivative is strong derivative. In particular, $\Delta u_\varepsilon = 0$ and u_ε is harmonic.

Using the derivative estimate for harmonic function, for any compact set K, there exists $K_1 \supset K$ and constant C depending on K, K_1, such that

$$\sup_K |u_\varepsilon(x)|, \sup_K |\nabla u_\varepsilon(x)| \leq C|u_\varepsilon|_{L^1(K_1)} \leq C|u|_{L^1(K_1)}. \tag{1.33}$$

Since u is locally integrable, (u_ε) is uniformly bounded and equi-continuous on K. By Arzelà–Ascoli, there exists a subsequence u_{ε_n} and u_* such that $u_{\varepsilon_n} \to u_*$ uniformly on K, and due to the mean-value property for harmonic function, the limiting function u_* is also harmonic. On the other hand, the sequence (u_ε) has a unique possible limit point which is u itself. Therefore, u is harmonic. $\qquad \square$

1.4 Sobolev spaces and weak convergence

With the weak derivative, we can define the functional (1.10) on a largest possible domain. This leads to the introduction of certain *Sobolev spaces*.

For $k \geq 0$, let us define

$$H^k(U) = \{u \in L^1_{loc}(U) : D^\alpha u \in L^2(U), \ \forall |\alpha| \leq k\}. \tag{1.34}$$

There is a natural norm on $H^k(U)$:

$$\|u\|_{H^k(U)} := \sum_{|\alpha| \leq k} \|D^\alpha u\|_{L^2(U)}, \tag{1.35}$$

and under this norm, $H^k(U)$ becomes a complete space, meaning that every Cauchy sequence under this norm admits a limit in $H^k(U)$.

Next, we try to define the boundary condition on $H^k(U)$. As the simplest example we will treat the zero boundary condition. We define

$$H^k_0(U) = \text{closure of } \mathcal{C}^\infty_c \text{ under } \|\cdot\|_{H^k(U)}. \tag{1.36}$$

Note that $\mathcal{C}^\infty_0(U) \subset H^k_0(U)$, but there are more functions in (1.36). We say that $u \in g + H^k_0(U)$ if $u - g \in H^k_0(U)$, where $g \in \mathcal{C}^k(U) \cap \mathcal{C}(\partial U)$.

The function $I[\cdot]$ in (1.7) will make sense for all $u \in g + H^1_0(U)$, where $f \in L^2(U)$ and $g \in \mathcal{C}^1(U) \cap \mathcal{C}(\partial U)$: for the first term $\int |\nabla u|^2$, the gradient ∇u is a weak derivative and is in $L^2(U)$; for the second term, by Cauchy–Schwartz, we have

$$\left| \int_U fu \right| \leq \left[\int_U f^2 \right]^{1/2} \left[\int_U u^2 \right]^{1/2}, \tag{1.37}$$

so $u \mapsto \int_U fu$ is a linear functional on $L^2(U) \supset g + H^1_0(U)$.

1.4.1 Weak convergence

Now that our functional is defined on the largest possible space. The next problem is how to extract limit points for a minimizing sequence. Recall that a sequence (x_n) in $\mathbb{R}^d$ has a limit point if and only if x_n are bounded. We can rephrase it as "a set $K \in \mathbb{R}^d$ is sequentially pre-compact if and only if K is bounded". One naturally expects similar results in H^k. Unfortunately, this is false.

Example 1.2 Consider $\mathcal{X} = L^2(0, 2\pi) = H^0_0(0, 2\pi)$ and $f_n = \frac{1}{\sqrt{\pi}} \sin(nx)$. Note that f_n are orthornormal, so

$$\|f_n - f_m\|^2 = \int f_n^2 - 2f_n f_m + f_m^2 = \int f_n^2 + f_m^2 \equiv 2, \quad \forall n \neq m. \tag{1.38}$$

Hence f_n is bounded in $\mathcal{X}$ but cannot have any limit point since any of its subsequences fails to be Cauchy.

We need a more general notion of convergence. We say that u_n converges to $H^k(U)$ *weakly*, dentoed by $u_n \rightharpoonup u$, if

$$\lim_{n \to \infty} \int_U \varphi D^\alpha u_n = \int_U \varphi D^\alpha u, \quad \forall \varphi \in \mathcal{C}^\infty_c(U), \ \forall |\alpha| \leq k. \tag{1.39}$$

For weak convergence we have the following powerful result.

Theorem 1.3 *A set in $H^k(U)$ is weakly sequentially pre-compact if and only if it is bounded in the $\|\cdot\|_{H^k(U)}$ norm.*

Example 1.3 In the previous example, $f_n \rightharpoonup 0$. This follows from the *Riemann–Lebesgue Lemma*, which states for any $g \in L^1(\mathbb{R})$,

$$\lim_{n \to \infty} \int g(x) \sin(nx) \, dx = 0. \tag{1.40}$$

1.4.2 Poincaré inequality

Recall that the $H_0^1(U)$ norm is given by

$$\|f\|_{H_0^1(U)}^2 = \int_U |f(x)|^2 + |\nabla f(x)|^2 \, dx. \tag{1.41}$$

Theorem 1.4 *Let U is bounded and $u \in H_0^1(U)$. There exists a constant K depending on the diameter of U such that*

$$\int_U |u(x)|^2 \, dx \le K \int_U |\nabla u|^2 \, dx. \tag{1.42}$$

Proof: It suffices to establish (1.42) for $u \in \mathcal{C}_c^\infty(U)$. Indeed, since $\mathcal{C}_c^\infty(U)$ is dense in $H_0^1(U)$, for any $u \in H_0^1(U)$, there exist $u_n \in \mathcal{C}_c^\infty(U)$ that converge to u in $H_0^1(U)$. Then

$$\|u\|_{L^2(U)} = \lim_{n \to \infty} \|u_n\|_{L^2(U)} \le C \lim_{n \to \infty} \|\nabla u_n\|_{L^2(U)} = C \|\nabla u\|_{L^2(U)}. \tag{1.43}$$

Now assume that $u \in \mathcal{C}_c^\infty(U)$. Without loss of generality, we assume that $U \subset [0,L] \times \mathbb{R}^{d-1}$ for some $L > 0$. Then, there exists an extension of u to $\mathbb{R}^d$, still denoted by u. For $x_1 \in (0,L)$, by Cauchy–Schwartz, we have

$$
\begin{aligned}
|u(x_1, x_2, \ldots, x_d)|^2 &= |u(x_1, x_2, \ldots, x_d) - u(0, x_2, \ldots, x_d)|^2 \\
&\le \left[\int_0^{x_1} \big|(\partial_1 u)(s, x_2, \ldots, x_d)\big| \, ds \right]^2 \\
&\le \int_0^{x_1} 1 \, dx \cdot \int_0^{x_1} \big|(\partial_1 u)(s, x_2, \ldots, x_d)\big|^2 \, ds \\
&\le L \cdot \int_0^L \big|\nabla u(s, x_2, \ldots, x_d)\big|^2 \, ds.
\end{aligned}
\tag{1.44}
$$

Integrating over $(x_2, \ldots, x_d) \in \mathbb{R}^{d-1}$, we obtain (1.42) with $K = \sqrt{L}$. $\qquad\square$

2 Lect 13 on 11/18

2.1 Review

Recall we want to solve the equation (1.11). Let $g \in \mathcal{C}(\partial U)$, $f \in \mathcal{C}(\bar{U})$ and $\mathcal{X}_g = g + \mathcal{C}_0^2(U)$. We can define the functional $I[u]$ by (1.7). The "Dirichlet principle" says that the minimizer of $I[u]$ in $\mathcal{X}_g$ will solve (1.11).

We find minimizers through a "minimizing sequence", as we did for continuous functions. Let $u_n \in \mathcal{X}_g$ be such that $I[u_n] \to \inf I[\cdot]$. We hope that there exists some u_* such that

$$u_n \to u_*, \tag{2.1a}$$

$$I[u_n] \to I[u_*]. \tag{2.1b}$$

Issue 1. The sequence u_n may have no limit point in $\mathcal{X}_g$, as in the variational problem (1.22). This is because the space $\mathcal{X}_g$ is too restrictive. For this reason we introduce the concepts of the weak convergence and weak solutions.

Issue 2. If u_* is a weak solution, is u_* a classical solution? The answer is yes in most cases, but we omit the discussion here. We presented an example in this direction, Proposition 1.2.

We point out that a special case of Theorem 1.3 is the following.

Proposition 2.1 *Let $u_n \in H^1(U)$ be such that*

$$\int_U |u|^2 + |\nabla u|^2 \leq M, \quad \forall n \geq 1 \tag{2.2}$$

for some $M > 0$. Then, there exists $u_* \in H^1(U)$ and a subsequence (u_{n_k}) such that $u_{n_k} \rightharpoonup u_*$ in $H^1(U)$, that is,

$$\int_U u_{n_k} v \to \int_U u_* v, \quad \int_U \partial_{x_i} u_{n_k} v \to \int_U \partial_{x_i} u_* v, \quad \forall v \in L^2(U). \tag{2.3}$$

2.2   Existence of weak solution

Since $I[\cdot]$ includes the term $\int_U |\nabla u|^2$ which is part of the $H^1(U)$-norm, it is no hard to see that $I[\cdot]$ is continuous in the norm of $\|\cdot\|_{H^1}$, that is, $I[u_n] \to I[u]$ if $u_n \to u$ in $H^1(U)$. But we cannot expect $I[\cdot]$ to be continuous w.r.t. the weak convergence, But it is NOT continuous in the topology of weak convergence. To show that the weak limit attains the minimum of $I[\cdot]$, we will establish the *weakly lower semi-continuity* of the functional.

Proposition 2.2 *[Lower semi-continuity in weak topology] If $u_m \rightharpoonup u$ in H^1, then*

$$\liminf_{m \to \infty} I[u_m] \geq I[u]. \tag{2.4}$$

Proof: We have

$$\int_U u_m f \to \int_U u f, \tag{2.5}$$

since $u_m \rightharpoonup u$ in L^2.

For the other term, we have

$$\int |\nabla u_m|^2 - |\nabla u|^2 = \int |\nabla u_m - \nabla u|^2 + 2\nabla u \cdot (\nabla u_m - \nabla u) \geq \int 2\nabla u \cdot (\nabla u_m - \nabla u). \tag{2.6}$$

Since $\nabla u \in L^2$ and $\nabla u_m \rightharpoonup \nabla u$ in L^2, we have

$$\liminf_{m \to \infty} \int |\nabla u_m|^2 - |\nabla u|^2 \geq \lim_{m \to \infty} \int 2\nabla u \cdot (\nabla u_m - \nabla u) = 0. \tag{2.7}$$

This completes the proof. □

We are ready to prove the following. We assume $f \in L^2(U)$ in (1.7).

Proposition 2.3 *There exists a minimizer of $I[\cdot]$ in $\tilde{\mathcal{X}}_g = g + H_0^1(U)$.*

Proof: Let $u_n \in \tilde{\mathcal{X}}_g$ be a minimizing sequence of $I[\cdot]$. Then $I[u_n] \leq M$ for some $M > 0$, and $v_n = u_n - u_1 \in H_0^1(U)$.

To apply Proposition 2.1, we need to bound $\|v_n\|_{H^1}$ uniformly from above. By Poincaré inequality Theorem 1.4, it suffices to bound $|\nabla v_n|_{L^2}$.

Below C will stand for a generic constants independent of v_n, which may change from line to line. we have

$$\begin{aligned}
I[u_n] &= \int \frac{1}{2}|\nabla u_1 + \nabla v_n|^2 - f(u_1 + v_n) \\
&\geq \frac{1}{2}\int |\nabla u_1|^2 + |\nabla v_n|^2 - \int |\nabla u_1| \cdot |\nabla v_n| - \int f u_1 - \int |f| \cdot |v_n| \\
&\geq C + \frac{1}{2}\int |\nabla v_n|^2 - \frac{1}{2\varepsilon}\int |\nabla u_1|^2 - \frac{\varepsilon}{2}\int |\nabla v_n|^2 - \frac{1}{2\varepsilon}\int |f|^2 - \frac{\varepsilon}{2}\int |v_n|^2 \\
&\geq C + \left(\frac{1}{2} - \frac{\varepsilon(1+K)}{2}\right)\int |\nabla v_n|^2,
\end{aligned} \tag{2.8}$$

where we use $ab \leq \frac{1}{2\varepsilon}a^2 + \frac{\varepsilon}{2}b^2$ in the third line, and K in the last line is the constant from Theorem 1.4. By choosing $\varepsilon > 0$ small enough so that

$$\frac{1}{2} - \frac{\varepsilon(1+K)}{2} > 0, \tag{2.9}$$

we obtain

$$\int |\nabla v_n|^2 \leq C\big(I[u_n] + 1\big). \tag{2.10}$$

Since $I[u_n]$ is uniformly bounded from above, we have a uniform upper bound on $\|v_n\|_{H^1}$ as desired.

By Proposition 2.1, there exists v_* and a subsequence v_{n_k} such that $v_{n_k} \rightharpoonup v_*$ in H^1, and hence $u_{n_k} \rightharpoonup u_1 + v_* =: u_*$ in H^1.

By Proposition 2.2 we have

$$\liminf_{k\to\infty} I[u_{n_k}] \geq I[u_*]. \tag{2.11}$$

But the LHS is $\inf I[\cdot]$ on $\tilde{\mathcal{X}}_g$, so $I[u_*]$ achieves the minimum of I. This completes the proof. $\qquad\square$

2.3 Free boundary condition

Next we brief discuss the Neumann boundary condition,

$$\begin{cases} -\Delta u = f, & U, \\ \dfrac{\partial u}{\partial n} = 0, & \partial U. \end{cases} \tag{2.12}$$

The first important thing is that a "compatibility condition" has to be satisfied for (2.12) to have any solutions at all.

Proposition 2.4 *There can exist a solution for (2.12) only if $\int_U f = 0$.*

Proof: From integration by parts, we have

$$0 = \int_{\partial U} \frac{\partial u}{\partial n} \cdot 1 = \int_U (\Delta u) \cdot 1 = \int_U -f. \tag{2.13}$$

$$\square$$

As a conseqeunce, the functional $I[u]$ is invariant under addition of a constant to u, namely,

$$I[u + C] = I[u], \quad \forall C \in \mathbb{R}. \tag{2.14}$$

To define the variational problem, the functional I takes the same form, but the domain changes to $H^1(U)$, that is, no boundary condition is imposed at all. That is why the boundary condition in (2.12) is also called "free boundary condition".

Proposition 2.5 *u is a minimizer of $I[u]$ in $\mathcal{C}^2(U) \cap \mathcal{C}^1(\bar{U})$ if and only if it solves (2.12).*

Proof: The "if" direction is similar as before. We will prove the "only if" part here.

Let u be a minimizer. Then for any $\varphi \in \mathcal{C}_0^\infty(U)$, $u + \varphi \in \mathcal{C}^2(U) \cap \mathcal{C}^1(\bar{U})$ and hence

$$i(\varepsilon) = I[u + \varepsilon\varphi] \geq I[u], \quad \forall \varepsilon > 0. \tag{2.15}$$

As before, we can derive the first variation of $I[\cdot]$ by computing $i'(0)$:

$$i'(0) = \int_U \nabla u \cdot \nabla \varphi - f\varphi = \int_U (-\Delta u - f)\varphi + \int_{\partial U} \frac{\partial u}{\partial n}\varphi. \tag{2.16}$$

Since $\varphi = 0$ on ∂U, the second term is 0, so by Lemma 1.1, $\Delta u + f = 0$ in U.

Now let $\varphi \in \mathcal{C}^\infty(\bar{U})$ be arbitrary. (2.16) still holds, but the first term is zero since $\Delta u + f = 0$ in U. Therefore,

$$\int_{\partial U} \frac{\partial u}{\partial n} \varphi = 0, \quad \forall \varphi \in \mathcal{C}^\infty(\bar{U}). \tag{2.17}$$

This will imply $\frac{\partial u}{\partial n} = 0$ on ∂U, similar to Lemma 1.1. $\qquad \square$

As before, let u_n be a minimizing sequence. We want to use Proposition 2.1 to extract a convergent subsequence. But (1.42) cannot be true for any $u \in H^1(U)$, since by adding a constant to u, the RHS is the same but the LHS can get arbitrarily large. On the other hand, by Proposition 2.4, the functional $I[u]$ is invariant under addition of constants. We may take advantage of that.

Proposition 2.6 *Let U be a bounded domain. There exists $K = K(U)$ such that*

$$\int_U |u - \bar{u}|^2 \leq K \int_U |\nabla u|^2, \quad \bar{u} := \frac{1}{|U|} \int_U u. \tag{2.18}$$

Proof: To illustrate the idea, we treat the case in one dimension.

Let $U = (a, b)$. Then $H^1(a, b)$ coincides with the space of absolutely continuous function on (a, b) with $L^2(U)$ derivative.

By the intermediate value theorem, there exists $x_0 \in (a, b)$ such that $u(x_0) = \bar{u}$. For any $x \in (a, b)$, by Cauchy–Schwartz, we have

$$|u(x) - u(x_0)|^2 \leq \left[\int_{x_0}^x |u'(s)|\, ds \right]^2 \leq (b - a) \int_a^b |u'(s)|^2\, ds. \tag{2.19}$$

Integrating over x we obtain (2.18) with $K = (b - a)^2$. $\qquad \square$

Now we can prove the existence of minimizer of $I[\cdot]$ in $H^1(U)$.

Proposition 2.7 *There exists $u_* \in H^1(U)$ such that*

$$I[u_*] = \inf_{u \in H^1(U)} I[u]. \tag{2.20}$$

Proof: Let u_n be a minimizing sequence. Since $I[\cdot]$ does not change after adding a contant to u, we can assume $\int_U u_n = 0$, otherwise we can subtract $\bar{u}_n$ from u_n. Hence, by Proposition 2.6, $\|u_n\|_{L^2} \leq K\|\nabla u_n\|_{L^2}$. The rest follows the same argument as in Proposition 2.3. $\qquad \square$

2.4 L^2-stability

Proposition 2.8 *Let $u \in \mathcal{C}^2(U) \cap \mathcal{C}(\bar{U})$ solve*

$$\begin{cases} -\Delta u + cu = f, & U, \\ \quad\quad\quad\; u = 0, & \partial U, \end{cases} \tag{2.21}$$

where $c(x) \geq 0$ in U and $f \in L^2(U)$. Then if U is bounded,

$$\int_U |u|^2 + \int_U |\nabla u|^2 \leq C \int_U f^2. \tag{2.22}$$

If in addition $c(x) \geq c_0 > 0$, then for any U,

$$\int_U |\nabla u|^2 + \frac{c_0}{2} \int_U |u|^2 \leq C \int_U f^2. \tag{2.23}$$

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Proof: Multiplying u to both sides of (2.21), and using integration by parts, we have

$$\int_U |\nabla u|^2 + c(x)|u|^2 = \int_U fu. \tag{2.24}$$

If U is bounded, we have Theorem 1.4, and

$$\int_U |\nabla u|^2 \le \frac{1}{2\varepsilon} \int_U f^2 + \frac{\varepsilon}{2} \int_U u^2 \le \frac{1}{2\varepsilon} \int_U f^2 + \frac{\varepsilon K}{2} \int_U |\nabla u|^2. \tag{2.25}$$

By choosing $\varepsilon > 0$ small enough, we have $\int_U |\nabla u|^2 \le C \int_U f^2$, and using Theorem 1.4 again we obtain (2.22).

Now assume that $c \ge c_0$. We have

$$\int_U |\nabla u|^2 + c_0 \int_U |u|^2 \le \frac{1}{2\varepsilon} \int_U f^2 + \frac{\varepsilon}{2} \int_U |u|^2. \tag{2.26}$$

Choosing $\varepsilon = c_0 > 0$, we obtain (2.22). $\qquad\square$

3 Lect 14: a note on Fourier transform

This section will give a brief introduction to the Fourier transform.

Fourier transform is first defined for functions. The *Fourier transform* of a function $g \in L^1(\mathbb{R})$ is defined by

$$(\mathbb{F}g)(\xi) := \int e^{i\xi x} g(x)\, dx. \tag{3.1}$$

The integrability condition $g \in L^1(\mathbb{R})$ is to ensure the integral in (3.1) to be defined.

Remark 3.1 In general, one needs to decide where to put constants and plus/minus signs in defining the Fourier transform; for example, more common definitions in harmonic analysis are

$$(\mathbb{F}g)(\xi) = \frac{1}{\sqrt{2\pi}} \int e^{-i\xi x} g(x)\, dx, \quad \text{or} \quad (\mathbb{F}g)(\xi) = \int e^{-2\pi i\xi x} g(x)\, dx. \tag{3.2}$$

But (3.1) agrees with the form of characteristic functions used in the probability theory so we will stick to it.

One can also define the *inverse Fourier transform* by

$$(\mathbb{F}^{-1}h)(x) := \frac{1}{2\pi} \int e^{-i\xi x} h(\xi)\, d\xi. \tag{3.3}$$

Note that like $\mathbb{F}$, the natural domain for $\mathbb{F}^{-1}$ are functions in $L^1(\mathbb{R})$. However, if $g \in L^1(\mathbb{R})$, then in general we merely have $\mathbb{F}g \in L^\infty(\mathbb{R})$, so $\mathbb{F}^{-1}$ is not a true "inverse" (but it will be after a proper generalization). When it happens that $\mathbb{F}g \in L^1(\mathbb{R})$, the map $\mathbb{F}^{-1}$ indeed takes $\mathbb{F}g$ back to g. Here, the form of $\mathbb{F}^{-1}$ in (3.3) depends on the choice we made in (3.1) to define $\mathbb{F}$.

Proposition 3.1 *If $g \in L^1(\mathbb{R})$ and $\mathbb{F}g \in L^1(\mathbb{R})$, then $(\mathbb{F}^{-1} \circ \mathbb{F})g = g$.*

The proof typically involves some integration tricks, and can be found in most analysis/PDE textbooks that present the Fourier transform. We skip the proof here since the most important thing for us is to know that the Fourier transform does have an inverse, at least in some sense.

The next question is that we need to define the Fourier transform for objects other than L^1 functions, like the probability measures. One can say that probability measures are like L^1 functions, but

we will see below that the Fourier transform can even be defined for unbounded functions/measures. The key are the "Schwartz space" and its dual space, the "tempered distributions".

The *Schwartz space* contains smooth functions that decays fast at ∞; more precisely,

$$\mathcal{S} = \{g \in \mathcal{C}^{\infty}(\mathbb{R}) : \lim_{|x| \to \infty} |x^k| |g^{(m)}(x)| = 0, \ \forall k, m \geq 0\}. \tag{3.4}$$

The functions in $\mathcal{S}$ are called *Schwartz functions*. We can talk about convergence in $\mathcal{S}$: $g_n \to g$ in $\mathcal{S}$ if for every $k, m \geq 0$, $\sup_x |x|^k |g_n^{(m)}(x) - g^{(m)}(x)| \to 0$. The convergence can also characterized by the metric

$$d(f, g) = \sum_{k,m=0}^{\infty} \frac{|f - g|_{k,m} \wedge 1}{2^{m+k}}, \quad |h|_{k,m} := \sup_x |x|^k |h^{(m)}(x)|. \tag{3.5}$$

A nice thing about the Fourier transform is that it turns differentiation ∂_x^k into multiplication $(-i\xi)^k$ and vise versa.

Proposition 3.2 *Let $g \in \mathcal{S}$. Then for $k \geq 1$,*

$$(\mathbb{F}g^{(k)})(\xi) = (-i\xi)^k (\mathbb{F}g)(\xi), \quad \mathbb{F}\big((-ix)^k g\big) = \mathbb{F}g^{(k)}. \tag{3.6}$$

Hence, the Schwartz space $\mathcal{S}$ is invariant under $\mathbb{F}$. By Proposition 3.1, it is a bijection on $\mathcal{S}$.

Proposition 3.3 *The Fourier transform $\mathbb{F} : \mathcal{S} \to \mathcal{S}$ is a bijection.*

Another obvious fact is that $\mathbb{F}$ is linear: $\mathbb{F}(f + g) = \mathbb{F}f + \mathbb{F}g$. It is natural to consider the action of $\mathbb{F}$ on the dual of $\mathcal{S}$, called the *tempered distribution*, defined by

$$\mathcal{S}' := \{\text{continuous, linear functional on } \mathcal{S}\} \tag{3.7}$$

$$= \{\ell \text{ linear} : \mathcal{S} \to \mathbb{R}, \ |\ell(g)| \leq C_{m,k} |g|_{k,m}, \forall k, m \geq 0\}. \tag{3.8}$$

The space $\mathcal{S}'$ contains all probability measures μ, identified with the linear functional

$$\ell_\mu(g) := \int g(x) \, d\mu(x). \tag{3.9}$$

It also contains $\mathcal{S}$ itself, identified with the linear functionals defined by taking L^2 inner product:

$$\ell_h(g) := \int g(x) h(x) \, dx, \quad h \in \mathcal{S}. \tag{3.10}$$

The Fourier transform can be defined on $\mathcal{S}'$ by duality:

$$(\mathbb{F}\ell)(g) := \ell(\mathbb{F}g). \tag{3.11}$$

For example, if μ is a probability measure on $\mathbb{R}$, then by Fubini's Theorem,

$$(\mathbb{F}\mu)(g) = \mu(\mathbb{F}g) = \int \left[\int e^{i\xi x} \, dx \right] d\mu(\xi) = \int \left[\int e^{i\xi x} \, d\mu(\xi) \right] g(x) \, dx = \int \varphi_\mu(x) g(x) \, dx, \quad \forall g \in \mathcal{S}, \tag{3.12}$$

where φ_μ is the ch.f. of μ. Hence, the ch.f. φ_μ is $\mathbb{F}(\mu)$, when μ is treated as an element in $\mathcal{S}'$. Since $\mathbb{F} : \mathcal{S} \to \mathcal{S}$ is a bijection, it is also a bijection on $\mathcal{S}'$. Therefore, a probability measure is *uniquely* determined by its ch.f.

4 Notations