

## Boundary and Eigenvalue Problems

### Exercise Sheet 4

#### Exercise 8

- (a) Let  $\Omega \subset \mathbb{R}^n$  be open and  $u \in C^1(\Omega \setminus \{x_0\})$  for some  $x_0 \in \Omega$  with  $\partial_i u \in L^1_{loc}(\Omega)$ . Assume furthermore, that there are  $C, \alpha > 0$  such that

$$|u(x)| \leq C|x - x_0|^{-\alpha} \quad (x \in \Omega \setminus \{x_0\}).$$

- (i) Show that  $\partial_i u$  is a weak derivative to  $u$  on  $\Omega$  provided that  $\alpha < n - 1$ .  
(ii) Give an example for  $\partial_i u$  not being a weak derivative in the case  $\alpha \geq n - 1$ .
- (b) Consider the function

$$\chi : (-1, 1) \rightarrow \mathbb{R}, \chi(x) = |x|$$

- (i) Show that  $\chi$  is weakly differentiable, but not twice weakly differentiable (i.e.  $\chi'$  is not weakly differentiable).  
(ii) Define  $f : (-1, 1) \times (-1, 1) \rightarrow \mathbb{R}$  by  $f(x, y) = \chi'(x) + \chi'(y)$ . Show that  $\partial_{xy}^2 f$  exists (in the weak sense) although the first weak partial derivatives don't.

#### Exercise 9

- (a) Let  $\Omega \subset \mathbb{R}^n$  be open,  $u \in L^1_{loc}(\Omega)$  be weakly differentiable and let  $G \in C^1(\mathbb{R})$  with  $G' \in L^\infty(\mathbb{R})$ . Show  $G(u) \in L^1_{loc}(\Omega)$ . Moreover, prove the 'chain rule' for weak derivatives:  $G(u)$  is weakly differentiable and  $\partial_i(G(u)) = G'(u)\partial_i u$  for all  $i = 1, \dots, n$ .  
*Hint: It is useful to consider the mollified version  $u_\varepsilon$  of  $u$*

- (b) Use (a) to prove that  $u_+, u_-$  ( $u_\pm := \max\{0, \pm u\}$ ) and  $|u|$  are weakly differentiable provided that  $u$  is weakly differentiable.  
*Hint: Approximate  $(\cdot)_\pm$  and  $|\cdot|$  by a smooth version.*

- (c) Extend the chain rule to the following situation: Let  $G \in C^1(\mathbb{R})$  and  $u \in L^1_{loc}(\Omega)$  be weakly differentiable and such that  $G'(u) \in L^p_{loc}(\Omega)$  and  $\partial_i u \in L^{\frac{p}{p-1}}_{loc}(\Omega)$  for some  $p \in [1, \infty]$ . Assume furthermore that  $G(u) \in L^p_{loc}(\Omega)$ . Then  $G(u)$  is weakly differentiable and  $\partial_i(G(u)) = G'(u)\partial_i u$ .

*Hint: Approximate  $G$  and  $u$  independently by truncated, bounded functions as follows:  $G_{\tilde{R}}(z) := \varphi_{\tilde{R}}(z)G(z)$ ,  $u_R(x) := \psi_R(u(x))$ , where  $\psi_R := \int_0^x \varphi_R(y) dy$  and  $\varphi_R \in C^\infty(\mathbb{R})$ ,  $\varphi_R(x) \in [0, 1]$ ,  $\varphi_R(x) = 1$  for  $x \in [-R, R]$ ,  $\varphi_R = 0$  for  $x \notin [-2R, 2R]$  and  $|\nabla \varphi_R(x)| \leq C/R$  for some  $C > 0$ , see for example Proposition 3 from the lecture notes. Then use (a).*