

Theorem $\mathcal{C}_c^\infty(U)$ is dense in $\mathcal{D}'(U)$

($\forall T \in \mathcal{D}'(U)$ $\exists \phi \in \mathcal{C}_c^\infty(U)$ s.t. $\underbrace{T\phi_n \rightarrow T}_{\text{in the sense of distributions}}$)
(NB $T\phi_n \rightarrow T$ in the sense of distn $\int \phi_n \psi dx \rightarrow T(\psi) + \psi \in \mathcal{C}_c^\infty(U)$)

Lemma $\phi \in \mathcal{C}_c^\infty(U)$

$$\eta(x) = \begin{cases} e^{\frac{1}{|x|^2-1}} & |x| < 1 \\ 0 & |x| \geq 1 \end{cases} \quad \int_{\mathbb{R}^n} \eta(x) dx = 1 \quad \eta \in \mathcal{C}_c^\infty(\mathbb{R}^n)$$

$$\eta_t(x) = \eta\left(\frac{x}{t}\right) t^{-n} \quad t > 0 \quad \eta_t(x) = \bar{\eta}(|x|) \quad \text{supp } \eta = B(0,1)$$

Let U' be an open neighbourhood of $\text{supp } \phi$.

$\text{supp}(\phi * \eta_t) \subseteq U'$ for t small, $\phi * \eta_t \rightarrow \phi$ in $\mathcal{E}_c^\infty(U')$

Proof. 1) approximate T with distr. with compact support

$U = \bigcup_i V_i$ V_i open bdd, $V_{i+1} \supseteq V_i \supseteq \dots$ $\xi_i \in \mathcal{C}_c^\infty(V_i)$ with

$0 \leq \xi_i \leq 1$ $\xi_i \equiv 1$ on $\overline{V_i}$, $\text{supp } \xi_i \subseteq V_{i+1}$.

$T_i = \xi_i T$ has compact support $\subseteq V_{i+1}$

$$\left[\begin{array}{l} \text{supp } \phi \subseteq U \setminus V_{i+1} \\ T_i(\phi) = T(\xi_i \phi) = 0 \end{array} \right]$$

$T_i \rightarrow T$ in the sense of distribution.

$$(\forall \phi \in C_c^\infty(U) \quad \text{supp } \phi \subseteq V_j \quad \exists) \quad T_k(\phi) = T(\xi_k \phi) = T(\phi) \quad \forall k \geq j$$

2) approximate T_i with $\phi_n \in C_c^\infty(U)$.

$$T_i = \xi_i \cdot T \in \mathcal{D}'(\mathbb{R}^n) \quad \text{since } \begin{cases} \forall \phi \in C_c^\infty(\mathbb{R}^n) \\ T_i(\phi) = T(\xi_i \phi) \end{cases} \quad \xi_i \cdot \phi \in C_c^\infty(U).$$

$\psi_t = T_i * \eta_t \in C^\infty(\mathbb{R}^n)$ note that $\text{supp } T_i \subseteq V_{i+1} \subset U$
 $\forall \psi \in C_c^\infty(U)$

$$\int_U (T_i * \eta_t)(x) \psi(x) dx = T_i(\tilde{\eta}_t * \psi) \stackrel{\text{since } \tilde{\eta}_t(x) = \eta_t(x)}{=} T_i(\eta_t * \psi)$$

1) if $\text{supp } \psi \subseteq U \setminus \overline{V_{i+1}} \Rightarrow T_i(\eta_t * \psi) = 0$ for $t < t_0$
 by lemma
 $\text{supp } (T_i * \eta_t) \subseteq V_{i+1} \Rightarrow T_i * \eta_t \in C_c^\infty(U)$

2) $\eta_t * \psi \rightarrow \psi$ in $C_c^\infty(U)$ as $t \rightarrow 0$ $\forall \psi \in C_c^\infty(U)$

$$\int_U T_i * \eta_t(x) \psi(x) dx = \underbrace{T_i((\eta_t * \psi))}_{T_i(\psi)} \rightarrow T_i(\psi) \Rightarrow T_i * \eta_t \rightarrow T_i \text{ in the sense of distn.}$$

removed (for weak sol.) by H. Weyl in 1940

WEYL LEMMA

if $T \in \mathcal{D}'(\mathbb{R}^n)$ is a harmonic distribution ($-\Delta T = 0$) then $T = T_u$ $u \in C^\infty(\mathbb{R}^n)$

(harmonic distributions are C^∞ functions).

Def: A linear diff. operator is HYPHOELLIPTIC in $U \subseteq \mathbb{R}^n$ if

$\forall T \in \mathcal{D}'(U)$ if $\mathfrak{I}(T) \in C^\infty$ then T is C^∞ .

(LAPLACE OPERATOR)

$\exists x \quad \mathcal{F}u = \Delta u$ is hypoelliptic

HEAT
OPERATOR

$\mathcal{F}u = \frac{\partial}{\partial t} u - \Delta_x u$
is hypoelliptic

(in $\mathbb{R}^{n+1} = \{(t, x), t \in \mathbb{R}, x \in \mathbb{R}^n\}$)

WAVE
OPERATOR $\mathcal{F}u = \frac{\partial^2}{\partial t^2} u - \Delta_x u$ is NOT HYPOELLIPTIC.

Def $u \in L^1_{loc}(\cup)$

We say that u satisfies the

(SMV) for $a.e. x \in U$
 $\forall r \quad B(x, r) \subseteq U$

$$u(x) = \frac{1}{n \omega_n r^{n-1}} \int_{\partial B(x, r)} u(y) dS(y)$$

(MV) for a.s. $x \in U$
 $B(x, r) \subseteq U$

$$u(x) = \frac{1}{n \omega_n r^n} \int_{B(x, r)} u(y) dy$$

Obs $(SMV) \Leftrightarrow (MV)$ ex.

$$\Rightarrow \frac{1}{n \omega_n r^n} \int_{B(x, r)} u(y) dy = \frac{1}{n \omega_n r^n} \int_0^r \int_{\partial B(x, s)} u(y) dS = \frac{1}{n \omega_n r^n} \int_0^r u(x) \cdot n \omega_n s^{n-1} = u(x)$$

$$\Leftarrow u(x) = \frac{1}{n \omega_n r^n} \int_{B(x, r)} u(y) dy = \frac{1}{n \omega_n r^n} \int_0^r \int_{\partial B(x, s)} u(y) dS = m(r)$$

$$m'(r) = -\frac{1}{n \omega_n r^{n+1}} \int_{B(x, r)} u(y) dy + \frac{1}{n \omega_n r^n} \int_{\partial B(x, r)} u(y) dS = -\frac{n}{r} u(x) + \frac{1}{n \omega_n r^n} \int_{\partial B(x, r)} u(y) dS = 0$$

Lemma 1 If u satisfies (SMV) (and (MV)) then $u \in C^\infty(U)$ and $\Delta u = 0$.

If $u \in C^2(U)$ and $\Delta u = 0 \Rightarrow u$ satisfies (MV) & (SMV).

Corollary: $\rightarrow u \in L^1_{loc}(U)$ satisfies SMV $\rightarrow u \in C^\infty$ and $\Delta u = 0$ in U

Proof: $x \in U$ t such that $B(x, t) \subseteq U$.

$$\begin{aligned} u * \eta_t(x) &= \int_{B(x,t)} u(y) \eta_t(x-y) dy = \int_0^t \int_{\partial B(x,s)} u(y) \eta_t(x-y) dS(y) ds = \\ &= \eta_t(x) = \bar{\eta}_t(|x|) = \int_0^t \bar{\eta}_t(s) \int_{\partial B(x,s)} u(y) dS(y) ds = \text{SMV} = \int_0^t \bar{\eta}_t(s) n w_m s^{m-1} u(s) ds = \\ &= u(x) \int_{B(x,t)} \eta_t(y) dy = u(x) \quad \left[\begin{array}{l} u = u * \eta_t \quad \forall x \in U \text{ dist}(x, \partial U) > t \\ \Rightarrow u \in C^\infty(U) \end{array} \right] \end{aligned}$$

$x \in U \quad u \in C^2 \quad \Delta u = 0 \Leftrightarrow u$ satisfies (SMV)

$$m(r) = \frac{1}{n w_m r^{n-1}} \int_{\partial B(x,r)} u(y) dS(y) \quad \text{defined} \quad \forall r \leq r_0 \quad B(x, r_0) \subset U.$$

$$= \frac{1}{n w_m r^{n-1}} \int_{\partial B(0,1)} u(x+rz) \cdot \cancel{dS(z)} = \frac{1}{n w_m} \int_{\partial B(0,1)} u(x+rz) dS(z)$$

$$m'(r) = \frac{1}{m w_m} \int_{\partial B(0,1)} \cdots Du(x+r z) \cdot z \, dS(z) = \frac{1}{m w_m r^{m-1}} \int_{\partial B(x,r)} Du(y) \cdot \frac{(y-x)}{|x|} \, dS(y)$$

$$= \text{diverg. } = \boxed{\frac{1}{m w_m r^{m-1}} \int_{B(x,r)} \Delta u(y) \, dy}$$

If $\Delta u(y) = 0 \quad \forall y \in U \Rightarrow m'(r) = 0 \quad \forall r \in (0, r_0) \rightarrow m(r) \equiv \text{constant}$
 $\Rightarrow m(r) = \lim_{s \rightarrow 0^+} m(s) = u(x) \quad \forall r \in (0, r_0) \rightarrow u \text{ satisfies SMV}$

If u satisfies (SMV) $\Rightarrow m'(r) = 0 \quad \forall r \in (0, r_0) \Rightarrow \oint_{B(x,r)} \Delta u(y) \, dy = 0 \quad \forall r \in (0, r_0)$

$\Rightarrow \Delta u(x) = 0$, (by contradiction if $\Delta u(x) \neq 0$ then $\Delta u(x) > 0$
 $\Rightarrow \exists r > 0 \quad \Delta u(y) > 0 \text{ in } B(x,r) \text{ since } \Delta u \in C(U)$
 $\Rightarrow \int_{B(x,r)} \Delta u(y) > 0 \text{ in contradiction with } \circledast$

$\Rightarrow u_\varepsilon$ is C^∞ and $\Delta u_\varepsilon = 0 \Rightarrow u_\varepsilon$ satisfies (MV) and (SMV) \Rightarrow

$$u_\varepsilon * \eta_\delta = u u_\varepsilon \quad \forall \delta \Rightarrow \underbrace{(T * y_\varepsilon) * \eta_\delta}_{T(\eta_\varepsilon * \eta_\delta)} = T * y_\varepsilon \rightarrow T \text{ as } \varepsilon \rightarrow 0$$

$$T(\eta_\varepsilon * \eta_\delta) = T(\eta_\delta * \eta_\varepsilon) = (T * \eta_\delta) * \eta_\varepsilon \rightarrow T * \eta_\delta$$

II.

Proof of the Weyl Lemma.

Let $T \in \mathcal{D}'(U)$ $\bar{t} > 0$ $U' = \{x \in U \mid d(x, \mathbb{R}^n \setminus U) > \bar{t}\}$

$T * \eta_t \in C^\infty(U')$ if $t \leq \bar{t}$ and $\Delta(T * \eta_t) = (\Delta T) * \eta_t = 0$.

so $T * \eta_t \in C^\infty(U')$ and $\Delta(T * \eta_t)(x) = 0 \quad \forall x \in U'$

since $\Delta(T * \eta_t) = 0 \quad \forall x \in U' \Rightarrow T * \eta_t$ satisfies (SMV) \Rightarrow
 $(T * \eta_t) * \eta_s(x) = (T * \eta_t)(x)$ in: $\{x \in U' \mid d(x, \mathbb{R}^n \setminus U') > \bar{s}\} = U''$
 $\forall s \leq \bar{s}$

$x \in U''$

$$(T * \eta_t) * \eta_s(x) = \int_{U'} T * \eta_t(y) \eta_s(x-y) dy =$$

$$= \int_{U'} \underbrace{T * \eta_t(y)}_{\text{prop. of convolutions}} \cdot \underbrace{\eta_s^x(y)}_{\text{of distn.}} dy \stackrel{\leftarrow}{=} T(\tilde{\eta}_t * \eta_s^x) = T(\eta_t * \eta_s^x)$$

$$\eta_s^x(y) = \eta_s(x-y), \quad \text{if } \eta_s^x = B(x, s) \subseteq U' \quad \forall x \in U''$$

$$\eta_s^x \in C_c^\infty(U')$$

$$\eta_t * \eta_s^x(y) = \int_{\mathbb{R}^n} \eta_t(z) \eta_s^x(y-z) dz = \int_{\mathbb{R}^n} \eta_t(z) \eta_s(x-y+z) dz$$

$$= \int_{\mathbb{R}^n} \eta_t(z) \eta_s(y-x-z) dz = \int_{\mathbb{R}^n} \eta_t(w-x) \eta_s(y-w) dw$$

~~w = x + z~~

$$\eta_s(x-y+z) = \eta_s(y-x-z)$$

$$= \int_{\mathbb{R}^n} \eta_t(x-w) \eta_s(y-w) dw = \int_{\mathbb{R}^n} \eta_t^x(w) \eta_s(y-w) dw =$$

$$= \eta_t^x * \eta_s(y) \quad \textcircled{*}$$

$$(T * \eta_t) * \eta_s(x) = T(\eta_t * \eta_s^x) \stackrel{\text{by } \textcircled{*}}{=} T(\eta_s * \eta_t^x) \stackrel{\text{by } \textcircled{*}}{=} (T * \eta_s) * \eta_t^x$$

\Rightarrow In conclusion we have

$$T * \eta_t(x) = (T * \eta_s) * \eta_t(x) \quad \forall x \in U''$$

send $t \rightarrow 0^+$

$$(T * \eta_s) * \eta_t \rightarrow T * \eta_s \quad \text{in } U''$$

in C^∞ and also in
the sense of
distribution

$$\text{since } \int_{U''} (T * \eta_s) * \eta_t \psi(y) dy \rightarrow \int_{U''} (T * \eta_s) \psi(y) dy \quad \forall \psi \in C_c(U)$$

$$T * \eta_t(x) \rightarrow T \quad \text{in the sense of distribution}$$

$$\Rightarrow T * \eta_t = T \quad \text{as distributions}$$

(this means that T is the distribution
associated to the smooth function $T * \eta_t$.)