

Def SUPPORT of DISTRIBUTION: $\text{supp } T = U \setminus \omega_0$ (closed in U)

where $\omega_0 = \bigcup \{ A \subseteq U \text{ open s.t. } \forall \phi \in C_c^\infty(U) \text{ supp } \phi \subseteq A \quad T\phi = 0 \}$.

So if $\phi \equiv 0$ on some A open set with $\text{supp } T \subseteq A \Rightarrow T\phi = 0$

if $\phi = 0$ on $\text{supp } T \not\Rightarrow T\phi = 0$ (ex: $T(\phi) = \phi'(0)$ in $\mathcal{D}'(\mathbb{R})$ $\text{supp } T = \{0\}$
 $\phi(0) = 0 \not\Rightarrow \phi'(0) = 0$!)

Prop If $\text{supp } T$ is COMPACT then T has finite order

proof $K = \text{supp } T$ (compact)

let $K \subset\subset U_1 \subset\subset U_2 \subset\subset U$ U_1, U_2 both open in U

take $\psi \in C_c^\infty(U)$ such that $\psi \equiv 1$ on $\overline{U_1}$ $\text{supp } \psi \subseteq \overline{U_2}$

$\Rightarrow \forall \phi \in C_c^\infty(U) \quad \phi \cdot \psi \in C_c^\infty(U) \quad \text{supp } \phi \psi \subseteq \overline{U_2}$

$\phi(1-\psi) = 0$ in $U_1 \Rightarrow T(\phi(1-\psi)) = 0 \Rightarrow T\phi = T(\phi\psi)$

$|T\phi| = |T(\phi\psi)| \leq C_{k_2} \sup_{|\alpha| \leq p_{k_2}} \|D^\alpha \phi \psi\|_\infty \leq \tilde{C}_{k_2}(\psi) \sup_{|\alpha| \leq p_{k_2}} \|D^\alpha \phi\|_\infty \rightarrow \text{ORDER} \leq p_{k_2}$

DERIVATIVES IN THE SENSE OF DISTRIBUTIONS

$$\frac{\partial}{\partial x_i} T(\phi) = (-1) T\left(\frac{\partial}{\partial x_i} \phi\right)$$

Def Let $f \in L^1_{loc}(U)$ and $T_f(\phi) = \int_U \phi f dx \quad \forall \phi \in \mathcal{D}_c(U)$

Then f admits

WEAK DERIVATIVE in the e_i -direct.

$$\text{i.e. } \exists v_i \in L^1_{loc}(U) \text{ s.t. that } \frac{\partial}{\partial x_i} T_f = T_{v_i}$$

$$\text{that is } \forall \phi \in \mathcal{D}_c(U) \quad (-1) \int_U f(x) \frac{\partial}{\partial x_i} \phi dx = \int_U v_i \phi dx$$

$$\text{WEAK GRADIENT } Df = (v_1, \dots, v_n)$$

Prop If a weak derivative exists it is unique.

Assume not true v_i , w_i weak derivatives of f in the e_i -direction

$$\downarrow \int_U v_i \phi dx = - \int_U f \frac{\partial \phi}{\partial x_i} dx = \int_U w_i \phi dx \Rightarrow \int_U (v_i - w_i) \phi dx = 0 \quad \forall \phi \in \mathcal{D}_c(U)$$

$$\Rightarrow \text{LEMMA DI DEBOLIS-REYMOND} \quad v_i - w_i = 0 \text{ a.e.} \Rightarrow v_i = w_i \quad \square$$

Note that $\forall f \in L^1_{\text{loc}}(U)$, f admits a derivative in the sense of distribution ($\frac{\partial}{\partial x_i} T_f$)

but it is NOT ALWAYS TRUE that f admits a WEAK DERIVATIVE

Example 1: a function which admits a weak derivative
(i.e. derivative coincides with weak derivative)

ex Let $f(x) = \frac{1}{|x|^\alpha}$ in \mathbb{R}^n with $\alpha < n$ (so $f \in L^1_{\text{loc}}(\mathbb{R}^n)$)

If $\alpha < n-1$ then f admits weak derivatives which are $\frac{\partial f}{\partial x_i} = -\alpha \frac{x_i}{|x|^{\alpha+2}}$

NB $|w_i| = +\alpha \frac{|x_i|}{|x|^{\alpha+2}} \leq \alpha \frac{1}{|x|^{\alpha+1}} \in L^1_{\text{loc}}(\mathbb{R}^n) \Leftrightarrow \alpha+1 < n$
 $\alpha < n-1$

If $\phi \in C_c^\infty(\mathbb{R}^n)$ with $\text{supp } \phi \subseteq \mathbb{R}^n \setminus \{0\}$

$$\int_{\mathbb{R}^n} \frac{1}{|x|^2} \frac{\partial \phi}{\partial x_i} dx = \int_U \frac{1}{|x|^2} \frac{\partial \phi}{\partial x_i} dx = - \int_U \left(-2 \frac{x_i}{|x|^{2+2}} \right) \phi(x) dx$$

\downarrow G.G (integration by parts)
 $\left[\begin{array}{l} U \subseteq \mathbb{R}^n \text{ open set, class } C^1, 0 \notin U. \\ \text{supp } \phi \subset U. \end{array} \right.$

If $\{0\} \in \text{supp } \phi$ let U open bdd set, class C^1 , $0 \in U$, $\text{supp } \phi \subset U$.

$$\int_{\mathbb{R}^n} \frac{1}{|x|^2} \frac{\partial \phi}{\partial x_i} dx = \lim_{\varepsilon \rightarrow 0^+} \int_{U \setminus B(0, \varepsilon)} \frac{\partial \phi}{\partial x_i} \frac{1}{|x|^2} dx = \text{(G.G / integration by parts)}$$

$$= \lim_{\varepsilon \rightarrow 0^+} \left[- \int_{U \setminus B(0, \varepsilon)} \phi \cdot \left(-2 \frac{x_i}{|x|^{2+2}} \right) dx + \int_{\partial U} \phi \cdot \frac{1}{|x|^2} dS + \int_{\partial B(0, \varepsilon)} \phi(x) \cdot \frac{1}{|x|^2} \left(-\frac{x_i}{|x|} \right) d\mathcal{H}^{n-1} \right]$$

i -comp. of exterior normal to $U \setminus B(0, \varepsilon)$
 at $x \in \partial B(0, \varepsilon)$

$$= \lim_{\varepsilon \rightarrow 0^+} - \int_{U \setminus B(0, \varepsilon)} \underbrace{\phi(x)}_{\phi \in C_c^\infty(U)} \underbrace{\left[-\kappa \frac{x_i}{|x|^{\kappa+2}} \right]}_{\in L^1(U)} dx + \int_{\partial B(0, \varepsilon)} \phi(x) \cdot \frac{1}{\varepsilon^\kappa} \cdot \left(-\frac{x_i}{|x|} \right) d\mathcal{H}^{n-1}$$

$$\left| \int_{\partial B(0, \varepsilon)} \phi(x) \frac{1}{\varepsilon^\kappa} \left(-\frac{x_i}{|x|} \right) d\mathcal{H}^{n-1} \right| \leq \int_{\partial B(0, \varepsilon)} \|\phi(x)\| \frac{1}{\varepsilon^\kappa} d\mathcal{H}^{n-1} \leq$$

$$\leq \|\phi\|_\infty \frac{1}{\varepsilon^\kappa} \cdot \mathcal{H}^{n-1}(\partial B(0, \varepsilon)) = \|\phi\|_\infty \frac{1}{\varepsilon^\kappa} \omega_n n \varepsilon^{n-1} = \underbrace{\|\phi\|_\infty \omega_n n \varepsilon^{n-1-\kappa}}_{\rightarrow 0 \text{ as } \varepsilon \rightarrow 0}$$

$n-1-\kappa > 0$ by assumption.

$$= - \int_U \phi(x) \cdot \left[-\kappa \frac{x_i}{|x|^{\kappa+2}} \right] dx.$$

Obs In this case derivative a.e. = weak derivative.
Not always true.

If f has weak derivative & f is differentiable a.e. in U
with $\frac{\partial f}{\partial x_i} \in L^1_{loc}(U) \Rightarrow \text{WEAK DERIVATIVE} = \text{DERIVATIVE a.e.}$

Not always true that if a function in $L^1_{\text{loc}}(U)$ is differentiable a.e. \Rightarrow its derivative a.e. is the weak derivative

Ex 1

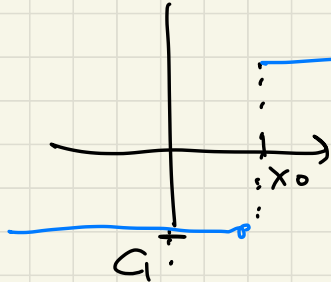
FUNCTIONS WITH JUMPS \rightarrow

derivative in the sense of distribution is a Dirac-delta

Let
$$f(x) = \begin{cases} c_1 & x < x_0 \\ c_2 & x > x_0 \end{cases}$$

$f \in L^1_{\text{loc}}(\mathbb{R})$

$f' = 0$ a.e. (derivative a.e.)



$$\begin{aligned} T_f(\phi) &= \int_{\mathbb{R}} \phi f \, dx \quad T \in \mathcal{D}'(\mathbb{R}) \\ &= \int_{-\infty}^{x_0} \phi c_1 \, dx + \int_{x_0}^{+\infty} \phi c_2 \, dx \end{aligned}$$

$$\begin{aligned} (T_f)'(\phi) &= (-1) \int_{\mathbb{R}} \phi' f \, dx = (-1) \int_{-\infty}^{x_0} c_1 \phi' \, dx + (-1) \int_{x_0}^{+\infty} c_2 \phi' \, dx = \\ &= (-1) \cdot c_1 \phi(x_0) + (-1) c_2 [-\phi(x_0)] = (c_2 - c_1) \phi(x_0) = (c_2 - c_1) \delta_{x_0}(\phi) \end{aligned}$$

($\phi \in C_c^\infty(\mathbb{R})$!)

the derivative of f in the sense of distributions is

a measure

$$\mu = (c_2 - c_1) \delta_{x_0}$$

height of the
jump. $f(x_0^+) - f(x_0^-)$

place where f jumps

$$f(x_0^+) = \lim_{x \rightarrow x_0^+} f(x) \quad f(x_0^-) = \lim_{x \rightarrow x_0^-} f(x)$$

$\mu \perp \mathcal{L}$ so $\nexists v \in \mathcal{L}^1_{loc}(\mathbb{R})$ such that

$$\int_{\mathbb{R}} v(x) \phi(x) dx = (c_2 - c_1) \phi(x_0) \quad \forall \phi \in \mathcal{C}_c^\infty(\mathbb{R})$$

$\Rightarrow f$ has NOT \mathbb{R} WEAK DERIVATIVE.

Exercise: take $f: \mathbb{R} \rightarrow \mathbb{R}$ $f \in \mathcal{C}^1(-\infty, x_1)$, $f \in \mathcal{C}^1(x_1, x_2)$,
 $f \in \mathcal{C}^1(x_2, +\infty)$ $f(x_1^+) \neq f(x_1^-)$ finite $f(x_2^+) \neq f(x_2^-)$ finite

$$\text{then } (T_f)'(\phi) = \int_0 \phi f'(x) dx + (f(x_1^+) - f(x_1^-)) \phi(x_1) + \\ + (f(x_2^+) - f(x_2^-)) \phi(x_2).$$

$$(T_f)' = T_{\mu} \quad \mu = \mu_{ac} + \mu_s \quad \mu_{ac} \ll \mathcal{L} \text{ density } f' \\ \dots \mu_s \perp \mathcal{L} \quad \mu_s = (f(x_1^+) - f(x_1^-)) \delta_{x_1} + (f(x_2^+) - f(x_2^-)) \delta_{x_2}$$

Ex 2 $f(x) = \lg|x|$ in \mathbb{R} $f(x) \in L^1_{loc}(\mathbb{R})$

$f' = \frac{1}{x}$ a.e. NOT THE WEAK DERIVATIVE BUT IS THE DERIVATIVE IN THE SENSE OF DISTRIBUTIONS

the derivative in the sense of distributions of

$f(x)$ is p.v. $\frac{1}{x}$! (DERIVATIVE IN THE SENSE OF DISTRIBUTION of f IS A DISTR. OF ORDER 1 \rightarrow NO FUNCTION)

proof $T_f(\phi) = \int_{\mathbb{R}} \phi(x) \lg|x| dx$ | DERIVATIVE A.E. = DERIVATIVE IN THE SENSE OF DISTRIB. f HAS NO WEAK DERIVATIVE

$$(T_f)'(\phi) = - \int_{\mathbb{R}} \phi'(x) \lg|x| dx = \lim_{\varepsilon \rightarrow 0^+} - \int_{\mathbb{R} \setminus (-\varepsilon, \varepsilon)} \phi'(x) \lg|x| dx =$$

INT. BY PARTS

$$= \lim_{\varepsilon \rightarrow 0^+} \left[\int_{\mathbb{R} \setminus (-\varepsilon, \varepsilon)} \phi(x) \frac{1}{x} dx + \lg(\varepsilon) \phi(\varepsilon) - \lg|-\varepsilon| \phi(-\varepsilon) \right] =$$

$$\begin{aligned}
 &= \lim_{\varepsilon \rightarrow 0^+} \int_{\mathbb{R} \setminus (-\varepsilon, \varepsilon)} \frac{\phi(x)}{x} + \left(\log(\varepsilon) \varepsilon \left(\frac{\phi(\varepsilon) - \phi(-\varepsilon)}{\varepsilon} \right) \right) = \\
 &= \lim_{\varepsilon \rightarrow 0^+} \int_{\mathbb{R} \setminus (-\varepsilon, \varepsilon)} \frac{\phi(x)}{x} \quad \text{bounded} \quad \left(\lim_{\varepsilon \rightarrow 0^+} \frac{\phi(\varepsilon) - \phi(-\varepsilon)}{\varepsilon} = 2\phi'(0) \right) \\
 &= \text{p.v.} \frac{1}{x} (\phi) -
 \end{aligned}$$

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In conclusion: if $f \in C_c^1(U)$. T_f is a distr. of order 0
 $\frac{\partial T_f}{\partial x_i}$ is a distribution of order at most 1.

If $\frac{\partial}{\partial x_i} T_f$ is a distribution of order 0 $\frac{\partial}{\partial x_i} T_f = T_\mu$ If μ signed Radon measure of f
 $\mu \ll \mathcal{L} \Rightarrow \mu$ has a density $\frac{\partial f}{\partial x_i} = \text{WEAK DERIVATIVE of } f$
 $\mu = \mu_{ac} + \mu_s$ $\mu_{ac} \ll \mathcal{L}$ $\mu_s \perp \mathcal{L}$ $\mu_s \neq 0 \Rightarrow f$ has NOT WEAK DERIVATIVE