

# FUNDAMENTAL SOLUTION OF THE LAPLACIAN.

• In  $\mathbb{R}^2$   $T = T_f$   $f = -\frac{1}{2\pi} \log|x|$  is the fundamental solution of the Laplacian

• In  $\mathbb{R}^n$   $T = T_f$   $f = -\frac{1}{n(n-2)\omega_n} \frac{1}{|x|^{n-2}}$  is the fundamental solution of the Laplacian.

proof  $n > 2$   $x \neq 0$   $\nabla f = + \frac{1}{n\omega_n} \frac{x}{|x|^n}$

$$\Delta f = \operatorname{div}(\nabla f) = + \frac{1}{n\omega_n} \frac{n}{|x|^n} - \frac{1}{n\omega_n} n \frac{x \otimes x}{|x|^{n+2}} = 0$$

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

$$\Delta T_f(\phi) = T_f(\Delta \phi) = \int_{\mathbb{R}^n} f \Delta \phi dx = \lim_{\varepsilon \rightarrow 0} \int_{\mathbb{R}^n \setminus B(0, \varepsilon)} f \Delta \phi - \underbrace{\nabla f \cdot \phi}_{=0} dx =$$

$$= \lim_{\varepsilon \rightarrow 0} \int_{\partial B(0, \varepsilon)} f \cdot \nabla \phi \cdot \left( \frac{-x}{|x|} \right) - \phi \nabla f \cdot \left( \frac{-x}{|x|} \right) d\mathcal{H}^{n-1}(x) =$$

DIVERGENCE THM

$$\left| \int_{\partial B(0, \varepsilon)} f \cdot \nabla \phi\left(\frac{x}{|x|}\right) d\mathcal{H}^{n-1} \right| \leq \underbrace{\frac{1}{n\omega_n} \frac{1}{\varepsilon^{n-2}}}_{\frac{1}{\varepsilon}} \cdot \|\nabla \phi\|_{\infty} \cdot \mathcal{H}^{n-1}(\partial B(0, \varepsilon)) = \varepsilon \|\nabla \phi\|_{\infty} \rightarrow 0$$

$$= \lim_{\varepsilon \rightarrow 0} \int_{\partial B(0, \varepsilon)} (-\phi(x)) \cdot \left( + \frac{1}{n\omega_n} \frac{x}{|x|^n} \right) \cdot \left( -\frac{x}{|x|} \right) d\mathcal{H}^{n-1} =$$

$$= \lim_{\varepsilon \rightarrow 0} \int_{\partial B(0, \varepsilon)} \phi(x) \frac{1}{n\omega_n \varepsilon^{n-1}} d\mathcal{H}^{n-1} = \phi(0) \cdot \square$$

**Corollary** let  $\phi \in C_c^{\infty}(\mathbb{R}^n) \Rightarrow$

$$T_f * \phi = f * \phi(x) = \int_{\mathbb{R}^n} \frac{\phi(y)}{|x-y|^{n-2}} \frac{1}{n\omega_n(n-2)} dy = u(x)$$

satisfies  $\Delta u(x) = \phi(x), \quad \forall x$

This operator  $F: C_c^\infty(\mathbb{R}^n) \rightarrow C^\infty(\mathbb{R}^n)$

$$\phi \mapsto F(\phi) = c_n \int_{\mathbb{R}^n} \frac{\phi(y)}{|x-y|^{n-2}} dy$$

is a sort of inverse of the Laplacian. ( $\Delta(F(\phi)) = \phi$ )

Note that it can be extended to

$$F: L^2(U) \rightarrow L^2(U)$$

$U$  bounded set.  $F(g) = c_n \int_U \frac{g(y)}{|x-y|^{n-2}} dy$

$$g \in L^2(U) \quad \frac{1}{|y|^{n-2}} \in L^1(U) \Rightarrow g * \frac{1}{|y|^{n-2}} \in L^2(U)$$

$$\|g * \frac{1}{|y|^{n-2}}\|_{L^2} \leq \|g\|_{L^2} \left\| \frac{1}{|y|^{n-2}} \right\|_{L^1}$$

(YOUNG INEQUALITY).

$$\|F(g)\|_{L^2} \leq \|g\|_{L^2} c_n \left\| \frac{1}{|y|^{n-2}} \right\|_{L^1} = C \|g\|_{L^2}$$

$F$  is linear continuous, also self-adjoint.

it is possible to prove (using Sobolev) that  $F$  is COMPACT.

SOBOLEV SPACES (were vital in some contexts  
 their distribution  $\rightarrow$  they are Banach spaces)  
 Ref EVANS chapt 5.

$U \subseteq \mathbb{R}^n$   $W^{1,p}(U) = \{ f \in L^p(U) \mid f \text{ admits weak}$   
 $p \in [1, \infty]$  derivatives  $\frac{\partial f}{\partial x_i} \forall i, \frac{\partial f}{\partial x_i} \in L^p(U) \}$

$k \in \mathbb{N}$   $W^{k,p}(U) = \{ f \in L^p(U), f \text{ admits weak}$   
 derivatives  $\frac{\partial f}{\partial x_i} \in W^{1,p}(U) \} =$

$= \{ f \in L^p(U) \mid \forall \alpha \in \mathbb{N}^n, |\alpha| \leq k \exists v_\alpha \in L^p(U) \text{ such that } T_{v_\alpha} = D^\alpha T_f \}$   
 $\forall \phi \in C_c^\infty(U) \quad D^\alpha T_f(\phi) = \int_U v_\alpha \phi dx = (-1)^{|\alpha|} \int_U f D^\alpha \phi dx$

Observe that we may define Sobolev spaces without using distributions.

We say that  $v_i \in L^1_{loc}(U)$  is a weak derivative of  $f \in L^1_{loc}(U)$  in the direction  $e_i$  if

$$\forall \phi \in C_c^\infty(U) \quad \int_U \phi v_i dx = - \int_U \frac{\partial \phi}{\partial x_i} f dx$$

By De-Bois Raymond lemma  $v_i$  is unique (if it exists!)

$$W^{1,p}(U) = \left\{ f \in L^p(U) \mid \forall i \text{ } f \text{ has weak derivative } v_i \text{ and } v_i \in L^p(U) \right\}$$

$$W^{k,p}(U) = \left\{ f \in L^p(U) \mid \forall \alpha \text{ } |\alpha| \leq k \text{ } \exists v_\alpha \in L^p(U) \text{ such that } \int_U \phi v_\alpha dx = (-1)^{|\alpha|} \int_U \partial^\alpha \phi f dx \right\}$$

$k \in \mathbb{N}$ .

Prop  $(W^{k,p}(U), \|\cdot\|_{W^{k,p}})$  is BANACH SPACE

→  $p \in [1, +\infty)$   $W^{k,p}(U)$  is separable

→  $p \in (1, +\infty)$   $W^{k,p}(U)$  is reflexive

→  $p = 2$   $W^{k,2}(U)$  is Hilbert

$$W^{k,2}(U) = H^k(U)$$

$$(f, g)_{W^{1,2}(U)} = \int_U f \cdot g \, dx + \sum_{i=1}^n \int_U \frac{\partial f}{\partial x_i} \cdot \frac{\partial g}{\partial x_i} \, dx$$

proof  $k=1$   $W^{1,p}(U) \subseteq L^p(U) \times \underbrace{[L^p(U) \times \dots \times L^p(U)]}_{n \text{ times}}$

$$f \mapsto \left( f, \frac{\partial f}{\partial x_1}, \dots, \frac{\partial f}{\partial x_n} \right)$$

Continuous embedding

$W^{1,p}(U)$  is closed in  $(L^p(U))^{n+1}$  (the image of  $W^{1,p}(U)$  is closed in  $(L^p(U))^{n+1}$ )

$f_k \in W^{1,p}$  and Cauchy

$\downarrow$

$f_k$  is Cauchy in  $L^p(U)$

$\frac{\partial}{\partial x_i} f_k$  is Cauchy in  $L^p(U)$

$f_k \rightarrow f$  in  $L^p(U)$

$\frac{\partial}{\partial x_i} f_k \rightarrow g_i$  in  $L^p(U)$

Moreover  $\forall \phi \in C_c^\infty(U)$

$$\int_U \phi \frac{\partial}{\partial x_i} f_k dx = - \int_U \frac{\partial \phi}{\partial x_i} f_k dx$$

$$\int_U \phi g_i dx = - \int_U \frac{\partial \phi}{\partial x_i} f dx$$

$$g_i = \frac{\partial}{\partial x_i} f$$

$$\Rightarrow f \in W^{1,p}(U).$$

So  $W^{1,p}$  is closed  $\Rightarrow W^{1,p}(U)$  is Banach space and

$1 < p < +\infty$   $(L^p(U))^{n+1}$  is reflexive  $\Rightarrow W^{1,p}(U)$  is closed  
subspace of a reflexive space  $\Rightarrow$  it is reflexive

$1 \leq p < +\infty$   $(L^p(U))^{n+1}$  is separable  $\Rightarrow W^{1,p}(U)$  is a  
subspace of a separable space then it is  
separable.