Infinite Dimensional Optimization

## **Exercise** 4

## Date issued: 4th November 2024

## Homework Problem 4.1. (Weak derivatives)

(a) Prove the statements in Example 2.35 of the lecture notes, i. e., that the function  $f: (-1, 1) \to \mathbb{R}$  defined by f(x) = |x| has the weak first-order derivative

$$w(x) = \begin{cases} -1 & \text{if } x < 0, \\ 1 & \text{if } x > 0, \end{cases}$$

but does not have a weak second-order derivative in  $L^1_{loc}(-1, 1)$ .

(b) (Updated exercise statement)<sup>GM</sup> Let  $\Omega \subseteq \mathbb{R}^n$  be a non-empty, bounded, open set,  $i \in \{1, ..., n\}$  be given and let  $x = (x_1, ..., x_n)$  be in  $\Omega$  with  $a_i, b_i \in \mathbb{R}$ , such that

$$x \in B \coloneqq \{(x_1, \ldots, x_{i-1}, y, x_{i+1}, \ldots, x_n) \mid y \in (a_i, b_i)\} \subseteq \Omega.$$

Show that every class of functions in  $W^{1,p}(\Omega)$  for  $p \in [1, \infty)$  has a representative that is absolutely continuous on *B* as a function of in the *i*-th component.

(c) Let  $\Omega = (0,1)^2$  and  $f(x_1, x_2) = f_1(x_1) + f_2(x_2)$  where  $f_1, f_2$  are in  $L^1(0,1)$  but not absolutely continuous. Show that f does not have weak derivatives of first order order, but the second derivative for the multiindex  $\alpha = (1, 1)$  exists.

## Homework Problem 4.2. (Inner products and Sobolev spaces)

(a) Suppose that  $(V, (\cdot, \cdot))$  is an inner product space. Show Lemma 3.2, i. e., that

$$\|u\| \coloneqq \sqrt{(u,u)} \tag{3.2}$$

for  $u \in V$  defines a norm on V.

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- (b) Prove the statement of Example 3.4 (*i*), i. e., that on  $\mathbb{R}^n$  for  $n \in \mathbb{N}_{>0}$ , the possible inner products are in a bijective one-to-one correspondence with the symmetric<sup>GM</sup> positive definite matrices in  $\mathbb{R}^{n \times n}$ .
- (c) Let  $\Omega \subseteq \mathbb{R}^n$  be a non-empty, bounded, open set and let  $\omega \in L^{\infty}(\Omega)$ . Show that if there is a constant  $c \in \mathbb{R}$ , such that  $0 < c \leq \omega$  almost everywhere in  $\Omega$ , then

$$(u,v)\mapsto \sum_{|\alpha|\leqslant 1}\int_{\Omega}\omega D^{\alpha}u D^{\alpha}v \,\mathrm{d}x^{\mathrm{GM}}$$

defines a inner product on  $W^{1,2}(\Omega)^{\text{GM}}$  that induces an equivalent norm to  $\|\cdot\|_{W^{1,2}(\Omega)}^{\text{GM}}$  (as defined in (2.21)).

Why is  $\omega$ 's boundedness away from zero essential in this result?

You are not expected to turn in your solutions.

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