

Some Remark on Lecture 29

Consider $\Delta u = 0$ on Ω (*)
 $u|_{\partial\Omega} = h$ on $\partial\Omega$

where $h = w|_{\partial\Omega}$ for $w \in C^1(\bar{\Omega})$

Ω bounded open, $\partial\Omega$ smoother, $\Omega \subset \mathbb{R}^m$

Sobolev space: $f \in W^{1,2}(\Omega)$ if $\int_{\Omega} f^2 dx < \infty$ and $\exists \hat{f}_{x_i}$

s.t. $\int_{\Omega} (\hat{f}_{x_i})^2 dx < \infty$ $i=1, \dots, m$

and $\int_{\Omega} f \varphi_{x_i} dx = - \int_{\Omega} \hat{f}_{x_i} \varphi dx \quad \forall \varphi \in C_c^1(\Omega)$

no Dirichlet Energy $E(f) = \frac{1}{2} \int_{\Omega} |\hat{\nabla} f|^2 dx$

Sobolev norm: $f \in W^{1,2}(\Omega)$ $\|f\|_{1,2} = \sqrt{\int_{\Omega} f^2 dx + E(f)}$

$C_c(\Omega)$ $\|\cdot\|_{1,2} =: H_0^{1,2}(\Omega)$
 \cap
 $W^{1,2}(\Omega)$

Weak solution:

$u \in W^{1,2}(\Omega)$ is a weak solution of (*) if

$$\int_{\Omega} \langle \widehat{\nabla} u, \nabla \varphi \rangle dx = 0 \quad \forall \varphi \in C_c(\Omega)$$

$$u - w \in H_0^{1,2}(\Omega)$$

Dirichlet Principle

$u - w$ Minimizer of E on $H_0^{1,2}(\Omega) \iff u$ is a weak solution of (*)

Theorem: a weak sol. of (*) $\Rightarrow u \in C^\infty(\Omega)$
and $\Delta u = 0$

Proof: (Sketch)

① $u_\varepsilon(x) = \int_{\Omega} u(y) \tau_\varepsilon(x-y) dy$ on Ω_ε $\varepsilon \in (0, r)$

solves $\Delta u_\varepsilon = 0$ and $u_\varepsilon \in C^\infty(\Omega_\varepsilon)$



② Local estimate

$$|\nabla u_\varepsilon| \leq C(\Omega_\varepsilon) =: C$$

$\Rightarrow u_\varepsilon$ C -Lipschitz on $\overline{B_\delta(x)} \subset \Omega_\varepsilon, x \in \Omega_\varepsilon$

Arzela - Ascoli theorem

Let $(u_n)_{n \in \mathbb{N}}$ $u_n \in C^0(\overline{B_\delta(x)})$ s.t. (i) $|u_n(x)| \leq M$
uniformly \longrightarrow (ii) $\forall \varepsilon > 0 \exists \delta > 0$
equicontinuous $|u_n(x) - u_n(y)| < \varepsilon$
 $\forall x, y \in \overline{B_\delta(x)}, |x - y| < \delta$

(i) + (ii) $\iff \exists$ (uniform) subsequence $\forall n \in \mathbb{N}$
s.t. $u_{n_i} \rightarrow v$ uniformly

② u_ε C-Lipschitz

$$|u_\varepsilon(y)| \leq |u_\varepsilon(x)| + |x - y| \leq |u_\varepsilon(x)| + \delta$$

$$u_\varepsilon(x) = \int_{\overline{B_\delta(x)}} u_\varepsilon(y) dy = \int_{\overline{B_\delta(x)}} \int u(z) \chi(z-y) dy dz$$

(ii) follows from C-Lipschitz

$\Rightarrow \exists \varepsilon_i \rightarrow 0$ s.t. $u_{\varepsilon_i} \rightarrow v$ uniformly

$$u_{\varepsilon_i}(y) = \int_{B_{\varepsilon_i}(y)} u_{\varepsilon_i}(z) dz \quad \forall y \in B_g(x)$$

\downarrow \downarrow

$$v(y) \quad \int_{B_{\varepsilon_i}(y)} v(z) dz$$

$\Rightarrow v$ harmonic

Finally: $\int_{\Omega_r} |u_{\varepsilon_i} - u| dx \rightarrow 0$

$\Rightarrow u = v$ on any $B_g(x) \subset \Omega_r$