

Linear Elliptic PDE 2020Fall final

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Exercise 1. Given $\varphi \in C(\partial B_1)$, let

$$u(x) := \begin{cases} \frac{1-|x|^2}{n|B_1|} \int_{\partial B_1} \frac{\varphi(y)}{|x-y|^2} dS_y, & x \in B_1; \\ \varphi(x), & x \in \partial B_1. \end{cases} \quad (1)$$

(1) Prove that $\Delta u(x) = 0$ in B_1 .

(2) Prove that $u \in C(\bar{B}_1)$.

Exercise 2. Solve the following problems.

(1) Prove one of the interpolation inequalities in Holder space, that for any $u \in C^1(B_R)$ and $\epsilon > 0$, then

$$R^\alpha [u]_{C^{0,\alpha}(B_R)} \leq \epsilon R |u|_{L^\infty(B_R)} + C_\epsilon |u|_{L^\infty}. \quad (2)$$

(2) Assume that $\text{osc}_{B_r(x)} u \leq C_0 r^\alpha$ for any $B_r(x) \subset \bar{B}_1$, then show that

$$[u]_{C^{0,\alpha}(\bar{B}_1)} \leq CC_0, \quad (3)$$

where C depends on n and α .

(3) Suppose that for any nonnegative $u \in H^1(\Omega)$ solving $\partial_j(a_{ij}\partial_i u) = 0$ weakly, we have

$$\sup_{B_{r/2}(x)} u \leq C \inf_{B_r(x)} u \quad (4)$$

for any $B_r(x) \subset \bar{B}_1$, where C is a constant. Try to prove that

$$[u]_{C^{0,\alpha}(B_{1/2})} \leq C |u|_{L^\infty(B_1)}. \quad (5)$$

Exercise 3. If $u \in C^3(\Omega) \cap C^1(\bar{\Omega})$ satisfies the following PDE

$$a_{ij} D_{ij} u + b_i D_i u = f(x, u) \text{ in } \Omega, \quad (6)$$

where $(a_{ij})_{n \times n} \geq \lambda I$, $a_{ij}, b_i \in C^1$ and $f \in C^1(\bar{\Omega} \times \mathbb{R})$.

(1) prove that there exists a constant depending on $\lambda, |a_{ij}|, |b_i|, |f|_{C^1(\bar{\Omega} \times [-|u|_{L^\infty}, |u|_{L^\infty}])}$ s.t.

$$L(|Du|^2) \geq \lambda|D^2u|^2 - C|Du|^2 - C. \quad (7)$$

(2) Prove that

$$\sup_{\Omega} |Du| \leq \sup_{|Du|} + c, \quad (8)$$

where C depends on $|u|^{L^\infty}$ also.

Exercise 4. $L = \partial_j(a_{ij}\partial_i)$, $Lu = 0$, $u \in H^1(B_1)$ weak solution.

(1) $k \geq 0$, $v = (u - k)^+$ prove for any cutoff function $\eta \in C_0^1(B_1)$ that

$$\int |D(\eta v)|^2 \leq C \int v^2 |D\eta|^2. \quad (9)$$

(2) $A(k, r) := \{x|u(x) \geq k\}$, prove that

$$\int_{A(k,r)} (u - k)^2 \leq \frac{1}{(R - r)^2} |A(k, R)|^{\frac{2}{n}} \int_{A(k,R)} (u - k)^2, \quad (10)$$

where $0 < r < R \leq 1$.

(3) prove that

$$\sup_{B_{\frac{1}{2}}} u \leq C|u^+|_{L^2}. \quad (11)$$

默题工具人写的一些 hint: 题目都是从书上摘的, 我漏写了很多条件 (比如 Ω 的边界正则性、算子的椭圆形等、常数 C 的依赖性等), 但老师试卷上都注明了, 不必担心, 做不出来可以看看对比下教材看是否漏条件了。

Ex1. 可以看 Evans 第 2 章, 学过微分方程 1 应该就能写了。

Ex2. 第 1 问参考 [Han Qing] Lemma 4.1.2。第 2、3 问需要参考 [Regularity Theory for Elliptic PDE, Xavier Fernández-Real, Xavier Ros-Oton] 一书, 第 2 问看 Appendix A (H1), 第 3 问看 2.1 节。

Ex3. [Han-Lin] Proposition 2.18。

Ex4. 这是 De Giorgi 迭代, 算子比书上简单些, 而且从 subsolution 改成了 solution, 参考 [Han-Lin] Theorem 4.1。