5.1. Prove that the $L^1_{loc}(\mathbb{R})$ function $u: \mathbb{R} \to \mathbb{R} : x \mapsto |x|$, has a weak derivative in $L^1_{loc}(\mathbb{R})$.

5.2. Weak derivative of K. Let $K := K_0$ be the fundamental solution of the Laplace operator, $n \ge 2$. Prove that the first strong derivative $\partial_i K$ of K, defined everywhere but the origin, is also the first weak derivative of K for $1 \le i \le n$.

N.B. Note that this is not true for the second derivatives, as K is not a weak solution for the Laplace equation, but still $\Delta K = 0$ everywhere but the origin.

5.3. Let $I = (a, b) \subset \mathbb{R}$ be a possibly unbounded open interval and let $1 \leq p \leq \infty$. Show that $u \in W^{1,p}(I)$ if and only if u is continuous, $u \in L^p(I)^1$ and there is $v \in L^p(I)$ such that

$$u(t) - u(s) = \int_s^t v(r) \, \mathrm{d}r$$

for all $t, s \in I$.

5.4. Embedding theorem for n = 1. Let I = (a, b) be a bounded, open interval in \mathbb{R} and $1 \leq p \leq \infty$. Prove that u is in the Hölder space $C^{0,1-\frac{1}{p}}(I)$ and that for $v \in L^p(I)$ the weak derivative of u, we have

$$\sup_{s,t\in I,t\neq s} \frac{|u(t) - u(s)|}{|t - s|^{1 - \frac{1}{p}}} \le ||v||_{L^{p}(I)}$$

Deduce that the immersion $W^{1,p}(I) \to C^0(I)$ is compact for p > 1 and find a counterexample to compactness for p = 1.

5.5. Borderline case for n = 2. The goal of this exercise is to prove that there is no continuous immersion of $W^{1,2}(\mathbb{R}^2)$ into $C^0(\mathbb{R}^2)$. As a counterexample, look at $u_{\epsilon} : \mathbb{R}^2 \to \mathbb{R}$ defined by

$$u_{\epsilon}(z) = \begin{cases} \frac{\log |z|}{\log \epsilon} & \text{for} \quad \epsilon \le |z| \le 1\\ 1 & \text{for} \quad |z| \le \epsilon\\ 0 & \text{for} \quad |z| \ge 1 \end{cases}$$

Prove that $u_{\epsilon} \in W^{1,2}(\mathbb{R}^2) \cap C^2(\mathbb{R}^2)$ and that there is no constant C > 0 such that for all $\epsilon > 0$,

$$\|u_{\epsilon}\|_{C^{0}(\mathbb{R}^{2})} \leq C \,\|u_{\epsilon}\|_{W^{1,2}(\mathbb{R}^{2})} \tag{1}$$

¹Thank you to the student who spotted this hypothesis to be missing.

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5.6. Give a counter example to show that the immersion $W^{1,2}(\mathbb{R}^n) \hookrightarrow L^2(\mathbb{R}^n)$ is not compact.

Hint: For example start with u having compact support and construct a sequence by displacing its support by translation.

Please hand in your solutions for this sheet by Monday 04/04/2016.