

(c) - first

$$u: \Omega \rightarrow \mathbb{S}^{m-1} \subset \mathbb{R}^m$$

$$I(u) \doteq \frac{1}{2} \int_{\Omega} |\nabla u|^2$$

$$A = \left\{ u \in H^1(\Omega, \mathbb{R}^m) \mid \begin{array}{l} |u|^2 = 1, \text{ a.e.} \\ u|_{\partial\Omega} = g : \rightarrow \mathbb{S}^{m-1} \end{array} \right\}$$

Assume such set is NOT empty.

Theorem: Minimizer exists & satisfies weakly

$$\begin{cases} -\Delta u = |\nabla u|^2 u, \\ u|_{\partial\Omega} = g \end{cases} \quad \text{ie} \quad \int_{\Omega} \langle \nabla u, \nabla v \rangle = \int_{\Omega} |\nabla u|^2 \langle u, v \rangle$$

$\forall v \in H_0^1(\Omega, \mathbb{R}^m)$

We use the notation from the last lecture

$$\langle \nabla u, \nabla v \rangle = \sum u_{x_j}^i v_{x_j}^i = \text{trac} \left[(\nabla v)^t \cdot \nabla u \right]$$

Proof: $L(p) = \frac{1}{2} |p|^2 \geq \alpha |p|^2 - \beta$

& convex. \Rightarrow Minimizing sequence $\{u_k\}$

has $\|u_k\|_{H^1}^2 \leq A$

$\Rightarrow \exists u_k \rightarrow u_\infty$

& $I(u_\infty) \leq \liminf_{k \rightarrow \infty} I(u_k) = \inf_{v \in A} I(v)$

$u_k - u_1 \in H_0^1 \Rightarrow u_\infty - u_1 \in H_0^1$
 by Mazur's theorem (weak closeness)

Moreover it $\Rightarrow u_\infty|_{\partial\Omega} = u_1|_{\partial\Omega} = g$

Since $|u_k|^2 = 1$ a.e.
 $\Rightarrow |u_\infty|^2 = 1$ a.e. \Rightarrow Minimizer exists

Now we show it satisfies the Euler-Lagrange with the multiplier $|\nabla u|^2$.

Assume u is the minimizer. Now $\forall v \in H_0^1(\Omega; \mathbb{R}^n)$
 $v \in C_c^\infty(\Omega)$

$u + \tau v|_{\partial\Omega} = g$ $w(\tau) \doteq \frac{u + \tau v}{|u + \tau v|}$ has the property $|w|^2 = 1$ a.e.

If we are very careful. $|u + \tau v| \geq |u| - \tau|v| = 1 - \tau|v| \geq \frac{1}{2}$ a.e.
 $v \in C_c^\infty(\Omega)$

works

$$I(\tau) \doteq \frac{1}{2} \int |\nabla w(\tau)|^2$$

$$I(0) = I(u) - \text{the minimum.}$$

$$0 = \frac{dI}{d\tau} \Big|_{\tau=0} = \frac{1}{2} \int_{\Omega} \frac{d}{d\tau} \frac{|\nabla(u + \tau v)|^2}{|u + \tau v|^2} \Big|_{\tau=0} = \int_{\Omega} \frac{\langle \nabla u, \nabla v \rangle}{|u|^2}$$

$$\Rightarrow - \int \frac{|\nabla u|^2 \langle u, v \rangle}{|u|^4}$$

$$\Rightarrow 0 = \int_{\Omega} \langle \nabla u, \nabla v \rangle - |\nabla u|^2 \langle u, v \rangle \quad \forall v \in C_c^\infty(\Omega, \mathbb{R}^3)$$

$$\Rightarrow \begin{cases} -\Delta u = |\nabla u|^2 u & \text{weakly} \\ u|_{\partial\Omega} = f \end{cases} \quad \square$$

(d) Stokes problem $\left\{ \begin{array}{l} \rightarrow I(u) = \frac{1}{2} \int |\nabla u|^2 - \int f \cdot u \\ A = \{ u \in H_0^1(\Omega, \mathbb{R}^3) \mid \operatorname{div} u = 0 \text{ a.e.} \} \end{array} \right\}$

Theorem: \exists minimizer $u \in H_0^1(\Omega, \mathbb{R}^3)$

& u satisfies: $\exists p$ — a pressure function $\in L_{loc}^2(\Omega)$
 $\forall v \in H_0^1(\Omega) \quad \int \langle \nabla u, \nabla v \rangle = \int f \cdot v + p \cdot \operatorname{div} v$

& $\begin{cases} -\Delta u = f - \nabla p \\ u|_{\partial\Omega} = 0 \end{cases}$ (vector valued).
 i.e. Weakly
 pressure is caused by the constraint A — requiring $\operatorname{div}(\cdot) = 0$

Existence of the Minimizer: As before, we may prove the

existence of the minimizer since

$$L(p, z) = \frac{1}{2} |p|^2 - \frac{f \cdot z}{\uparrow \text{does not really cause any issue}}$$

$\{u_k\}$ is a minimizing sequence $\langle f, u_k \rangle$
 $f \cdot u_k$

$$\Rightarrow I(u_k) \leq A$$

$$\Rightarrow \int_{\Omega} \frac{1}{2} |\nabla u_k|^2 - f \cdot u_k \leq A$$

$$\Rightarrow \frac{1}{2} \int_{\Omega} |\nabla u_k|^2 \leq A + \int_{\Omega} f u_k$$

$$\leq A + \|f\|_{L^2} \|u_k\|_{L^2}$$

$$\leq A + \varepsilon \|u_k\|_{L^2}^2 + \frac{1}{4\varepsilon} \|f\|_{L^2}^2$$

$$\leq A + \varepsilon \underbrace{C}_{\frac{1}{4}} \|\nabla u_k\|_{L^2}^2 + \frac{1}{4\varepsilon} \|f\|_{L^2}^2$$

Poincaré inequality

$$\Rightarrow \frac{1}{4} \int_{\Omega} |\nabla u_k|^2 \leq A(\Omega, f).$$

The rest is easy! $\left\{ \begin{array}{l} u_{\infty} \text{ is a minimizer} \\ \operatorname{div}(u_{\infty}) = 0, \text{ a.e.} \end{array} \right.$

Now assume u is the minimizer then $\forall w \in A$
 $w \in H_0^1(\Omega, \mathbb{R}^3)$

$$0 = \frac{d}{dt} \Big|_{t=0} \int \frac{1}{2} |\nabla(u+tw)|^2 - f(u+tw) \quad \operatorname{div} w = 0$$

$$= \int_{\Omega} \langle \nabla u, \nabla w \rangle - f w \quad \forall w \in H_0^1(\Omega, \mathbb{R}^3) \\ \operatorname{div} w = 0$$

$\Rightarrow \forall w$ satisfies $\text{div } w = 0$

$$\int_{\Omega} \langle \nabla u, \nabla w \rangle - f w = 0$$

$\text{curl } \xi, \forall \xi$

Formally

$$\int_{\Omega} \langle -\Delta u - f, w \rangle = 0$$

$\forall w$ with $\text{div } w = 0$

$dw = 0$
 $\text{div } w = 0$

\downarrow use $H^2_{\text{DR}}(\Omega) = \{0\}$

$$\Leftrightarrow \exists \xi \quad \text{curl}(\xi) = w$$

$$\left. \begin{aligned} &w_1 dx^2 \wedge dx^3 \\ &+ w_2 dx^3 \wedge dx^1 \\ &+ w_3 dx^1 \wedge dx^2 \end{aligned} \right\}$$

$$\Rightarrow \int_{\Omega} \langle \underline{(-\Delta u - f)}, \text{curl}(\xi) \rangle = 0$$

$$\frac{\partial w_1}{\partial x^1} dx^1 dx^2 dx^3$$

$$+ \frac{\partial w_2}{\partial x^2} dx^1 dx^2 dx^3$$

$$+ \frac{\partial w_3}{\partial x^3} dx^1 dx^2 dx^3$$

d - exterior differential

\Leftrightarrow

$$\int_{\Omega} \langle \underline{(-\Delta u - f)}, \underbrace{*d(\xi)}_{\substack{\uparrow \\ \text{1-form}}} \rangle = 0$$

conjugate of d

$$d^* = *d*$$

modulating a sign

$$*^2 = \text{id}$$

Viewed as 1-form

$$0 = \int_{\Omega} \langle \underline{-\Delta u - f}, \underbrace{d^*(\xi)}_{\substack{\in \Omega^2 \\ \rightarrow \Omega^2}} \rangle$$

$$\alpha = \alpha^1 dx^1 + \alpha^2 dx^2 + \alpha^3 dx^3$$

Namely

$$\int_{\Omega} \langle \underline{d(-\Delta u - f)}, \underbrace{* \xi}_{\substack{\downarrow \\ \forall \xi}} \rangle = 0$$

$$d\alpha = 0$$

$\Leftrightarrow \alpha$ is d -closed

(i.e.)

\Rightarrow

$\underline{-\Delta u - f}$ is d -closed
+...

$$\frac{\partial \alpha^1}{\partial x^2} dx^1 dx^2 + \frac{\partial \alpha^2}{\partial x^1} dx^1 dx^2$$

$$\Rightarrow \exists \phi \quad \boxed{-\Delta u - f = -\nabla \phi}$$

or equivalently $\Delta u = \nabla \phi - f$.

The argument in the book simply to put the above out rigorously!

Hence, Hodge theory was used implicitly, with the L^2 estimate associated with it

Result of Hodge theory was formulated by Hodge, proved by H. Weyl, & K. Kodaira in 1949.

See Morrey ch 6 for boundary value case.

First $u \in H_0^1$

$$\int \langle \nabla u, \nabla v \rangle - \langle f, v \rangle = 0 \quad \left\{ \begin{array}{l} \forall v \in C_0^\infty(\Omega, \mathbb{R}^3) \\ \boxed{\operatorname{div} v = 0} \end{array} \right.$$

$$\Rightarrow \int \langle \nabla_{V_\varepsilon} u, \nabla v \rangle - \langle f_\varepsilon, v \rangle = 0 \quad (\text{Apply to } V_\varepsilon)$$

$\Rightarrow -\Delta u_\varepsilon - f_\varepsilon$ don satisfies the above discussion

$\Rightarrow \exists P_\varepsilon$ such that

$$-\Delta u_\varepsilon - f_\varepsilon = -\nabla P_\varepsilon, \quad \int_\Omega P_\varepsilon = 0$$

⇒ Namely

$$\boxed{\langle \nabla u_\varepsilon, \nabla v \rangle - \langle f_\varepsilon, v \rangle = - \int_{P_\varepsilon} \langle \nabla P_\varepsilon, v \rangle} \quad (*)$$

The idea is to get a subsequence out of $P_\varepsilon \rightarrow P$

This needs some estimate.

Pick P_ε so that

$$\Rightarrow \exists v_\varepsilon \text{ such that } \int_{\Omega} P_\varepsilon = 0 \quad \left\{ \begin{array}{l} \text{div } v_\varepsilon = P_\varepsilon \\ v_\varepsilon \in H_0^1 \end{array} \right.$$

$$\left\{ \begin{array}{l} \Delta \varphi_\varepsilon = P_\varepsilon \\ \varphi_\varepsilon \in H_0^2 \end{array} \right. \Rightarrow v_\varepsilon = \nabla \varphi_\varepsilon \text{ will do}$$

$v_\varepsilon \in H_0^1$ is NOT ensured!

$$\exists \text{ estimate } \left\{ \|v_\varepsilon\|_{H^1} \leq C \|P_\varepsilon\|_{L^2} \right.$$

Strictly speaking we need to solve a d- problem $d v_\varepsilon = P_\varepsilon$ v_ε - 2-form with Dirichlet boundary. $\int P_\varepsilon = 0$ is to ensure P_ε is in the image

Then by (*)

$$\|P_\varepsilon\|_{L^2}^2 = \int P_\varepsilon^2 = \int \text{div } v_\varepsilon P_\varepsilon = - \int \langle v_\varepsilon, \nabla P_\varepsilon \rangle$$

$$= \int \langle \nabla u_\varepsilon, \nabla v_\varepsilon \rangle - \langle f_\varepsilon, v_\varepsilon \rangle$$

$$\leq \| \nabla v_\varepsilon \|_{L^2} \| \nabla u_\varepsilon \|_{L^2} + \| f_\varepsilon \|_{L^2} \| v_\varepsilon \|_{L^2}$$

$$\leq \| v_\varepsilon \|_{H^1} (\| \nabla u_\varepsilon \|_{L^2} + \| f_\varepsilon \|_{L^2}) \leq C \| P_\varepsilon \|_{L^2} (\| \nabla u \|_{L^2} + \| f \|_{L^2})$$

$$\Rightarrow \exists \text{ uniform up-bound of } \| P_\varepsilon \|_{L^2} \Rightarrow \exists P \text{ as } \varepsilon \rightarrow 0$$

Perhaps more subtle. See the paper of DM cited by the book

⇒ (*) Again

$$\int \langle \nabla u_\varepsilon, \nabla v \rangle - \langle f_\varepsilon, v \rangle = - \int \langle \nabla P_\varepsilon, v \rangle \quad \forall v \in H_0^1(\Omega) = \int P_\varepsilon \text{ div } v$$

$$\Rightarrow \int \langle \nabla u, \nabla v \rangle - \langle f, v \rangle = - \int \langle \nabla P, v \rangle = \int P \text{ div } v \quad \square$$

(b) Variational inequality.

$$A = \left\{ u \in H_0^1(\Omega) \mid u \geq h \text{ a.e.} \right\}$$

$$I(u) = \int \frac{1}{2} |\nabla u|^2 - f u$$

Theorem: $\exists!$ minimizer u

Moreover u satisfies

$$\int_{\Omega} \langle \nabla u, \nabla(w-u) \rangle \geq \int_{\Omega} f \cdot (w-u) \quad \forall w \in A$$

Pf: A is convex. $L(p, z) = \frac{1}{2} |p|^2 - \frac{fz}{L'(p)}$ linear term does not matter much

Existence - exactly as the previous case

If u_1, u_2 two minimizers
 $v = \frac{u_1 + u_2}{2} \quad v \geq h \quad v \in A$

$$I(v) = \int \frac{1}{2} \left| \nabla \left(\frac{u_1 + u_2}{2} \right) \right|^2 - f \left(\frac{u_1 + u_2}{2} \right)$$

L is convex in P

$$= \int \frac{1}{2} \left| \nabla \left(u_1 + \frac{u_2 - u_1}{2} \right) \right|^2 - f \left(u_1 + \frac{u_2 - u_1}{2} \right)$$

$$\leq \int \frac{1}{2} |\nabla u_1|^2 - \left[L_P(v) \cdot \frac{\nabla(u_1 - u_2)}{2} \right] + \frac{1}{2} \int \frac{|\nabla u_1 - \nabla u_2|^2}{4}$$

Used $L'(\nabla v + \frac{\nabla(u_1 - u_2)}{2}) \geq L'(\nabla v) + L'_P(v) \cdot \frac{\nabla(u_1 - u_2)}{2} + \frac{1}{2} \left| \frac{\nabla u_1 - \nabla u_2}{2} \right|^2$

$$I(v) \leq \int \frac{1}{2} |\nabla u_1|^2 - \left[L_P(v) \cdot \frac{\nabla(u_2 - u_1)}{2} \right] - f \left(u_2 + \frac{u_1 - u_2}{2} \right) - \frac{1}{2} \int \left| \frac{\nabla u_1 - \nabla u_2}{2} \right|^2$$

$v \neq \frac{u_2 - u_1}{2} = u_2$

$$\Rightarrow 2 I(v) \leq \underbrace{I(u_1) + I(u_2)}_{\frac{1}{2}(I(u_1) + I(u_2))} - \frac{1}{4} \int |\nabla u_1 - \nabla u_2|^2$$

Namely uniqueness is the same as before!

Now $u + \tau(w-u) = \frac{(1-\tau)u + \tau w}{w-u \in T'_0(\Omega)} \geq h$ a.e.

$$\Rightarrow I(u + \tau(w-u)) \geq I(u) = I(\tau) \Big|_{\tau=0}$$

$\tau \geq 0$

$$\Rightarrow I'(0) \Big|_{\tau=0} = \lim_{\tau \rightarrow 0} \frac{I(\tau) - I(0)}{\tau} \geq 0$$

$$\Rightarrow \int \langle \nabla u, \nabla(w-u) \rangle - f(w-u) \geq 0. \quad \square$$

Next we study the PDE: (SL) $\begin{cases} -\Delta u = |u|^{p-1}u \\ u|_{\partial\Omega} = 0 \end{cases}$ for Ω slightly more general $f(u)$ $p > 1$ $(RHS) \frac{2^*}{p+1} < +\infty$

$n \geq 3$

Theorem (1) If $1 < p < \frac{n+2}{n-2}$ (SL) admits a non zero solution (H_0^1) $p+1 < \frac{2n}{n-2} = \frac{2}{1-\frac{2}{n}} = 2^*$ $p^* = \frac{p}{1-\frac{p}{n}}$ $2^* = \frac{2}{1-\frac{2}{n}}$ $u \in H_0^1(\Omega) \Rightarrow u \in L^{2^*}$

(2) If Ω is star-shaped C^1 $p > \frac{n+2}{n-2} \Rightarrow$ (SL) can only have zero solution (C^2 -solution) $|f(u)| \sim |u|^{p+1}$ by Sobolev $u \in L^{2^*} \Rightarrow |f(u)| \in L^{\frac{2^*}{p+1}}$ Ch 9.4

For the part (1) we need to use a method called Mountain Pass.

Two gaps: (i) $p = \frac{n+2}{n-2}$ (ii) smooth vis H_0^1 could be easy

We prove (2) first since it is easier

$$-\Delta u = |u|^{p-1}u$$

(A) $\int (-\Delta u) u = \int |u|^{p-1} u^2$

$$\Rightarrow \int |\nabla u|^2 = \int |u|^{p+1}$$

(B) $\int_{\Omega} (-\Delta u) \langle \nabla u, x \rangle = \int_{\Omega} |u|^{p-1} u \langle \nabla u, x \rangle$

Claims

(i) LHS =

$$\frac{2-n}{2} \int_{\Omega} |\nabla u|^2 - \frac{1}{2} \int_{\partial\Omega} |\nabla u|^2 \langle x, \underline{v(x)} \rangle$$

$\underline{v(x)}$ exterior unit normal.

(ii) RHS =

$$-\frac{n}{p+1} \int_{\Omega} |u|^{p+1}$$

Result follows from combining claim

&

$$\int_{\partial\Omega} |\nabla u|^2 \langle x, \underline{v(x)} \rangle \geq 0 \text{ if } \Omega \text{ is star-shaped}$$

Then



$$\frac{2-n}{2} \int_{\Omega} |\nabla u|^2 \geq -\frac{n}{p+1} \int_{\Omega} |u|^{p+1}$$

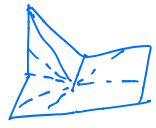
$$\left(\frac{2-n}{2} \int_{\Omega} |u|^{p+1} \right) \Rightarrow \left(\int_{\Omega} |u|^{p+1} \right) \left(\frac{n-2}{2} - \frac{n}{p+1} \right) \leq 0$$

$$\begin{aligned} & \frac{1}{2(p+1)} \left((p+1)(n-2) - 2n \right) \\ &= \frac{(p-2)}{2(p+1)} \left(p+1 - \frac{2n}{n-2} \right) \\ &= \frac{n-2}{2(p+1)} \left(p - \frac{n+2}{n-2} \right) \end{aligned}$$

$\Rightarrow \int |u|^{p+1} \geq 0$ & $p > \frac{n+2}{n-2}$
 $\Rightarrow u \equiv 0$

$$\langle x, \nu(x) \rangle \geq 0 \quad \forall x \in \partial\Omega$$

Star-shaped



with respect to 0

$$\forall x \in \Omega$$

$$\exists \lambda \in \Omega \quad \forall 0 \leq \lambda \leq 1$$

geometric clear.

We worry about the proof later!

(ii) is easy:

$$\begin{aligned} \int_{\Omega} |u|^{p-1} \langle \nabla u, x \rangle &= \int_{\Omega} |u|^{p-1} u u_{x_j} x_j \\ &= \int_{\Omega} \left(\frac{|u|^{p+1}}{p+1} \right)_{x_j} x_j \\ &= - \int_{\Omega} \frac{|u|^{p+1}}{p+1} (x_j)_{x_j} = - \frac{n}{p+1} \int_{\Omega} |u|^{p+1} \end{aligned}$$

(i)

$$\begin{aligned} \int_{\Omega} -\Delta u \langle \nabla u, x \rangle &= \int_{\Omega} -u_{x_i x_i} u_{x_j} x_j \\ &= \int_{\Omega} u_{x_i} (u_{x_j} x_j)_{x_i} - \int_{\partial\Omega} \langle u_{x_i}, \nu_i \rangle u_{x_j} x_j \quad (4) \\ &= \int_{\Omega} \left(\frac{1}{2} (u_{x_i})_{x_j} x_j + \delta_{ij} u_{x_i} \right) + \int_{\partial\Omega} \pm |Du| \langle Du, x \rangle \\ &= \int_{\Omega} |Du|^2 - \frac{n}{2} \int_{\Omega} |Du|^2 + \int_{\partial\Omega} u_{x_i} \langle \nu_j x_j \rangle \\ &= \int_{\partial\Omega} \pm |Du| \langle Du, x \rangle \quad (4) \end{aligned}$$

Component of ν exterior normal

$\pm |Du| \langle Du, x \rangle = \pm |Du| \langle \nu, x \rangle$

$\int_{\partial\Omega} \pm |Du|^2 \langle \nu, x \rangle \quad (4)$

$$Du = \pm |Du| \nu_i$$

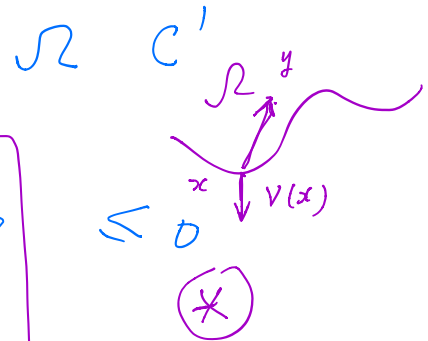
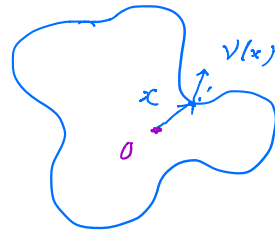
$$\Rightarrow \langle u_{x_i}, \nu_i \rangle = \pm |Du|$$

Putting together we have (ii)

Lemma $\forall x \in \partial\Omega$

$$\langle \nu(x), \frac{x}{|x|} \rangle \geq 0$$

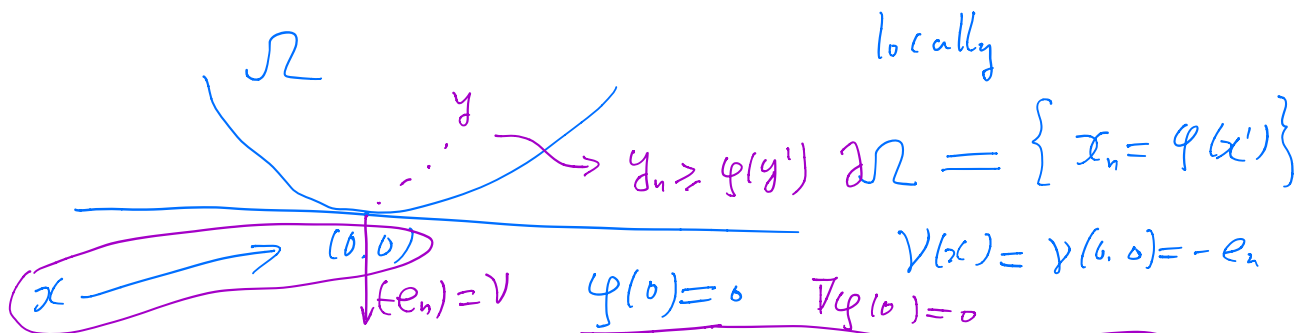
$$\Rightarrow \langle \nu(x), x \rangle \geq 0$$



Proof:
Claim:

$$\lim_{\substack{y \rightarrow x \\ y \in \Omega}} \langle \nu(x), \frac{y-x}{|y-x|} \rangle \leq 0$$

Near x - change of coordinates



$$\lim_{\substack{y \rightarrow 0 \\ y \in \bar{\Omega}}} \langle \frac{\nu(x)}{\|\nu\|}, \frac{y-x}{|y-x|} \rangle = \lim_{y \rightarrow 0} \frac{-y_n}{|y|} \leq \lim_{y \rightarrow 0} \frac{-\varphi(y')}{|y|} = 0$$

$$y \in \bar{\Omega} \Leftrightarrow y_n \geq \varphi(y')$$

Now $\langle \nu(x), \frac{x}{|x|} \rangle = - \langle \nu(x), \frac{\lambda x - x}{|\lambda x - x|} \rangle \quad \lambda < 1$

$y = \lambda x \in \Omega \quad \lambda \rightarrow 1 \quad y \rightarrow x \Rightarrow \lim_{\lambda \rightarrow 1^-} \text{RHS} \geq 0 \quad \square$