Problem Sheet 2

QUESTION 1. Null Lagrangian.

- (1) Give two examples of a Null-Lagrangian $L(\nabla u, u, x)$ (and explain in particular why the functions you propose are Null-Lagrangians.)
- (2) Define for real $n \times n$ matrices $P \in \mathbb{R}^{n \times n}$ the map

$$L(P) = \operatorname{tr}(P^2) - (\operatorname{tr}(P))^2.$$

where tr(P) denotes the trace of the matrix P. Show that L is a Null-Lagrangian.

QUESTION 2. Equivalence between Retraction Principle and Brouwer's FPT. Let B be the closed unit ball in \mathbb{R}^n . Using Brouwer's Fixed Point Theorem, show that there does not exist a retraction r from B to ∂B , i.e. a map $r: B \to \partial B$ such that r restricted to ∂B is the identity map.

Hint: by contradiction, consider the map g(x) = -r(x).

QUESTION 3. Leray-Schauder/Schaefer Theorem.

• Prove the following result Let X be a Banach space and $T: X \to X$ be a compact map with the following property: there exists R > 0 such that the statement $(x = \tau Tx \text{ with } \tau \in [0, 1))$ implies $||x||_X < R$. Then T has a fixed point x^* such that $||x^*||_X \le R$.

Hint: Consider the operators

$$T_n(x) := \begin{cases} Tx & \text{if } \|Tx\|_X \le R + \frac{1}{n}, \\ \frac{R+1/n}{\|Tx\|_X} Tx & \text{else} \end{cases}$$

on a suitable domain and prove that they are compact.

• Let $T: X \to X$ a compact map such that there exists R > 0 such that $||Tx - x||_X^2 \ge ||Tx||_X^2 - ||x||_X^2$ when $||x||_X \ge R$. Show that T admits a fixed point.

QUESTION 4. Leray's eigenvalue problem. Let $K : [a, b] \times [a, b] \rightarrow (0, \infty)$ be a continuous and positive function and consider the integral operator $T : C^0([a, b]) \rightarrow C^0([a, b])$ defined by

$$(Tu)(x) = \int_{a}^{b} K(x,t)u(t) dt.$$

Prove that T has at least one non-negative eigenvalue λ whose eigenvector is a continuous non-negative function u, i.e. there exist $\lambda \geq 0$ and a non-negative u so that

$$\int_{a}^{b} K(x,t)u(t) \, dt = \lambda u(x).$$

Hint: consider, on an appropriate closed convex set M, the function

$$F(u) = \frac{1}{\int_{a}^{b} Tu(t)dt} \cdot Tu.$$

and apply one of the versions of Schauder's Fixed Point Theorem with the help of Arzéla-Ascoli Theorem. To find a suitable set M think about what property all functions F(u) have in common.



QUESTION 5. Integral operators on $L^2(\Omega)$ vs. $C(\overline{\Omega})$ As always, $\Omega \subset \mathbb{R}^n$ is a smooth bounded domain.

• Let $a: \overline{\Omega} \times \overline{\Omega} \times \mathbb{R} \to \mathbb{R}$ be a continuous map, and let

$$A(u)(x) = \int_{\Omega} a(x, y, u(y)) dy.$$

show that $A: C(\overline{\Omega}) \to C(\overline{\Omega})$ is well defined and compact. (Hint: use Arzela-Ascoli Theorem).

• Let $k \in L^2(\Omega \times \Omega)$ and define

$$(Ku)(x) = \int_{\Omega} k(x, y)u(y)dy.$$

Show that $K : L^2(\Omega) \to L^2(\Omega)$ is well defined and compact. You can use for example that $C_0^{\infty}(\Omega \times \Omega)$ is dense in $L^2(\Omega \times \Omega)$, and therefore there is a sequence $k_m \in C_0^{\infty}(\Omega \times \Omega)$ such that $k_m \to k$ in $L^2(\Omega)$.

• Give an example of continuous a such that A (defined as above) is not well defined as an operator from $L^2(\Omega) \to L^2(\Omega)$.

QUESTION 6. Continuous maps. Let $g \in C(\mathbb{R} \times \mathbb{R}^n)$ be such that $g(z,p) \leq a+b|z|^{\alpha}+c|p|$, where a,b and c are non negative constants, and $2\alpha < 2^*$, where $2^* = 2n/(n-2)$ if $n \geq 3$, and $2^* = \infty$ if n = 1, 2. Then the map $u \mapsto g(u, \nabla u)$ is continuous from $H_0^1(\Omega)$ to $L^2(\Omega)$ and maps bounded subsets of $H_0^1(\Omega)$ to bounded subsets of $L^2(\Omega)$.

Hint: rewrite $g(u, \nabla u) = \tilde{g}(u, \frac{\nabla u}{|\nabla u|^{\nu}})$ for a suitable function \tilde{f} and a suitable exponent $0 < \nu < 1$ and apply Lemma 25 from the lecture