1 NLPDE I, WS 12/13, Exercise Sheet 8

Due Dec 11 in tutorial session. This sheet has 3 exercises

Exercise 1:

Related to the space BMO in \mathbb{R}^n is the sharp maximal function

$$f^{\sharp}(x) = \sup_{Q} \frac{1}{|Q|} \int_{Q} |f(y) - f_{Q}| \, dy$$

where f_Q is the average of f over Q and the supremum is taken over all cubes Q which contain the point x. The dyadic sharp function f_d^{\sharp} is defined analogously, with the supremum taken over all standard dyadic cubes. The Hardy Littlewood maximal function is defined as

$$Mf(x) = \sup_{Q} \frac{1}{|Q|} \int_{Q} |f(y)| \, dy$$

with supremum over cubes containing x, and again it comes with a discrete version $M_d f$ with supremum taken over standard dyadic cubes.

1) Prove that for every x we have $f^{\sharp}(x) \leq Mf(x)$.

2) Assume f is non-negative. Show that an inequality uniformly for all λ of the type

$$|\{x: Mf(x) \ge \lambda\}| \le C|\{x: f^{\sharp}(x) \ge G\lambda\}| + c|\{x: Mf(x) \ge g\lambda\}|$$

for appropriate constants G, g, C, c implies the inequality

$$\|Mf\|_p \le K \|f^{\sharp}\|_p$$

for some constant K.

Exercise 2

Prove the inequality in part 2 of the previous exercise in the case of the dyadic versions of sharp and maximal functions. Follow the following two steps:

1) Prove that

$$|\{x \in Q : M_d f(x) \ge \lambda\}| \le c'|Q|$$

for any cube Q which is a parent of a maximal cube contained in the set

$$\{x: M_d f(x) \ge g\lambda\}|$$

and which contains a point x such that $f_d^{\sharp}(x) \leq G\lambda$.

2) Show that this implies

$$\|M_d f\|_p \le K \|f_d^{\sharp}\|_p$$

via the second part of the previous exercise.

Exercise 3:

Let $C : \mathbf{R}^n \to \mathbf{R}^{n \times n}$ be a measurable matrix valued function on \mathbf{R}^n whose entries are real symmetric matrices with eigenvalues between c_1 and c_2 where $0 < c_1 < c_2$. Let H be the Hilbert space (Sobolev space) of functions f in $L^2(\mathbf{R}^n)$ such that $\int (1 + |\xi^2|) |\widehat{f}(\xi)|^2 d\xi < \infty$.

Prove that for every $h \in L^2(\mathbf{R}^n)$ and $\lambda > 0$ there is unique non-zero function $f \in H$ such that for all $g \in H$

$$\int \sum_{i,j=1}^{n} \partial_i \overline{g}(x) C_{i,j}(x) \partial_j f(x) \, dx + \lambda \int \overline{g}(x) f(x) \, dx = \int \overline{g}(x) h(x) \, dx$$

Hint: Define a modified Hilbert space, show that it is a Hilbert space, and use the Riesz representation theorem.