Introduction to the Calculus of Variations: Lecture 12

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Introduction to the Calculus of Variations

Swarnendu Sil

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$$E\left(c\right) = \frac{1}{2} \int_{0}^{T} g_{ij}\left(\gamma\left(t\right)\right) \dot{\gamma^{i}}\left(t\right) \dot{\gamma^{j}}\left(t\right) dt.$$

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ight)\dot{\gamma^{i}}\left(t
ight)\dot{\gamma^{j}}\left(t
ight)\mathrm{d}t.$$

Thus, we calculate

$$0 = \frac{d}{dt} E_{\dot{\gamma}_{i}} - E_{\gamma_{i}}$$

$$= \frac{d}{dt} \left[2g_{ij} \left(\gamma(t) \right) \dot{\gamma^{j}}(t) \right] - \left(\frac{\partial}{\partial z^{i}} g_{kj} \right) \left(\gamma(t) \right) \dot{\gamma^{k}}(t) \dot{\gamma^{j}}(t)$$

$$= 2g_{ij} \ddot{\gamma^{j}} + 2 \frac{\partial}{\partial z^{k}} g_{ij} \dot{\gamma^{k}} \dot{\gamma^{j}} - \frac{\partial}{\partial z^{i}} g_{kj} \dot{\gamma^{k}} \dot{\gamma^{j}}.$$

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are called the **Christoffel symbols**. Often in differential geometry courses, existence of geodesic is proved via classical method, i.e. by applying the existence of solutions of ODE theorem to this ODE.

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By abuse of notations we write $v=\partial u/\partial x_i$ or u_{x_i} . We say that u is weakly differentiable if the weak partial derivatives u_{x_1},\cdots,u_{x_n} exist.

Remark

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- (i) If such a weak derivative exists it is unique (a.e.), as a consequence of the fundamental lemma of calculus of variations.
- (ii) All the usual rules of differentiation are easily generalized to the present context of weak differentiability.

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$$0 = \int_{-1}^{1} \delta(x) \varphi(x) dx = -\int_{-1}^{1} H(x) \varphi'(x) dx$$
$$= -\int_{0}^{1} \varphi'(x) dx = \varphi(0) - \varphi(1) = \varphi(0).$$

This would imply that $\varphi(0) = 0$, for every $\varphi \in C_0^{\infty}(-1,1)$, which is clearly absurd.

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This would imply that $\varphi(0) = 0$, for every $\varphi \in C_0^{\infty}(-1,1)$, which is clearly absurd. Thus H is not weakly differentiable.

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(vii) We define $W^{k,p}(\Omega; \mathbb{R}^N)$ to be the set of maps $u: \Omega \to \mathbb{R}^N$, $u = (u^1, \dots, u^N)$, with $u^i \in W^{k,p}(\Omega)$ for every $i = 1, \dots, N$

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(v) Analogously we define the Sobolev spaces with higher derivatives as follows. If k>0 is an integer we let $W^{k,p}\left(\Omega\right)$ be the set of functions $u:\Omega\to\mathbb{R}$, whose weak partial derivatives $D^{a}u\in L^{p}\left(\Omega\right)$, for every multi-index $a\in\mathcal{A}_{m}$, $0\leq m\leq k$. The norm is given by

$$\|u\|_{W^{k,p}} = \begin{cases} \left(\sum_{0 \leq |a| \leq k} \|D^a u\|_{L^p}^p\right)^{1/p} & \text{if } 1 \leq p < \infty \\ \max_{0 \leq |a| \leq k} \left(\|D^a u\|_{L^\infty}\right) & \text{if } p = \infty. \end{cases}$$

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- (ii) Roughly speaking, we can say that $W^{1,p}$ is an extension of C^1 similar to that of L^p as compared to C^0 .
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$$C^{1}\left(\overline{\Omega}\right) \subseteq W^{1,\infty}\left(\Omega\right) \subseteq W^{1,p}\left(\Omega\right) \subseteq L^{p}\left(\Omega\right)$$

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(iv) If p=2, the spaces $W^{k,2}(\Omega)$ and $W_0^{k,2}(\Omega)$ are sometimes respectively denoted by $H^k(\Omega)$ and $H_0^k(\Omega)$.

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Example

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Example

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$$\Omega = \{x \in \mathbb{R}^n : |x| < 1\}$$
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Example

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Let $\Omega \subset \mathbb{R}^n$ be open,

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(i) $W^{k,p}\left(\Omega\right)$ equipped with its norm $\|\cdot\|_{k,p}$ is a Banach space which is separable if $1\leq p<\infty$

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We are not going to prove the Meyer-Serrin theorem. The proof of the density result with regular enough boundary would be sketched later. Methods

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Now we first prove a simple characterization of $\mathcal{W}^{1,p}$

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problems. It relates the weak derivative with the difference quotient that characterizes classical derivatives. First we begin with a notation for difference quotients.

Notation: For $\tau \in \mathbb{R}^n$, $\tau \neq 0$, we let the difference quotient be defined by

$$(D_{\tau}u)(x)=\frac{u(x+\tau)-u(x)}{|\tau|}.$$

Note that if u is C^1 ,

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Note also that, since (2) and (3) hold, we infer

From Riesz theorem representation theorem for L^p , we find that there exists $v \in L^p(a,b)$ so that

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We know, by hypothesis, that $\varphi \equiv 0$ on $(a, a + \tau)$ and $(b - \tau, b)$ if $\tau > 0$ and we therefore find (letting $\varphi \equiv 0$ outside (a, b))

$$\int_{a}^{b} u(x+\tau) \varphi(x) dx = \int_{a+\tau}^{b+\tau} u(x+\tau) \varphi(x) dx = \int_{a}^{b} u(x) \varphi(x-\tau) dx.$$
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Since a similar argument holds for $\tau <$ 0, we deduce from (4) and (5) that, if 1

$$\left| \int_{a}^{b} u(x) \left[\varphi(x - \tau) - \varphi(x) \right] dx \right| \leq \gamma |\tau| \|\varphi\|_{L^{p'}(a,b)}.$$

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$$\left| \int_{a}^{b} u \, \varphi' \right| \leq \gamma \, \|\varphi\|_{L^{p'}(a,b)} \,\,, \quad \forall \, \varphi \in C_{0}^{\infty} \, (a,b)$$

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Letting $|\tau|$ tend to zero, we get

 $\left| \int_{a}^{b} u \, \varphi' \right| \leq \gamma \, \|\varphi\|_{L^{p'}(a,b)} \, , \quad \forall \, \varphi \in C_{0}^{\infty} \, (a,b)$

which is exactly (ii).

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$$u(x + \tau) - u(x) = \int_{x}^{x + \tau} u'(t) dt = \tau \int_{0}^{1} u'(x + s\tau) ds$$

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Let $1 (the conclusion is obvious if <math>p = \infty$), we have from Jensen inequality that

$$|u(x+\tau)-u(x)|^p \le |\tau|^p \int_0^1 |u'(x+s\tau)|^p ds$$

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$$\int_{\omega} |u(x+\tau) - u(x)|^{p} dx \le |\tau|^{p} \int_{\omega} \int_{0}^{1} |u'(x+s\tau)|^{p} ds dx$$
$$= |\tau|^{p} \int_{0}^{1} \int_{\omega} |u'(x+s\tau)|^{p} dx ds.$$

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Since $\omega + s\tau \subset (a, b)$, we find

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Since $\omega + s\tau \subset (a, b)$, we find

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Hence after integration

$$\int_{\omega} |u(x+\tau) - u(x)|^{p} dx \le |\tau|^{p} \int_{\omega} \int_{0}^{1} |u'(x+s\tau)|^{p} ds dx$$
$$= |\tau|^{p} \int_{0}^{1} \int_{\omega} |u'(x+s\tau)|^{p} dx ds.$$

Since $\omega + s\tau \subset (a, b)$, we find

$$\int_{\omega}\left|u'\left(x+s\tau\right)\right|^{p}dx=\int_{\omega+s\tau}\left|u'\left(y\right)\right|^{p}dy\leq\left\|u'\right\|_{L^{p}(a,b)}^{p}$$

and hence

$$||D_{\tau}u||_{L^{p}(\omega)} \leq ||u'||_{L^{p}(a,b)}$$

which is the claim.

Thank you Questions?

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