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**Proposition 1.43.** (i) Let  $u, v \in W_2^1(\Omega) \cap L_{\infty}(\Omega)$ . Then  $uv \in W_2^1(\Omega) \cap L_{\infty}(\Omega)$  with

$$\partial_j(uv) = \partial_j uv + u\partial_j v, \qquad i = 1, \dots, n$$
 (1.56)

(i) Let  $\Omega, \Omega_1$  be two open sets in  $\mathbb{R}^n$  and let  $H : \Omega_1 \to \Omega$  be a  $C^1(\overline{\Omega})$  diffeomorphism. If  $u \in W_2^1(\Omega)$  then  $u \circ H \in W_2^1(\Omega')$  and

$$\int_{\Omega_1} (u \circ H) \partial_j \phi d\mathbf{y} = -\int_{\Omega_1} \sum_{i=1}^n (\partial_i u \circ H)) \partial_j H_i \phi d\mathbf{y}$$
(1.57)

*Proof.* Using Friedrichs lemma, we find sequences  $(u_k)_{k\in\mathbb{N}}$ ,  $(v_k)_{k\in\mathbb{N}}$  in  $C_0^{\infty}(\Omega)$  such that

$$u_k \to u, \qquad v_k \to v$$

in  $L_2(\Omega)$  and for any  $\Omega' \Subset \Omega$  we have

$$\nabla u_k \to \nabla u, \qquad \nabla v_k \to \nabla v$$

in  $L_2(\Omega')$ . Moreover, from the construction of the mollifiers we get

1

$$\begin{aligned} \|u_k\|_{L_{\infty}(\Omega)} &\leq \|u\|_{L_{\infty}(\Omega)} & \|v_k\|_{L_{\infty}(\Omega)} \leq \|v\|_{L_{\infty}(\Omega)}. \end{aligned}$$
On the other hand
$$\begin{aligned} u_k &= \int_{\Omega} u_k v_k \partial_j \phi d\mathbf{x} = -\int_{\Omega} (\partial_j u_k v_k + u_k \partial_j v_k) \phi d\mathbf{x} \end{aligned}$$

for any  $\phi \in C_0^{\infty}(\Omega)$ . Thanks to the compact support of  $\phi$ , the integration actually occurs over compact subsets of  $\Omega$  and we can use  $L_2$  convergence of  $\nabla u_k, \nabla v_k$ . Thus

$$\int_{\Omega} uv \partial_j \phi d\mathbf{x} = -\int_{\Omega} (\partial_j uv + u \partial_j v) \phi d\mathbf{x}$$

and the fact that  $uv \in W_2^1(\Omega)$  follows from  $\partial_j u, \partial_j v \in W_2^1(\Omega)$  and  $u, v \in L_{\infty}(\Omega)$ . The proof of the second statement follows similarly. We select sequence  $(u_k)_{k\in\mathbb{N}}$  as above; then clearly  $u_k \circ H \to u \circ H$  in  $L_2(\Omega_1)$  and

$$(\partial_{i}u_{k}\circ H)\partial_{j}H_{i} \to (\partial_{i}u\circ H)\partial_{j}H_{i}$$
  
in  $L_{2}(\Omega_{1}')$  for any  $\Omega_{1}' \in \Omega$ . For any  $\psi \in C_{0}^{\infty}(\Omega_{1})$  we get  
$$\int_{\Omega_{1}} (u_{k}\circ H)\partial_{j}\phi d\mathbf{y} = -\int_{\Omega_{1}} \sum_{i=1}^{k} (\partial_{i}u_{k}\circ H)\partial_{j}H_{i}\phi d\mathbf{y}$$

and in the limit we obtain (1.57).

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The next result shows that elements from  $W_2^1(\Omega)$  can by, in  $L_2$  norm, approximated by finite differences.

**Proposition 1.44.** The following properties are equivalent: (i)  $u \in W_2^1(\Omega)$ , (ii) there is C such that for any  $\phi \in C_0^{\infty}(\Omega)$  and i = 1, ..., n

(iii) there is a constant C such that for any  $\Omega' \Subset \Omega$  and all  $\mathbf{h} \in \mathbb{R}^n$  with  $|\mathbf{h}| \leq \operatorname{dist}(\Omega', \partial \Omega)$  we have

$$\|\tau_h u - u\|_{0,\Omega'} \le C|\mathbf{h}|,\tag{1.59}$$

where  $(\tau_h u)(\mathbf{x}) = u(\mathbf{x} + \mathbf{h})$ . In particular, if  $\Omega = \mathbb{R}^n$ , then

$$\|\tau_h u - u\|_0 \le \langle |\mathbf{h}|| \|\nabla u\|_0.$$
 (1.60)

*Proof.*  $(i) \Rightarrow (ii)$  follows from the definition.

 $(ii) \Rightarrow (i)$ . Eqn. (1.58) shows that

$$\phi 
ightarrow \int u \partial_i \phi d\mathbf{x},$$
 $\Omega \qquad \mathcal{L}(\varphi) \qquad \varphi \in \mathcal{L}_1(\mathfrak{R})$ 

extends to a bounded functional on  $L_2(\Omega)$  and thus there is  $v_i \in L_2(\Omega)$  such that  $\forall \mathcal{L}(q) = (\varphi, v_i)$ 

$$\int_{\Omega} u\partial_i \phi d\mathbf{x} = -\int_{\Omega} v_i \phi d\mathbf{x}, \quad \forall \in L_1(\mathbf{a})$$

for any  $\phi \in C_0^{\infty}(\Omega)$ .

 $(i) \Rightarrow (iii)$ . Let us take  $u \in C_0^{\infty}(\mathbb{R}^n)$ . For  $\mathbf{x}, \mathbf{h} \in \mathbb{R}^n$  and  $t \in \mathbb{R}$  we define

$$v(t) = u(\mathbf{x} + t\mathbf{h}).$$

Then  $v'(t) = k(\nabla u)(\mathbf{x} + t\mathbf{h})$  and

$$\begin{split} u(\mathbf{x} + \mathbf{h}) - u(\mathbf{x}) &= v(1) - v(0) = \int_{0}^{1} \mathbf{h} \nabla u(\mathbf{x} + t\mathbf{h}) dt. \\ & \leftarrow \int_{0}^{1} \mathbf{h} \mathcal{U} \mathbf{k} \cdot \int_{0}^{1} |\nabla u(\mathbf{x} + t\mathbf{h})|^{2} \mathcal{U} \\ & |\underline{\tau_{h} u(\mathbf{x})} - u(\mathbf{x})|^{2} \leq |\mathbf{h}|^{2} \int_{0}^{1} |\nabla u(\mathbf{x} + t\mathbf{h})|^{2} dt \end{split}$$

Hence

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$$\int_{\Omega'} |\tau_h u(\mathbf{x}) - u(\mathbf{x})|^2 d\mathbf{x} \le |\mathbf{h}|^2 \int_0^1 \left( \int_{\Omega'} |\nabla u(x + t\mathbf{h})|^2 d\mathbf{x} \right) dt$$
$$= |\mathbf{h}|^2 \int_0^1 \left( \int_{\Omega' + t\mathbf{h}} |\nabla u(\mathbf{y})|^2 d\mathbf{x} \right) dt.$$

If  $|\mathbf{h}| < \operatorname{dist}(\Omega', \partial \Omega)$ , then there is  $\Omega''$  such that  $\Omega' + t\mathbf{h} \subset \Omega'' \in \Omega$  for all  $t \in [0, 1]$  and thus . . . (

which gives (1.59) for  $u \in C_0^{\infty}(\mathbb{R}^n)$ . Let  $u \in W_2^1(\Omega)$ . Then, by the Friedrichs lemma, we find  $(u_k)_{k \in \mathbb{N}}$ ,  $u_k \in C_0^{\infty}(\mathbb{R}^n)$  such that  $u_k \to u$  in  $L_2(\Omega)$  and  $\nabla u_k \to \nabla u$  in  $L_2(\Omega')$  for any  $\Omega' \Subset \Omega$ . Noting that  $\tau_h u_k \to \tau_h u$  in  $L_2(\Omega')$  we can pass to the limit above, obtaining,

$$\left\| \tau_h u - u \right\|_{0,\Omega'} \le |\mathbf{h}| \iint_{\Omega''} |\nabla u(\mathbf{y})|^2 d\mathbf{x} \le C |\mathbf{h}|.$$

If  $\Omega = \mathbb{R}^n$ , then in all calculations above we can replace  $\Omega', \Omega''$  by  $\mathbb{R}^n$ . (*iii*)  $\Rightarrow$  (*ii*). If (1.59) holds then, taking  $\Omega' \Subset \Omega, \phi \in C_0^{\infty}(\Omega)$  with  $\operatorname{supp} \phi \subset$  $\Omega'$  and  $|\mathbf{h}| < \operatorname{dist}(\Omega', \partial \Omega)$ , we obtain

$$\left| \int_{\Omega} (\tau_h u - u) \phi d\mathbf{x} \right| \le C |\mathbf{h}| \|\phi\|_0.$$

On the other hand

$$\int_{\Omega} (\tau_h u - u)(\mathbf{x})\phi(\mathbf{x})d\mathbf{x} = \int_{\Omega} u(\mathbf{y})(\tau_{-h}\phi - \phi)(\mathbf{y})d\mathbf{y},$$
$$\int_{\Omega} (\tau_{-h}\phi - \phi)(\mathbf{y})d\mathbf{y} \leq C \|\boldsymbol{y}\|_{O}$$
$$\int_{\Omega} u \frac{(\tau_{-h}\phi - \phi)}{|\mathbf{h}|} d\mathbf{y} \leq C \|\boldsymbol{\phi}\|_{O}.$$

 $\mathbf{SO}$ 

Choosing  $\mathbf{h} = t\mathbf{e}_i, i = 1, \dots, n$  and passing to the limit with  $t \to 0$ , we obtain (1.58).

## 1.3.8 Localization and flattening of the boundary

Assume that  $\Omega$  is an open, bounded set with boundary  $\partial \Omega$  which is an n-1dimensional  $C^m$  manifold; further assume that that  $\Omega$  lies locally at one side







of the boundary. Denote  $Q = \{\mathbf{y} \in \mathbb{R}^n; |y_i| < 1, i = 1, ..., n\}, Q_0 = \{\mathbf{y} \in Q; y_n = 0\}$  and  $Q_+ = \{\mathbf{y} \in Q; x_n > 0\}$ . Then we have a finite local atlas on  $\partial \Omega$ , that is, a finite collection  $\{B_j, H_j\}_{1 \le j \le N}$  where  $B_j$  are open balls covering  $\partial \Omega$ ,  $\underline{H}_j : Q \to B_j$  are  $C^m$  diffeomorphisms with positive Jacobians which are bijections of  $Q, Q_0$  and  $Q_+$  onto  $B_j, B_j \cap \partial \Omega$  and  $B_j \cap \Omega$ , respectively.

Given the local atlas  $\{\underline{B}_j, H_j\}_{1 \le j \le N}$ , we construct a finite open subcover  $\{G_j\}_{1 \le j \le N}$  in such a way that  $G_j \in B_j$  and  $\partial \Omega \subset \bigcup_{j=1}^N G_j$ . In fact, we can take  $G_j = B_j^k$  to be balls concentric with  $B_j$  and slightly smaller radius, say,  $p'_j = r_j - 1/k$  for some k. Indeed, suppose it is impossible, then for any k there is  $x_k \in \partial \Omega$  such that  $x_k \notin \bigcup_{j=1}^N B_j^k$ . From compactness of  $\partial \Omega$  we obtain an accumulation point  $\underline{x} \in \partial \Omega$ . Hence  $\underline{x} \in B_j$  for some j and thus  $x \in B_j^k$  for sufficiently large k. This contradicts the construction that x is an accumulation point of points which are outside  $\bigcup_{j=1}^N B_j^k$ . Defining  $G_0 = \bigcap_{j=1}^N \overline{G_j}$  we further get an open set  $G_0$  with  $\overline{G_0} \subset \Omega$ . Thus



Now, we choose  $\alpha_j \in C_0^{\infty}(\mathbb{R}^n)$  satisfying  $0 \le \alpha \le 1$ , suppose  $B_j$  and  $\alpha_j = 1$  on  $\overline{G}_j$ . Further,  $\alpha \in C_0^{\infty}(\mathbb{R}^n)$  satisfies



 $\underline{\beta_j}$  is well defined. Indeed, at least one  $\alpha_j(\mathbf{x})$  is equal 1 on  $\bigcup_{j=0}^N \overline{G_j}$  so that the denominator is at least 1 there. On the other hand,  $\alpha$  vanishes outside a compact set contained in  $\bigcup_{j=0}^N \overline{G_j}$ . Hence,  $\underline{\beta_j} \in C_0^{\infty}(\mathbb{R}^n)$ ,  $\operatorname{supp}_{\beta_j} \subset B_j$ ,  $\beta_j \ge 0$  and

$$\sum_{j=0}^{N} \beta_j(\mathbf{x}) = 1$$

for  $\mathbf{x} \in \overline{\Omega}$ .

We call the collection  $\{\beta_j\}_{j=0}^N$  a partition of unity subordinated to the open cover  $\{G_j\}_{j=0}^N$  of  $\Omega$  and  $\{\beta_j\}_{j=1}^N$  a partition of unity subordinated to the open cover  $\{G_j\}_{j=1}^N$  of  $\Omega$  of  $\partial\Omega$ .

Suppose now we have  $u \in W_2^1(\Omega)$ . Then  $u = \sum_{j=0}^N \beta_j u$  on  $\Omega$  and, by Proposition 1.43 (i),  $\beta_j u \in W_2^1(\Omega \cap G_j)$ ,  $j = 1, \ldots, N$ . Using Proposition 1.43



(ii) we see that for each j = 1, ..., N we  $(\beta_j u) \circ H_j \in W_2^1(Q_+)$  with support in Q. Define  $\Lambda : W_2^1(\Omega) \to \overset{\circ}{W_1^2}(Q) \times [W_2^1(\Omega)]^N$  by  $\Lambda u = (\beta_0 u, \beta_1 u \circ H_1, ..., \beta_N u \circ H_N).$ 

Note that we can write  $\beta_0 u \in \overset{\circ}{W}_1^2(Q)$  as  $\beta_0 u$  has compact support in  $\Omega$  and thus, by Friedrichs lemma, it can be approximated by  $C_0^{\infty}(Q)$  functions. The mapping  $\Lambda$  is a linear injection as if  $u(x) \neq 0$ , then at least one entry of  $\Lambda$ must be nonzero as  $\beta$ s sum up to 1. Also, using Proposition 1.43, we can show that the norm on  $\Lambda W_2^1(\Omega)$  is equivalent to the norm on  $W_2^1(\Omega)$  and thus  $\Lambda$ is an isomorphism of  $W_2^1(\Omega)$  onto its closed image.

$$u_n \rightarrow u \quad w \quad W_1(\mathcal{X})$$

## 1.3.9 Extension operator

We observed that one of the main obstacles in proving that  $W_2^1(\Omega)$  can be obtained by closure of restrictions of  $C_0^{\infty}(\mathbb{R}^n)$  functions to  $\Omega$  is that we have no control over the regularization at points close to the boundary of  $\Omega$ . A remedy could be if we are able to show that any function  $W_2^1(\Omega)$  can be extended to a function from  $W_2^1(\Omega)$ .

Indeed, we have

**Theorem 1.45.** Suppose that  $\Omega$  is bounded with a  $C^1$  boundary  $\partial \Omega$ . Then there exists a linear extension operator

$$E: W_2^1(\Omega) \to W_2^1(\mathbb{R})$$

such that for any  $u \in W_2^1(\Omega)$ 

1.  $Eu|_{\Omega} = u;$ 2.  $||Eu||_{0,\mathbb{R}^n} \le C ||u||_{0,\Omega};$ 3.  $||Eu||_{1,\mathbb{R}^n} \le C ||u||_{1,\Omega};$ 

*Proof.* We begin by showing that we can construct an extension operator from  $W_2^1(Q_+)$  to  $W_2^1(Q)$ . Let  $u \in W_2^1(Q_+)$  and define extension by reflection

$$u^*(\mathbf{x}', x_n) = \begin{cases} u(\mathbf{x}', x_n) & \text{for } x_n > 0, \\ u(\mathbf{x}', -x_n) & \text{for } x_n < 0 \end{cases}$$

where  $\mathbf{x}' = (x_1, \ldots, x_{n-1})$ . In the same way, we define the odd reflection

$$\mathbf{u}(\mathbf{x}', x_n) = \begin{cases} u(\mathbf{x}', x_n) & \text{for } x_n > 0, \\ -u(\mathbf{x}', -x_n) & \text{for } x_n < 0 \end{cases}$$

Further, we define a cut-off function close to  $x_n = 0$ , that is, we take a  $C^{\infty}(\mathbb{R})$  function  $\eta$  which satisfies  $\eta(t) = 1$  for  $t \ge 1$  and  $\eta(t) = 0$  for  $t \le 1/2$  and define  $\eta_k(x_n) = \eta(kx_n)$ . Let us take  $\phi \in C_0^{\infty}(Q)$  and consider, for  $1 \le i \le n-1$ ,



$$\int u^{*} \partial_{x_{i}} q \, dx = \int u \partial_{x_{i}} q \, dx + \int u^{*} \partial_{x} q \, dx$$

$$Q^{*} = \int (\int u(x_{i}^{*}x_{i}) \partial_{x_{i}} q(x_{i}^{*}x_{i}) dx)$$

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$$\int_{Q} u^* \partial_{x_i} \phi d\mathbf{x} = \int_{Q_+} u \partial_{x_i} \psi d\mathbf{x} + \int_{Q_0} \int_{O} u(\mathbf{x}', \mathbf{x}_{\bullet}) \partial_{x_i} \varphi(\mathbf{x}', \mathbf{x}_{\bullet})$$

where  $\psi(\mathbf{x}', x_n) = \phi(\mathbf{x}', x_n) + \phi(\mathbf{x}', -x_n)$ . Typically,  $\psi$  is not zero at  $Q_0$  and cannot be used as a test function. However,  $\eta_k(x_n)\psi(\mathbf{x}) \in C_0^{\infty}(Q_+)$  and we can write

$$\int_{Q_+} u \partial_{x_i}(\eta_k \psi) d\mathbf{x} = -\int_{Q_+} \partial_{x_i} u \eta_k \psi d\mathbf{x}.$$

However,  $\partial_{x_i}\eta_k\psi = \overline{\eta_k\partial_{x_i}\psi}$  as  $\eta$  does not depend on  $x_i$ , i = 1, ..., n-1 and hence

$$\int_{Q_+} \eta_k u \partial_{x_i} \psi d\mathbf{x} = -\int_{Q_+} \partial_{x_i} u \eta_k \psi d\mathbf{x}.$$

We can pass to the limit by dominated convergence getting

$$\int_{Q_{+}} u \partial_{x_{i}} \psi d\mathbf{x} = -\int_{Q_{+}} (\partial_{x_{i}} \psi d\mathbf{x}, -\int_{Q_{+}} \partial_{z_{i}} \psi d\mathbf{x} = -\int_{Q_{+}} (\partial_{x_{i}} u)^{*} \psi d\mathbf{x} = -\int_{Q_{+}} (\partial_{x_{i}} u)^{*} \psi d\mathbf{x}, -\int_{Q_{+}} \partial_{z_{i}} \psi d\mathbf{x} = -\int_{Q_{+}} (\partial_{x_{i}} u)^{*} \psi d\mathbf{x}, -\int_{Q_{+}} \partial_{z_{i}} \psi d\mathbf{x} = -\int_{Q_{+}} (\partial_{x_{i}} u)^{*} \psi d\mathbf{x}, -\int_{Q_{+}} \partial_{z_{i}} \psi d\mathbf{x} = -\int_{Q_{+}} \partial_{z_{i}} \psi d\mathbf{x} = -\int_{Q_{+}} \partial_{z_{i}} \psi d\mathbf{x} = -\int_{Q_{+}} \partial_{z_{i}} \psi d\mathbf{x}, -\int_{Q_{+}} \partial_{z_{i}} \psi d\mathbf{x}, -\int_{Q_{+}} \partial_{z_{i}} \psi d\mathbf{x} = -\int_{Q_{+}} \partial_{z_{i}} \psi d\mathbf{x} = -\int_{Q_{+}} \partial_{z_{i}} \psi d\mathbf{x}, -\int_{Q_{+}} \partial_{z_{i}} \psi d\mathbf{x}, -\int_{Q_{+}} \partial_{z_{i}} \psi d\mathbf{x} = -\int_{Q_{+}} \partial$$

Now let us consider differentiability with respect to  $x_n$ . Again, taking  $\phi \in C_0^{\infty}(Q)$   $Q = x_n - x_n$ 

$$\int_{Q} u^* \partial_{x_n} \phi d\mathbf{x} = \int_{Q_+} \underbrace{u \partial_{x_n} \chi d\mathbf{x}}_{Q_+} - \partial_{\mathbf{x}_n} \phi \left(\mathbf{x}_{\mathbf{x}_n} \right)$$

where  $\chi(\mathbf{x}', x_n) = \phi(\mathbf{x}', x_n) - \phi(\mathbf{x}', -x_n)$ . If we again use  $\eta_k$ , then

where 
$$\partial_{x_n}\eta_k(\underline{x}_n) = k\eta'(kx_n)$$
 Then  

$$k \left| \int_{Q_+} u(\mathbf{x})\eta'(kx_n)\chi(\mathbf{x})dx \right| \leq kCM \int_{Q_0} \left( \int_{0}^{1/k} |u(\mathbf{x})|x_n|dx_n \right) d\mathbf{x}' \leq CM \int_{Q_0} |u(\mathbf{x})|dx_n|d\mathbf{x}' \leq CM \int_{Q_0} |u(\mathbf{x})|d\mathbf{x} \to 0$$

as  $k \to \infty$ , where  $\underbrace{C = \sup_{t \in [0,1]} |\eta'(t)|}_{|\chi(\mathbf{x}', x_n) \leq M |x_n|}$  and M is obtained from the estimate

on Q. Thus

so that, retu

$$\begin{aligned} & \int u(\partial_{x_n} \eta_n \chi) dx = \int u(\partial_{x_n} \eta_n) \chi dx + \int u \eta_n \partial_{x_n} \chi dx \\ & Q_+ \\ & Q_+ \\ & Q_+ \\ & = \\ & \int u(\partial_{x_n} \eta_n) \chi dx \\ & \leq k \int |u| |\eta'(h x_n)| |\chi(x)| dx \\ & Q_+ \\ & = \\ & k \int u \int \chi dx \\ & = \\ & k \int u \int \chi dx \\ & = \\ & = \\ & k \int u \int \chi dx \\ & = \\ & = \\ & \int u \int \chi dx \\ & = \\ & = \\ & \int u \int \chi dx \\ & = \\ & = \\ & \int u \int \chi dx \\ & = \\ & = \\ & \int u \int \chi dx \\ & = \\ & = \\ & \int u \int \chi dx \\ & = \\ & = \\ & \int u \int \chi dx \\ & = \\ & \int u \int u \int dx \\ & = \\ & \int u \int dx \\ & = \\ & \int u \int u \int dx \\ & = \\ & \int u$$

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$$\int_{Q_+} u \partial_{x_n} (\eta_k \chi) d\mathbf{x} = \int_{Q_+} u(\eta_k \partial_{x_n} \chi + \chi \partial_{x_n} \eta_k) d\mathbf{x} \to \int_{Q_+} u \eta_k \partial_{x_n} \chi \quad .$$

and thus we obtain in the limit

$$\int_{Q_+} u\partial_{x_n}\chi d\mathbf{x} = -\int_{Q_+} \partial_{x_n} u\chi d\mathbf{x}.$$

Returning to Q, we obtain

$$\int_{Q} \overbrace{Q_{+}}^{*} \partial_{x_{n}} \phi d\mathbf{x} = \int_{Q_{+}} u \partial_{x_{n}} \phi d\mathbf{x} = \int_{Q} (\partial_{x_{n}} u) \phi d\mathbf{x}.$$

We also obtain estimates