

Exercises I

April 5, 2022

1. Let $\|\cdot\|$ be a norm on \mathbb{R}^N and $f(x) = \|x\|^2 : \mathbb{R}^N \rightarrow \mathbb{R}$. Suppose that f is C^2 near $x = 0$. Prove there is an inner product (\cdot, \cdot) on \mathbb{R}^N such that $\|x\|^2 = (x, x)$, $x \in \mathbb{R}^N$.

2. Let $X = L^p(\Omega)$. Compute the Gateaux and Fréchet derivatives of the functional $f(u) = \int_{\Omega} |u|^p dx : X \rightarrow \mathbb{R}$ for $p > 1$ and the sub-differential $\partial f(0)$ if $p = 1$.

3. Let $\Omega \subset \mathbb{R}^n$ be a bounded domain and $\phi(x, \xi), \frac{\partial \phi(x, \xi)}{\partial \xi} : \Omega \times \mathbb{R} \rightarrow \mathbb{R}$ be Carathéodory functions satisfying

$$\left| \frac{\partial \phi(x, \xi)}{\partial \xi} \right| \leq b(x) + a|\xi|^r, \quad x \in \Omega, \xi \in \mathbb{R},$$

$a > 0$ be a constant, $b \in L^{\frac{2n}{n+2}}(\Omega)$, $1 \leq r \leq \frac{n+2}{n-2}$. Prove the functional

$$f(u) = \int_{\Omega} \phi(x, u(x)) dx, \quad H^1(\Omega) \rightarrow \mathbb{R}$$

is F-differentiable and

$$\langle f'(u), h \rangle = \int_{\Omega} \frac{\partial \phi(x, \xi)}{\partial \xi}(x, u(x)) h(x) dx, \quad h \in H^1(\Omega).$$

4. Let X, Y be Banach spaces and $t \rightarrow A(t) : [0, 1] \rightarrow L(X, Y)$ be continuous. Suppose that for all $t \in [0, 1]$, $A(t)$ is a Fredholm operator from X to Y , prove the Fredholm index $\text{ind}(A(t))$ is independent of $t \in [0, 1]$.

5. Let X, Y, Z be Banach spaces and $C : X \times Y \rightarrow X$, $A : X \rightarrow Z$, $B : Y \rightarrow Z$ be bounded linear operators satisfying

(i) $C(x, y) = Ax + By$ for all $(x, y) \in X \times Y$, (ii) C is surjective and B is Fredholm.

Prove the projection map $P : X \times Y \rightarrow X$, $P(x, y) = x$ restricted to $\ker(C)$ is a Fredholm map from $\ker(C)$ to X and $\text{ind}(P|_{\ker(C)}) = \text{ind}(B)$.

6. Consider

$$\begin{aligned}u'' + \lambda u &= 0, \\u'(0) = u'(\pi) &= 0.\end{aligned}$$

Prove: (1) if $\lambda \neq k^2, k \in \mathbb{N}$, the equation has only trivial solution $u = 0$ if λ is near 0, (2) if $\lambda = k^2$, the equation has a family of solutions $(\lambda_k(s), u_k(s))$ which is C^1 in $s \in (-\delta, \delta)$ for some $\delta > 0$ and $u_k(0) = 0, \lambda_k(0) = k^2, u_k(s) \neq 0, \lambda_k(s) > k^2$ for $s \neq 0$.

7. Let A be a symmetric $n \times n$ matrix and $f(x) = (Ax, x), x \in S^{n-1} = \{x = (x_1, \dots, x_n) \in \mathbb{R}^n | x_1^2 + \dots + x_n^2 = 1\}, y = (y_1, \dots, y_n) \in S^{n-1}$ be a critical point of $f : S^{n-1} \rightarrow \mathbb{R}$: $\exists \lambda \in \mathbb{R}$ such that $Ay = \lambda y$. Prove (1) if $y_n > 0$, then this is equivalent that $(y_1, \dots, y_{n-1}) \in \mathbb{R}^{n-1}$ is a critical point of $\tilde{f}(x_1, \dots, x_{n-1}) = f(x_1, \dots, x_{n-1}, \sqrt{1 - x_1^2 - \dots - x_{n-1}^2}) : U \rightarrow \mathbb{R}$ with $U = \{x = (x_1, \dots, x_{n-1}) \in \mathbb{R}^{n-1} | x_1^2 + \dots + x_{n-1}^2 < 1\}$, (2) λ is a simple eigenvalue of A iff the matrix $\frac{\partial^2 \tilde{f}}{\partial x_i \partial x_j}$ is nondegenerate at (y_1, \dots, y_{n-1}) .