18.155, FALL 2021, PROBLEM SET 1

Review / helpful information:

- Laplace's operator on \mathbb{R}^n : $\Delta = \partial_{x_1}^2 + \dots + \partial_{x_n}^2$.
- Green's second identity: if $\Omega \subset \mathbb{R}^n$ is compact with smooth boundary and $f, g \in C^{\infty}(\Omega)$ are smooth up to the boundary (i.e. extend to smooth functions on a neighborhood of Ω) then

$$\int_{\Omega} (f\Delta g - g\Delta f) \, dx = \int_{\partial \Omega} f(\vec{n} \cdot \nabla g) - g(\vec{n} \cdot \nabla f) \, dS$$

where \vec{n} is the outward normal and dS is the area element. (Proved using the Divergence Theorem for the vector field $f\nabla g - g\nabla f$.)

• Pairing: for $u \in L^1_{loc}(U), \varphi \in C^{\infty}_{c}(U)$

$$(u,\varphi) := \int_U u\varphi \, dx.$$

Same notation when $u \in \mathcal{D}'(U)$ is a distribution.

- Convergence in distributions: a sequence $u_k \in \mathcal{D}'(U)$ converges to $u \in \mathcal{D}'(U)$ if $(u_k, \varphi) \to (u, \varphi)$ for all $\varphi \in C_c^{\infty}(U)$.
- Delta function: for $y \in \mathbb{R}^n$, $\delta_y \in \mathcal{D}'(\mathbb{R}^n)$ satisfies $(\delta_y, \varphi) = \varphi(y)$ for all $\varphi \in C_c^{\infty}(\mathbb{R}^n)$.
- Continuous linear extension theorem: if X, Y are Banach spaces and $V \subset X$ is a dense subspace (which is a normed vector space with the norm coming from X), then any bounded linear operator $T: V \to Y$ extends uniquely to a bounded linear operator $\widetilde{T}: X \to Y$. (This is a fundamental statement from functional analysis but it's actually not too painful to prove: for existence part, write any given $x \in X$ as the limit of some $v_n \in V$, then $T(v_n)$ is a Cauchy sequence; define $\widetilde{T}(x)$ as the limit of $T(v_n)$.)
- **1.** Let Δ be the Laplacian on \mathbb{R}^2 . Let $f \in C^{\infty}_{c}(\mathbb{R}^2)$. Define

$$u(x) := \frac{1}{2\pi} \int_{\mathbb{R}^2} f(y) \log |x - y| \, dy$$

(a) Show that $u \in C^{\infty}(\mathbb{R}^2)$ and

$$\Delta u(x) = \frac{1}{2\pi} \int_{\mathbb{R}^2} (\Delta f(y)) \log |x - y| \, dy.$$

(Hint: make the change of variables $y \mapsto x - y$ in the integral.)

(b) Fix $x \in \mathbb{R}^2$ and let $\Omega_{\varepsilon} := \{y \in \mathbb{R}^2 : \varepsilon \leq |x - y| \leq \varepsilon^{-1}\}$ for small $\varepsilon > 0$. Write

$$\Delta u(x) = \lim_{\varepsilon \to 0+} \frac{1}{2\pi} \int_{\Omega_{\varepsilon}} (\Delta f(y)) \log |x - y| \, dy.$$

Now use Green's second identity to write $\Delta u(x)$ as an integral over the circle $\partial B(x, \varepsilon)$. Letting $\varepsilon \to 0$, show that

$$\Delta u(x) = f(x).$$

2. Let $U := (-1, 1) \subset \mathbb{R}$.

- (a) Show that the space $C_{\rm c}^0(U)$ is not complete with respect to the sup-norm.
- (b) Show that $C_{c}^{\infty}(U)$ is not dense in $L^{\infty}(U)$.

3. Let $U \subset \mathbb{R}^n$ be open and assume that $u \in \mathcal{D}'(U)$ satisfies the bound

$$|(u,\varphi)| \le C \|\varphi\|_{L^2}$$

for some constant C and all $\varphi \in C^{\infty}_{c}(U)$. Show that $u \in L^{2}(U)$.

4. Let $\chi \in C^{\infty}_{c}(\mathbb{R}^{n})$ satisfy $\int_{\mathbb{R}^{n}} \chi = 1$. Define

$$\chi_{\varepsilon}(x) := \varepsilon^{-n} \chi(x/\varepsilon), \quad \varepsilon > 0.$$

Show that $\chi_{\varepsilon} \to \delta_0$ in $\mathcal{D}'(\mathbb{R}^n)$ as $\varepsilon \to 0+$.

5. (Optional) Assume that the sequence $\{a_k\}_{k\in\mathbb{Z}}$ satisfies

 $|a_k| \le C(1+|k|)^N$ for some constants C, N.

Show that the Fourier series

$$\sum_{k\in\mathbb{Z}}a_ke^{ikx}$$

converges in $\mathcal{D}'(\mathbb{R})$.