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Linear diffusion equations with
singular absorption potentials and/or unbounded convective flows.
Weights as boundary conditions: beyond Hardy-type inequalities

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Introduction

The aim of this conference is to study

$$-\Delta u + \vec{b} \cdot \nabla u + Vu = f$$

in the setting

$$V \in L^1_{loc}(\Omega), \quad \vec{b} \in L^N(\Omega)^N, \quad f \delta \in L^1(\Omega)$$

where

$$\delta(x) = d(x, \partial\Omega).$$

The results of this talk correspond to

[J. I. Díaz, D. Gómez-Castro, J. M. Rakotoson, and R. Temam.](#) “Linear diffusion with singular absorption potential and/or unbounded convective flow: the weighted space approach”. 2017

Outline

- 1 Motivations & Applications
- 2 Very weak solutions of $-\Delta u = f$
- 3 Very weak solutions of $-\Delta u + Vu = f, V \geq 0$
- 4 Very weak solutions $-\Delta u + \vec{b} \cdot \nabla u + Vu = f$

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Outline

- 1 Motivations & Applications
 - Linearization of nonlinear problem
 - Shape differentiation
 - Schrödinger equation
 - Navier-Stokes equations

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Linearization of singular and/or degenerate nonlinear equations

Consider

$$-\Delta\varphi(w) + \operatorname{div}(\vec{\phi}(w)) + g(w) = f(x) \quad \text{in } \Omega \quad (1)$$

Context: stability of the associated parabolic or hyperbolic equations.

$\varphi \nearrow$. Take $\theta := \varphi(w)$ we get $(\vec{\psi} = \vec{\phi} \circ \varphi^{-1}, h = g \circ \varphi^{-1})$:

$$-\Delta\theta + \operatorname{div}(\vec{\psi}(\theta)) + h(\theta) = f(x) \quad \text{in } \Omega, \quad (2)$$

Take $\theta_\infty(x)$ a solution of (2), s.t. $\theta = 0$ on $\partial\Omega$.

Then the “formal linearization” around the solution $\theta_\infty(x)$:

$$\vec{b}(x) := \vec{\psi}(\theta_\infty(x)) \quad V(x) = h'(\theta_\infty(x)).$$

$\vec{\psi}'(r)$ and $h'(r)$ present a singularity at $r = 0$ (see³)

³J. Hernández, F. J. Mancebo, and J. M. Vega. “On the linearization of some singular, nonlinear elliptic problems and applications”. In: *Annales de l’IHP Analyse non linéaire*. Vol. 19. 6. 2002, pp. 777–813.

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Application to shape differentiation

For $\Omega \subset \mathbb{R}^n$ smooth let us take $u(\Omega)$ the solution of the problem

$$\begin{cases} -\Delta u_\Omega + \beta(u_\Omega) = f, & \Omega \\ u_\Omega = 0, & \partial\Omega \end{cases}$$

Take Ω_0 fixed and consider

$$\begin{aligned} \{\text{deformation maps of } \Omega_0\} &\rightarrow L^2(\mathbb{R}^n) \\ \Phi &\mapsto u_{\Phi(\Omega_0)} \end{aligned}$$

Roughly speaking, $\Omega = \Phi(\Omega_0)$.

Application to shape differentiation. Our motivation.

Theorem (Díaz & G-C^a)

^aJ. I. Díaz and D. Gómez-Castro. “An Application of Shape Differentiation to the Effectiveness of a Steady State Reaction-Diffusion Problem Arising in Chemical Engineering”. In: *Electronic Journal of Differential Equations* 22 (2015), pp. 31–45.

Let Ω_0 smooth, $\beta \in W^{2,\infty}(\mathbb{R})$ then the map

$$\begin{aligned} F : W^{1,\infty}(\mathbb{R}^n, \mathbb{R}^n) &\rightarrow H_0^1(\Omega) \\ \theta &\mapsto u_{(I+\theta)(\Omega_0)} \circ (I + \theta) \end{aligned}$$

is differentiable at $\theta = 0$. The directional derivative $u'(\theta)$ is the solution of the problem

$$\begin{cases} -\Delta u' + \beta'(u_0)u' = 0, & \Omega_0 \\ u' + \theta \cdot \nabla u_0 = 0, & \partial\Omega_0 \end{cases} \quad (3)$$

where $u_0 = u_{\Omega_0} \in H_0^1(\Omega)$

Application to shape differentiation: the non smooth case

Let following reaction term is very frequent in chemical catalysis ⁴

$$g(s) = |s|^{q-1}s, \quad 0 < q < 1, \quad \text{Define } \beta(s) = g(1) - g(1-s) \quad (4)$$

Then the solution u may develop a flat zone $N = \{u = 1\}$ (“dead core”)⁵

A first estimate:

Remark

$$V(x) = \beta'(u_0(x)) \sim d(x, N)^{-2} \text{ for } x \in \Omega \setminus N. \quad (5)$$

⁴The solution is $w = 1$, $\partial\Omega$ in Chemistry and $N = \{w = 0\}$. $u = 0$ on $\partial\Omega$ due to a change of variable.

⁵J. I. Díaz. *Nonlinear Partial Differential Equations and Free Boundaries*. London: Pitman, 1985.

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The importance in the Schrödinger equation

If we consider the Schrödinger equation

$$i\hbar \frac{\partial \Psi}{\partial t} = -\Delta \Psi + V\Psi$$

the separation $\Psi = u(x)T(t)$ yields

$$-\Delta u + Vu = Eu$$

Remark

Frequently in Physics the authors take

$$V(x) = d(x, \partial\Omega)^{-\alpha}.$$

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The vorticity equation in fluid mechanics.

The stationary Navier-Stokes in 2D:

$$-\Delta \vec{b} + (\vec{b} \cdot \nabla) \vec{b} + \nabla p = \vec{F}$$

We get our problem taking the curl of the equation and setting

$$f = \vec{F} \cdot \vec{k}, \quad u = \operatorname{curl} \vec{b} \cdot \vec{k},$$

where \vec{k} is the last element of the canonical basis in \mathbb{R}^3 .

Nevertheless, as far as we know no satisfactory theory is available in the literature under the general condition that $\vec{F} \cdot \vec{k} \in L^1(\Omega; \delta)$.

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 - Continuous dependence
 - Existence result
 - Uniqueness result. Comparison principle
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Very weak solutions of $-\Delta u = f$

Let Ω be smooth and bounded. We consider the problem

$$\begin{cases} -\Delta u = f & \Omega, \\ u = u_0 & \partial\Omega. \end{cases}$$

In this setting we have classically:

- 1 **classical solution.** $u \in C^2(\Omega) \cap C(\bar{\Omega})$
- 2 **weak solution.** Take a classical solution. Multiply the equation by $\varphi \in \mathcal{C}_2(\bar{\Omega})$, $\varphi = 0$ in $\partial\Omega$, integrate by parts:

$$\begin{aligned} \int_{\Omega} (-\Delta u)\varphi &= \int_{\Omega} f\varphi \\ - \int_{\Omega} \operatorname{div}(\varphi \nabla u) + \int_{\Omega} \nabla u \cdot \nabla \varphi &= \int_{\Omega} f\varphi \\ - \int_{\partial\Omega} (\varphi \nabla u) \cdot n + \int_{\Omega} \nabla u \cdot \nabla \varphi &= \int_{\Omega} f\varphi \\ \int_{\Omega} \nabla u \cdot \nabla \varphi &= \int_{\Omega} f\varphi. \end{aligned} \tag{6}$$

Very weak solutions of $-\Delta u = f$

- 3 **very weak solution.**⁶: Integrating by part again we have

$$-\int_{\Omega} u \Delta \varphi = \int_{\Omega} f \varphi - \int_{\partial \Omega} u_0 \frac{\partial \varphi}{\partial n} \quad (7)$$

For $f \in L^1(\Omega, \delta)$, $u_0 \in L^1(\partial \Omega)$ we define

$$\text{v.w.s.} \equiv \begin{cases} (7) & \forall \varphi \in W^{2,\infty}(\Omega) \cap W_0^{1,\infty}(\Omega) \\ u \in L^1(\Omega) \end{cases}$$

⁶H. Brézis. *Une équation non linéaire avec conditions aux limites dans L^1* . 1971.

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Uniqueness result

The difference of two solutions $u = u_1 - u_2$ satisfies

$$-\int_{\Omega} u \Delta \varphi = 0, \forall \varphi \in W^{2,\infty}(\Omega) \cap W_0^{1,\infty}(\Omega).$$

Therefore $u = 0$.

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Continuous dependence in the smooth case

Let u the unique weak solution when f, u_0 are smooth. Then

$$\|u\|_{L^1(\Omega)} \leq C(\|f\delta\|_{L^1(\Omega)} + \|u_0\|_{L^1(\partial\Omega)})$$

Proof.

The idea of the proof is simple.

For γ a nondecreasing function $\gamma(0) = 0$, let $\gamma = \partial k, k(0) = 0, \kappa \geq 0$.

Let $\varphi \geq 0$. By considering a intelligent test function $\varphi\gamma(u)$ we obtain

$$\nabla u \cdot \nabla(\varphi\gamma(u)) = \nabla k(u) \cdot \nabla\varphi + \varphi\gamma'(u)|\nabla u|^2 \leq \nabla k(u) \cdot \nabla\varphi.$$

Hence

$$\int_{\Omega} \nabla k(u) \nabla\varphi \leq \int_{\Omega} f\varphi\gamma(u)$$

Let $\varphi \geq 0$ be given by

$$-\Delta\varphi = 1, \Omega \quad \varphi = 0 \partial\Omega.$$

Then

$$\begin{aligned} \int_{\partial\Omega} k(u_0) \frac{\partial\varphi}{\partial n} + \int_{\Omega} k(u) \underbrace{(-\Delta\varphi)}_{=1} &\leq \int_{\Omega} f\delta \underbrace{\delta^{-1}\varphi\gamma(u)}_{\in L^\infty} \\ \int_{\Omega} k(u) &\leq \|\varphi\|_{W^{1,\infty}} \left(\int_{\partial\Omega} k(u_0) + \int_{\Omega} \delta|f||\gamma(u)| \right) \end{aligned}$$

As $\gamma \rightarrow \text{sign}$ we have $k \rightarrow |\cdot|$.

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Existence I

Theorem

Let $f\delta \in L^1(\Omega)$, $u_0 \in L^1(\partial\Omega)$. Then there exists $u \in L^1(\Omega)$ such that

$$-\int_{\Omega} u \Delta \varphi = \int_{\Omega} f \varphi - \int_{\partial\Omega} u_0 \frac{\partial \varphi}{\partial n} \quad \forall \varphi \in W^{2,\infty}(\Omega) \cap W_0^{1,\infty}(\Omega).$$

Proof:

Let $f_n \in \mathcal{C}(\bar{\Omega})$ and $u_{0n} \in \mathcal{C}(\partial\Omega)$ such that

$$f_n \delta \rightarrow f \delta \text{ in } L^1(\Omega), \quad u_{0n} \rightarrow u_0 \text{ in } L^1(\partial\Omega)$$

Then (u_n) is a sequence of regular solutions such that

$$-\int_{\Omega} u_n \Delta \varphi = \int_{\Omega} f_n \varphi - \int_{\partial\Omega} u_{0n} \frac{\partial \varphi}{\partial n} \quad \forall \varphi \in W^{2,\infty}(\Omega) \cap W_0^{1,\infty}(\Omega).$$

Existence II

By linearity $u_n - u_m$ is a solution of the problem $f_n - f_m$ and $u_{0n} - u_{0m}$ so

$$\|u_n - u_m\|_{L^1(\Omega)} \leq C(\|f_n \delta - f_m \delta\|_{L^1(\Omega)} + \|u_{0n} - u_{0m}\|_{L^1(\partial\Omega)})$$

Since (f_n) and (u_{0n}) are Cauchy, so is (u_n) .

Hence, there exists $u \in L^1(\Omega)$ such that

$$u_n \rightarrow u \text{ in } L^1(\Omega)$$

For $\varphi \in W^{2,\infty}$ we have $\varphi, \Delta\varphi \in L^\infty(\Omega)$ and $\frac{\partial\varphi}{\partial n} \in L^\infty(\partial\Omega)$. Therefore

$$-\int_{\Omega} u \Delta\varphi = \int_{\Omega} f\varphi - \int_{\partial\Omega} u_0 \frac{\partial\varphi}{\partial n} \quad \forall \varphi \in W^{2,\infty}(\Omega) \cap W_0^{1,\infty}(\Omega).$$

By convergence, u also satisfies the continuous dependence equation.



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Uniqueness result. Comparison principle

Other than continuous dependence, the other trick to show uniqueness is the *comparison principle* (equivalently *maximum principle* or *monotonicity*) for smooth functions

$$\begin{cases} -\Delta u \leq 0 & \Omega \\ u \leq 0 & \partial\Omega \end{cases} \implies u \leq 0 \quad \Omega$$

We can prove the uniqueness:

Proof of the uniqueness via comparison. Smooth case.

Then, the difference of two solutions $u = u_1 - u_2$ satisfies this

$$u_1 \leq u_2.$$

Then same holds for $u_2 - u_1$, therefore

$$u_2 \leq u_1.$$



Uniqueness via comparison principle

For smooth functions

$$\begin{cases} -\Delta u \leq 0 & \Omega \\ u \leq 0 & \partial\Omega \end{cases} \implies u \leq 0 \quad \Omega$$

Question: does this work for very weak solutions?

Answer: YES

Theorem

Let $u \in L^1(\Omega)$ such that

$$-\int_{\Omega} u \Delta \varphi \leq 0 \quad \forall 0 \leq \varphi \in W^{2,\infty}(\Omega) \cap W_0^{1,\infty}(\Omega)$$

Then

$$u \leq 0, \quad a.e. \Omega$$

Uniqueness result. Comparison principle

$$-\int_{\Omega} u \Delta \varphi \leq 0 \quad \forall 0 \leq \varphi \in W^{2,\infty}(\Omega) \cap W_0^{1,\infty}(\Omega) \implies u \leq 0, \text{ a.e. } \Omega$$

Idea of the proof for $u \in L^p(\Omega)$.

Take

$$-\Delta \varphi = \text{sign}_+(u), \quad \Omega \quad \varphi = 0, \quad \partial\Omega.$$

Which is $0 \leq \varphi \in W^{2,p'}(\Omega) \cap W_0^{1,p'}(\Omega)$.

Take $0 \leq \varphi_n \in W^{2,\infty}(\Omega) \cap W_0^{1,\infty}(\Omega)$ such that $\varphi_n \rightarrow \varphi$ in $W^{2,p'}(\Omega)$

Then

$$\int_{\Omega} u_+ \leq 0.$$

Therefore $u_+ = 0$. Hence $u \leq 0$. □

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Kato's inequality for $u \in L^1(\Omega)$

Definition

Let $u, f \in L^1_{loc}(\Omega)$. We say that $-\Delta u \leq f$ in $\mathcal{D}'(\Omega)$ if

$$-\int_{\Omega} u \Delta \varphi \leq \int_{\Omega} f \varphi \quad \forall 0 \leq \varphi \in W_c^{2,\infty}(\Omega)$$

Notice that $d(\text{supp } \varphi, \partial\Omega) > 0$. No information on the boundary conditions.

Theorem (Kato's inequality^a)

^aM. Marcus and L. Véron. *Nonlinear Second Order Elliptic Equations Involving Measures*. Vol. 22. De Gruyter, 2013.

Assume that $u, f \in L^1_{loc}(\Omega)$ and $-\Delta u \leq f$ in $\mathcal{D}'(\Omega)$. Then:

- ❶ $-\Delta|u| \leq f \text{sign } u$ in $\mathcal{D}'(\Omega)$.
- ❷ $-\Delta u_+ \leq f \text{sign}_+ u$ in $\mathcal{D}'(\Omega)$.

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Theorem (Maximum principle)

$$\begin{cases} -\Delta u \leq 0 \text{ in } \mathcal{D}'(\Omega) \\ u \in W_0^{1,1}(\Omega) \end{cases} \implies u \leq 0 \quad (8)$$

Proof of the uniqueness result using Kato's inequality for $u \in W_0^{1,1}$.

Let $u_1, u_2 \in W_0^{1,1}(\Omega)$ be two solutions. Let $u = u_1 - u_2$.
We have that $|u| \in W_0^{1,1}(\Omega)$ and $-\Delta|u| \leq 0 \cdot \text{sign } u = 0$.
Therefore $|u| \leq 0$. □

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Weights as boundary conditions. Beyond Hardy's inequality

Theorem

Hardy inequality Let $u \in W^{1,p}(\Omega)$, $p > 1$. Then

$$\frac{u}{\delta} \in L^p(\Omega) \iff u \in W_0^{1,p}(\Omega).$$

Let $u \in W^{1,1}(\Omega)$. Then

$$\frac{u}{\delta} \in L^1(\Omega) \implies u \in W_0^{1,1}(\Omega).$$

However $\not\Leftarrow$.

QUESTION: Can we use $\frac{u}{\delta} \in L^1(\Omega)$ as boundary condition in $L^1(\Omega)$?

QUESTION: Can $\frac{u}{\delta} \in L^1(\Omega)$ be b.c. in $L^1(\Omega)$?

ANSWER: YES

Theorem

Let u and $r > 1$ be such that

$$\begin{cases} -\Delta u \leq 0 \text{ in } \mathcal{D}'(\Omega), \\ \frac{u}{\delta^r} \in L^1(\Omega). \end{cases}$$

Then $u \leq 0$.

This guaranties uniqueness. This does not guaranty existence.

However, we will see there are problem in which $\frac{u}{\delta^r} \in L^1(\Omega)$ holds.

Remark

The result holds for $r = 1$. Work in preparation.

⁶We write $-\Delta u \leq f$ in $\mathcal{D}'(\Omega)$: $-\int_{\Omega} u \Delta \varphi \leq \int_{\Omega} \varphi f$ for all $0 \leq \varphi \in W_c^{2,\infty}(\Omega)$.

An auxiliary function

Let $\psi \in C^\infty(\mathbb{R})$ be \nearrow s.t. $\psi(s) = \begin{cases} 1, & s \geq 1, \\ 0, & s \leq 0. \end{cases}$

Define, for $x \in \Omega$: $\varphi_\varepsilon(x) = \psi\left(\frac{\delta(x) - \varepsilon}{\varepsilon}\right) = \begin{cases} 0 & \text{if } \delta(x) \leq \varepsilon, \\ 1 & \text{if } \delta(x) \geq 2\varepsilon. \end{cases}$

Then:

- 1 $\text{supp } \varphi_\varepsilon$ is compact
- 2 $\delta \varphi_\varepsilon \rightarrow \delta$ in $L^\infty(\Omega)$.
- 3 In the multiindex notation $\|D^\alpha \varphi_\varepsilon\|_\infty \leq C\varepsilon^{-|\alpha|}$
- 4 For $|\alpha| \geq 1$ we have $\text{supp } D^\alpha \varphi_\varepsilon(x) \subset \{\varepsilon \leq \delta(x) \leq 2\varepsilon\}$.

Theorem (Comparison Principle in $L^1(\Omega, \delta^{-r})$)

Let u and $r > 1$ be such that $-\Delta u \leq 0$ in $\mathcal{D}'(\Omega)$ and $\frac{u}{\delta^r} \in L^1(\Omega)$. Then $u \leq 0$.

Proof.

Let $\eta \in W^{2,\infty}(\Omega) \cap W_0^{1,\infty}(\Omega)$. Then $\varphi_\varepsilon \eta \in W_c^{2,\infty}(\Omega)$. We have

$$\begin{aligned} \delta^r \Delta(\eta \varphi_\varepsilon) &= \delta \varphi_\varepsilon \Delta \eta + \delta^r \nabla \varphi_\varepsilon \cdot \nabla \eta + \delta^r \eta \Delta \varphi_\varepsilon \\ &= \delta \varphi_\varepsilon \Delta \eta + \delta^r \nabla \varphi_\varepsilon \cdot \nabla \eta + \frac{\eta}{\delta} \delta^{r+1} \Delta \varphi_\varepsilon \\ &\rightarrow \delta^r \Delta \eta \quad \text{in } L^\infty(\Omega). \end{aligned}$$

Then

$$0 \geq - \int_{\Omega} u \Delta(\varphi_\varepsilon \eta) = \int_{\Omega} \underbrace{\frac{u}{\delta^r}}_{L^1} \underbrace{\delta^r \Delta(\varphi_\varepsilon \eta)}_{L^\infty} \rightarrow - \int_{\Omega} \frac{u}{\delta^r} \delta^r \Delta \eta = - \int_{\Omega} u \Delta \eta.$$



Last comments

Regularity of very weak was studied in:

J. I. Díaz and J. M. Rakoton. “On the differentiability of very weak solutions with right hand side data integrable with respect to the distance to the boundary”. In: *Journal of Functional Analysis* 257.3 (2009), pp. 807–831.

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- The case $V \leq C\delta^{-2}$. Hardy's inequality
 - Existence for $V \in L^1_{loc}$
 - Uniqueness for $V \in L^1(\Omega, \delta)$
 - Uniqueness when $V \geq c\delta^{-r}, r > 2$

The comfortable setting

In the section we aim to work on the following PDE

$$\begin{cases} -\Delta u + Vu = f, & \text{in } \Omega \\ u = 0, & \text{on } \partial\Omega \end{cases} \quad (9)$$

when $V \in L^1_{loc}(\Omega)$. It is well known

$$\left. \begin{array}{l} f \in L^2(\Omega), \\ V \in L^\infty(\Omega) \end{array} \right\} \implies \text{Existence and Uniqueness of } u \in H^1_0(\Omega)$$

We apply Lax-Milgram to the following problem

$$\begin{cases} \text{Find } u \in H^1_0(\Omega) \text{ such that } \forall \varphi \in H^1_0(\Omega) \\ \int_{\Omega} \nabla u \nabla \varphi + \int_{\Omega} Vu\varphi = \int_{\Omega} f\varphi \end{cases}$$

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The “easy” cases: $V \leq c\delta^{-2}$

Due to Hardy’s inequality

$$u\delta^{-1} \in L^2(\Omega), \quad \forall u \in H_0^1(\Omega) \quad (10)$$

Hence

$$H_0^1(\Omega) \times H_0^1(\Omega) \rightarrow \mathbb{R} \quad (11)$$

$$(u, \varphi) \mapsto \int_{\Omega} Vu\varphi = \int_{\Omega} \underbrace{(V\delta^2)}_{L^\infty} \underbrace{(u\delta^{-1})}_{L^2} \underbrace{(\varphi\delta^{-1})}_{L^2} \quad (12)$$

is bilinear continuous. Hence we can apply Lax-Milgram.

It is known⁷ that $V \leq c\delta^{-\alpha}$, $\alpha \in (0, 1)$

$$u \in W_0^{1,1}(\Omega), \quad \|\nabla u\|_{L^{\frac{N}{N-1+\alpha}}, \infty(\Omega)} \leq \|f\|_{L^1(\Omega, \delta^\alpha)} \quad (13)$$

⁷J. I. Díaz and J. M. Rakotoson. “On very weak solutions of Semi-linear elliptic equations in the framework of weighted spaces with respect to the distance to the boundary”. In: *Discrete and Continuous Dynamical Systems* 27.3 (2010), pp. 1037–1058.

Let $\mu(x)$ be a function. We define

$$L^p(\Omega, \mu) = \left\{ f \text{ measurable} : \int_{\Omega} |f|^p \mu < +\infty \right\}$$

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Existence for $V \in L^1_{loc}$

Theorem (Díaz & Rakotoson^a)

^aJ. I. Díaz and J. M. Rakotoson. “On very weak solutions of Semi-linear elliptic equations in the framework of weighted spaces with respect to the distance to the boundary”. In: *Discrete and Continuous Dynamical Systems* 27.3 (2010), pp. 1037–1058.

If $V \in L^1_{loc}(\Omega)$ and $f \in L^1(\Omega, \delta)$ then there exists $u \in L^1(\Omega)$ solution of

$$\begin{cases} Vu \in L^1(\Omega, \delta), \text{ and } \forall \varphi \in W_c^{2,\infty}(\Omega), \\ - \int_{\Omega} u \Delta \varphi + \int_{\Omega} Vu \varphi = \int_{\Omega} f \varphi, \end{cases}$$

If $V, f \in L^1(\Omega, \delta)$ then there exists $u \in L^1(\Omega)$ solution of

$$\begin{cases} Vu \in L^1(\Omega, \delta), \text{ and } \forall \varphi \in W^{2,\infty}(\Omega) \cap W_0^{1,\infty}(\Omega), \\ - \int_{\Omega} u \Delta \varphi + \int_{\Omega} Vu \varphi = \int_{\Omega} f \varphi, \end{cases}$$

Some remarks

- 1 Extra regularity is known:

$$u \in L^{N', \infty} \cap W^{1, q}(\Omega, \delta).$$

- 2 Some extra bounds are known for at least one of the solutions:

- 1 $\|u\|_{L^{N', \infty}} \leq \|f\delta\|_{L^1}$

- 3 The case $V\delta \in L^1(\Omega)$ has uniqueness in a direct way.

- 4 If $V = \delta^{-\alpha}$ then $V\delta \in L^1(\Omega) \iff \alpha < 2$.

Existence for $V \in L^1_{loc}$

The argument is the following. Let $T_k(s) = \begin{cases} s, & |s| \leq k \\ k \operatorname{sign} s, & |s| > k. \end{cases}$

$$V_k = T_k(V), \quad f_k = T_k(f).$$

Let u_k be the weak solution of

$$-\Delta u_k + V_k u_k = f_k, \Omega, \quad u_k = 0, \partial\Omega$$

Then, applying continuous dependence:

$$u_k \xrightarrow{L^1(\Omega)} u, \quad \text{as } k \rightarrow +\infty.$$

Besides $V u \delta \in L^1(\Omega)$. Through a Dunford-Pettis argument:

- 1 $V_k u_k \delta \rightharpoonup V u \delta$ in $L^1_{loc}(\Omega)$.
- 2 If $V \delta \in L^1(\Omega)$ then $V_k u_k \delta \rightharpoonup V u \delta$ in $L^1(\Omega)$

Outline

- 3 Very weak solutions of $-\Delta u + Vu = f, V \geq 0$
- The case $V \leq C\delta^{-2}$. Hardy's inequality
 - Existence for $V \in L^1_{loc}$
 - Uniqueness for $V \in L^1(\Omega, \delta)$
 - Uniqueness when $V \geq c\delta^{-r}, r > 2$

Proof of uniqueness for $V \in L^1(\Omega, \delta)$

Step 1. how that $\varphi \geq 0$

$$-\int_{\Omega} |u| \Delta \varphi + \int_{\Omega} V |u| \varphi \leq \int_{\Omega} f \varphi$$

Proof.

Let

$$-\Delta \varphi = 1, \Omega \quad \varphi = 0 \partial \Omega.$$

By considering a intelligent test function $\varphi \gamma(u_n)$ we obtain

$$\begin{aligned} \int_{\Omega} \nabla k(u_n) \nabla \varphi + \int_{\Omega} V_k u_k \gamma(u_n) &\leq \int_{\Omega} f \varphi \gamma(u_n) \\ - \int_{\Omega} k(u_n) \Delta \varphi + \int_{\Omega} V_n u_n \gamma(u_n) &\leq \int_{\Omega} f \varphi \gamma(u_n) \end{aligned}$$

We pass to the limit in n . As $\gamma \rightarrow \text{sign}$ we have $k \rightarrow |\cdot|$. □

Uniqueness for $V \in L^1(\Omega, \delta)$

Step 2. Take two solutions u_1, u_2 and $u = u_1 - u_2$.

$$-\int_{\Omega} |u| \Delta \varphi + \int_{\Omega} V |u| \varphi \leq 0$$

Step 3. Then we define $\varphi_1 \in W^{2,\infty}(\Omega) \cap W_0^{1,\infty}(\Omega)$:

$$-\Delta \varphi_1 = \lambda_1 \varphi_1, \Omega \quad \varphi_1 = 0, \partial\Omega.$$

Hence

$$\int_{\Omega} |u| \underbrace{(\lambda_1 + V)}_{>0} \varphi_1 \leq 0$$

Therefore $u = 0$.

Outline

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Uniqueness when $V \geq c\delta^{-r}$, $r > 2$

Theorem

Let $0 \leq V \in L^1_{loc}(\Omega)$ and u be such that

$$\begin{cases} -\int_{\Omega} u \Delta \varphi + \int_{\Omega} V u \varphi = 0 & \forall \varphi \in W_c^{2,\infty}(\Omega), \\ V u \in L^1_{loc}(\Omega), \quad \frac{u}{\delta^s} \in L^1(\Omega), s > 1. \end{cases}$$

Then $u = 0$.

Proof.

We write $-\Delta u = -Vu \in L^1_{loc}(\Omega)$. By Kato's inequality

$$-\Delta |u| \leq -Vu \operatorname{sign}(u) = -V|u| \leq 0 \text{ in } \mathcal{D}'(\Omega).$$

Since $|u| \in L^1(\Omega, \delta^{-s})$ we have that $|u| \leq 0$. Hence $u = 0$. □

Uniqueness when $V \geq c\delta^{-r}$, $r > 2$ II

If $V \geq C\delta^{-r}$ with $C > 0$. We have

$$0 \leq |u|\delta^{1-r} \leq \frac{1}{C}V|u|\delta \in L^1(\Omega).$$

Therefore:

Corollary (^a)

^aJ. I. Díaz, D. Gómez-Castro, J. M. Rakotoson, and R. Temam. “Linear diffusion with singular absorption potential and/or unbounded convective flow: the weighted space approach”. 2017.

Let $C\delta^{-r} \leq V \in L^1_{loc}(\Omega)$, with $C > 0$, $r > 2$, and $f\delta \in L^1(\Omega)$. Then, there exists a unique v.w.s.

Outline

- 1 Motivations & Applications
- 2 Very weak solutions of $-\Delta u = f$
- 3 Very weak solutions of $-\Delta u + Vu = f, V \geq 0$
- 4 Very weak solutions $-\Delta u + \vec{b} \cdot \nabla u + Vu = f$

Outline

- 4 Very weak solutions $-\Delta u + \vec{b} \cdot \nabla u + Vu = f$
- Conditions on \vec{b}
 - Definition of very weak solution
 - Study of the dual problem
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 - Regularity results for the dual problem
 - Existence of very weak solutions
 - A comparison principle with transport
 - Uniqueness when $V \geq c\delta^{-r}, r > 2$

Outline

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Conditions on \vec{b}

We will consider the conditions

$$\begin{cases} \operatorname{div} \vec{b} = 0 & \Omega, \\ \vec{b} \cdot \vec{n} = 0 & \partial\Omega. \end{cases} \quad (14)$$

In the following sense:

$$\int_{\Omega} \varphi(\vec{b} \cdot \nabla u) = - \int_{\Omega} u(\vec{b} \cdot \nabla \varphi), \quad \forall \varphi \in W^{2,\infty}(\Omega) \cap W_0^{1,\infty}(\Omega).$$

Remark

For smooth functions $\operatorname{div}(\varphi \vec{b}) = \varphi \operatorname{div} \vec{b} + \vec{b} \cdot \nabla \varphi$

Outline

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Definition of very weak solution

Definition

Let f be in $L^1(\Omega; \delta)$ and $\vec{b} \in L^{N,1}(\Omega)^N$ with $\operatorname{div}(\vec{b}) = 0$ in $\mathcal{D}'(\Omega)$, $\vec{b} \cdot \vec{n} = 0$ on $\partial\Omega$, V measurable and non negative function. A very weak solution u is a function $u \in L^{N',\infty}(\Omega)$ such that

$$Vu \in L^1(\Omega; \delta) \text{ and } \int_{\Omega} u[-\Delta\phi - \vec{b} \cdot \nabla\phi + V\phi] dx = \int_{\Omega} f\phi dx, \quad (15)$$

for all $\phi \in C^2(\overline{\Omega})$ with $\phi = 0$ on $\partial\Omega$, if $V \in L^1(\Omega; \delta)$, or for all $\phi \in C_c^2(\Omega)$ if $V \in L_{loc}^1(\Omega)$.

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From monotonicity methods to the study of dual solutions

The methods we used in the previous equations are no longer easy. Nonetheless we write

$$\int_u u(-\Delta\psi - \vec{b} \cdot \nabla\psi + V\psi) = \int_u f\psi.$$

Let

$$L^*\psi = -\Delta\psi - \vec{b} \cdot \nabla\psi + V\psi.$$

When $\vec{b} = 0$ it was easy to find functions ψ very regular such that

$$L^*\psi = 1 \quad L^*\psi = \text{sign}_+ u.$$

This kind of arguments is harder now.

To obtain this results this we do **regularity escalation in Lorentz spaces**.

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Lorentz spaces

Let $f : \Omega \rightarrow \mathbb{R}$ be measurable.

The distribution function of f : $\mu(t) = |\{x \in \Omega : |f(x)| > t\}|$.

The decreasing rearrangement of f : $f^*(s) = \sup\{t \geq 0 : \mu(t) > s\}$

Lorentz defined the following spaces⁸⁹:

Given $0 < p, q \leq \infty$ define

$$\|f\|_{(p,q)} = \begin{cases} \left(\int_0^\infty \left(t^{\frac{1}{p}} f^*(t) \right)^q \frac{dt}{t} \right)^{\frac{1}{q}} & q < +\infty, \\ \sup_{t>0} t^{\frac{1}{p}} f^*(t) & q = +\infty. \end{cases}$$

and $L^{(p,q)}(\Omega) = \{f \text{ measurable in } \Omega : \|f\|_{(p,q)} < +\infty\}$

⁸G. Lorentz. "Some new functional spaces". In: *Annals of Mathematics* 51.2 (1950), pp. 37–55.

⁹G. Lorentz. "On the theory of spaces Λ ". In: *Pacific Journal of Mathematics* 1.3 (1951), pp. 411–430.

An alternative definition of Lorentz spaces

Let $1 \leq p \leq +\infty$, $1 \leq q \leq +\infty$. Let $u \in L^0(\Omega)$. We define

$$\|u\|_{p,q} = \begin{cases} \left[\int_{\Omega_*} \left[t^{\frac{1}{p}} |u|_{**}(t) \right]^q \frac{dt}{t} \right]^{\frac{1}{q}} & q < +\infty, \\ \sup_{0 < t \leq |\Omega|} t^{\frac{1}{p}} |u|_{**}(t) & q = +\infty \end{cases} \quad |u|_{**}(t) = \frac{1}{t} \int_0^t |u|_*(\sigma) d\sigma.$$

We define $L^{p,q}(\Omega) = \{f \text{ measurable in } \Omega : \|u\|_{p,q} < +\infty\}$.

Proposition (Corollary 1.4.1 in^a)

^aJ.-M. Rakoton. *Réarrangement Relatif*. Vol. 64. Mathématiques et Applications. Berlin, Heidelberg: Springer Berlin Heidelberg, 2008.

Let $1 < p \leq +\infty$, $1 \leq q \leq +\infty$. Then

$$L^{p,q}(\Omega) = L^{(p,q)}(\Omega)$$

with equivalent quasi-norms.

Properties of Lorentz spaces

The functionals $\|\cdot\|_{L^{p,q}}$ do not, in general, satisfy the triangle inequality. However, $L^{p,q}$ is a quasi-Banach space.

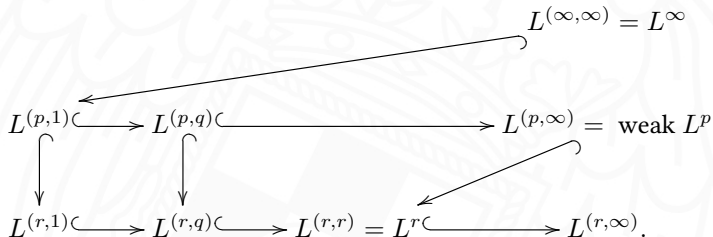
The following properties are known¹⁰:

- 1 If $0 < p \leq \infty$ and $0 < q < r \leq +\infty$ then $L^{(p,q)} \subset L^{(p,r)}$.
- 2 $L^{(p,p)} = L^p$ for all $p \geq 1$.
- 3 Let $1 \leq p, q < \infty$. Then $(L^{(p,q)}(\Omega))' = L^{(p',q')}(\Omega)$.
- 4 If $q < r < p$ then $L^{(p,\infty)}(\Omega) \cap L^{(q,\infty)}(\Omega) \subset L^r(\Omega)$ (even for Ω unbounded)
- 5 In a bounded domain, if $r < p$ then $L^{(p,\infty)}(\Omega) \subset L^r(\Omega)$

¹⁰L. Grafakos. *Classical Fourier Analysis*. Vol. 249. Graduate Texts in Mathematics. New York, NY: Springer New York, 2009, pp. 1–1013.

Lorentz spaces. Inclusion diagram

We can write the diagram of inclusions for $1 \leq q \leq r < p < +\infty$



Sobolev spaces of Lorentz spaces

We can define the Sobolev spaces associated to this spaces. In general, let $X \subset L^0$. We define the

$$W^m X = \{f \in X : \forall \alpha \text{ such that } |\alpha| \leq m \text{ we have } D^\alpha f \in X\} \quad (16)$$

where D^α is the generalized derivative of order α (in the multiindex notation).

The highlights

Remark

In order to read the following slides it is enough to keep in mind the following

$$1 \leq p < q < r \implies L^r \subset L^{q,1} \subset L^q \subset L^{q,\infty} \subset L^p$$

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Regularity results for the dual problem

Proposition

Let $T \in H^{-1}(\Omega)$ (dual of $H_0^1(\Omega)$), \vec{b} satisfying (5) and let $0 \leq V \in L^0(\Omega)$. Define $W = \left\{ \varphi \in H_0^1(\Omega) : V\varphi^2 \in L^1(\Omega) \right\}$, and let W' denotes its dual. Then, there exists a unique $\phi \in H_0^1(\Omega)$, with $V\phi^2 \in L^1(\Omega)$, such that

$$(\mathcal{P})_{V,T} \quad -\Delta\phi - \vec{b} \cdot \nabla\phi + V\phi = T \text{ in } W'. \quad (17)$$

Moreover,

$$\begin{aligned} \|\phi\|_{H_0^1(\Omega)} &\leq c\|T\|_{H^{-1}(\Omega)}, \\ \left(\int_{\Omega} V\phi^2 dx \right)^{\frac{1}{2}} &\leq c\|T\|_{H^{-1}(\Omega)}, \end{aligned}$$

If furthermore $V \in L_{loc}^1(\Omega)$, then the equation (17) holds in the sense of distributions in $\mathcal{D}'(\Omega)$

Regularity results for the dual problem

Proposition (Approximation by bounded potentials)

Let $T \in H^{-1}(\Omega)$, \vec{b} and V . Then, the sequence $\phi_k \in H_0^1(\Omega)$ of solutions of the problems

$$(\mathcal{P})_{V_k, T} : \int_{\Omega} \nabla \phi_k \cdot \nabla \psi dx - \int_{\Omega} \vec{b} \nabla \phi_k \phi dx + \int_{\Omega} V_k \phi_k \psi dx = \langle T, \psi \rangle, \quad \forall \psi \in H_0^1(\Omega),$$

converges to ϕ strongly in $H_0^1(\Omega)$, where ϕ is the unique solution of $(\mathcal{P})_{V, T}$ found in Proposition 2.

Proposition

Under the same assumptions as for Proposition 2 (with $\lambda = 0$), if $T \geq 0$, $T \in L^1(\Omega) \cap H^{-1}(\Omega)$ then $\phi \geq 0$.

Regularity results for the dual problem

Proposition (L^∞ -estimates)

Let ϕ be the solution of (17) when $T \in L^{\frac{N}{2},1}(\Omega)$, $V \geq 0$. Then $\phi \in L^\infty(\Omega)$ and there exists a constant $K_N(\Omega)$ independent of \vec{b} and V such that

$$\|\phi\|_{L^\infty(\Omega)} \leq K_N(\Omega) \|T\|_{L^{\frac{N}{2},1}(\Omega)}.$$

Proposition

Let $N \geq 2$, and let ϕ be a solution of (17) when

$$T = -\operatorname{div}(\vec{F}), \quad \vec{F} \in L_V = \begin{cases} L^{N,1}(\Omega)^N & N \geq 3, \\ L^{2+\varepsilon}(\Omega)^2 & N = 2. \end{cases}$$

Then $\phi \in L^\infty(\Omega)$ and there exists a constant $K_N(\Omega) > 0$ independent of \vec{b} and V such that

$$\|\phi\|_{L^\infty(\Omega)} \leq K_N(\Omega) \|\vec{F}\|_{L_V}.$$

Regularity results for the dual problem

Proposition ($W^1 L^{p,q}$ -estimate)

Let $N \geq 2$. Assume that there exists $p > N$ and $q \in [1, +\infty]$, such that

$$\begin{cases} \vec{b} \in L^{p,q}(\Omega)^N & V \geq 0, V \in L^{r,q}(\Omega), r = \frac{Np}{N+p}, \\ T = -\operatorname{div}(\vec{F}) & \text{with } \vec{F} \in L^{p,q}(\Omega)^N. \end{cases}$$

Then, the unique solution ϕ of the equation (17) belongs to $W^1 L^{p,q}(\Omega)$. Moreover, there exists a constant $K_{pq} > 0$ independent of \vec{b} such that :

$$\|\nabla \phi\|_{L^{p,q}(\Omega)} \leq K_{pq} \left(1 + \|\vec{b}\|_{L^{p,q}} + \|V\|_{L^{r,q}}\right) \|F\|_{L^{p,q}(\Omega)^N}.$$

Proposition

Let \vec{b} and \vec{F} be in $L^{p,\infty}(\Omega)^N$ for some $p > N$. Then, the solution of (17) satisfies

$$\phi \in C^{0,\alpha}(\overline{\Omega}) \text{ with } \alpha = 1 - \frac{N}{p}.$$

Regularity results for the dual problem

Proposition ($W^2L^{p,q}(\Omega)$ regularity for $p > N$)

Let ϕ be the solution of (17) when $T \in L^{p,q}(\Omega)$, $p > N$, $q \in [1, +\infty]$. Assume, furthermore, that $\vec{b} \in L^{p,q}(\Omega)^N$ and $V \in L^{p,q}(\Omega)$. Then

$$\phi \in W^2L^{p,q}(\Omega).$$

Moreover, there exist constants c_{ε_0} , $K_{pqN} > 0$ such that

$$\|\phi\|_{W^2L^{p,q}(\Omega)} \leq \frac{K_{pqN}c_{\varepsilon_0}(1 + \|V\|_{L^{p,q}} + \|\vec{b}\|_{L^{p,q}(\Omega)})}{1 - K_{pqN}^s\varepsilon_0\|\vec{b}\|_{L^{p,q}(\Omega)}} \|T\|_{L^{p,q}(\Omega)}.$$

Regularity results for the dual problem

The case where $p = N$ can also be treated in the same way provided that the norm of \vec{b} in $L^{N,1}(\Omega)$ is small enough in the sense that

$$\|\vec{b}\|_{L^{N,1}(\Omega)} \leq \theta K_{N1}^{s0} \text{ for some } \theta \in [0, 1[, \quad (18)$$

$$K_{N1}^{s0} = K_{N1}^s \sup_{\phi \in H_0^1(\Omega) \cap W^2 L^{N,1}(\Omega)} \frac{\|\nabla \phi\|_\infty}{\|\phi\|_{W^2 L^{N,1}}}. \quad (19)$$

Proposition (regularity in $W^2 L^{N,1}(\Omega)$)

Let ϕ be the solution of (17) when $T \in L^{N,1}(\Omega)$, $V \in L^{N,1}(\Omega)$. Assume that \vec{b} satisfies relation (18). Then $\phi \in W^2 L^{N,1}(\Omega)$. Moreover, there exists a constant $K'_N(\Omega)$ (independent of \vec{b}) such that

$$\|\phi\|_{W^2 L^{N,1}(\Omega)} \leq \frac{K'_N(\Omega)(1 + \|V\|_{L^{N,1}})}{1 - K_{N1}^{s0} \|\vec{b}\|_{L^{N,1}}} \|T\|_{L^{N,1}(\Omega)}.$$

Regularity results for the dual problem

Here we want only to consider the space $\Lambda = (L^N(\text{Log } L)^{\frac{\beta}{N}})^N$ for $\beta > N - 1$.

Indeed this space is included in $L^{N,1}(\Omega)$ and contains $L^p(\Omega)$ for all $p > N$.

Theorem (regularity in $W^2L^N(\Omega)$)

Let T and V be in $L^N(\Omega)$, $\vec{b} \in \Lambda$, $\text{div}(\vec{b}) = 0$ and $\vec{b} \cdot \vec{n} = 0$ on $\partial\Omega$. Then the unique solution ϕ of (17) belongs to $W^2L^N(\Omega)$ and choosing $\varepsilon > 0$ such that $\varepsilon \|\vec{b}\|_{\Lambda} \leq \frac{1}{2}$, there exists a constant $K_{\varepsilon} > 0$ such that

$$\|\phi\|_{W^2L^N(\Omega)} \leq \frac{K_{\varepsilon}(1 + \|\vec{b}\|_{\Lambda} + \|V\|_{L^N})}{1 - \varepsilon\|\vec{b}\|_{\Lambda}} \|T\|_{L^N(\Omega)}.$$

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Existence of very weak solutions

Theorem

Let $f \in L^1(\Omega; \delta)$.

Let \vec{b} be in $L^{p,1}(\Omega)^N$ with $\operatorname{div}(\vec{b}) = 0$ in $\mathcal{D}'(\Omega)$, $\vec{b} \cdot \vec{n} = 0$ on $\partial\Omega$.

Furthermore, assume that either $p > N$ or $p = N$ and $\|\vec{b}\|_{L^{N,1}} < K_{N1}^{s0}$ (see (18)).

Then, there exists a very weak solution u of (15).

Furthermore, if $V \in L^{p,1}(\Omega)$, then the solution is unique.

Existence of very weak solutions. Sketch of proof

- 1 Take $f \geq 0$. $-\Delta u_j + \vec{b}_j \cdot \nabla u_j + V_j u_j = f_j$
- 2 $\|u_j\|_{L^{N',\infty}} \leq C \|\delta f_j\|_{L^1(\Omega)}$
 - 1 E measurable. Take $-\Delta \phi_j - \vec{b}_j \cdot \nabla \phi_j = \chi_E$.
 - 2 $\int_E \omega_j \leq C |E|^{\frac{1}{N}} \|f_j \delta\|_{L^1}$
 - 3 Hardy Littlewood inequality.
- 3 $u_j \rightharpoonup u$ in $L^{N',\infty}(\Omega)$. We deduce strong convergence from boundedness in $W^{1,q}(\Omega, \delta)$ for $q > 1$ small.
- 4 Check that $\|V \omega \delta\| \leq C(1 + \|\vec{b}\|_{L^{N,1}}) \|f \delta\|_{L^1}$.
- 5 $\vec{b}_j u_j \rightarrow bu$ in $L^1(\Omega)^N$, using pointwise convergence and Vitali's condition.
- 6 Dunford-Pettis argument $V_j u_j \delta \rightharpoonup V$.
- 7 Pass to the limit in the equation.
- 8 If $V \in L^{p,1}$ take $\phi \in W^2 L^{N,1}$ solution of $-\Delta \phi - \vec{b} \cdot \nabla \phi + V \phi = \text{sign}(u)$

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A comparison principle with transport I

Theorem (Comparison principle)

Let \bar{u} be in $L^1(\Omega; \delta^{-r}) \cap W_{loc}^{1,1}(\Omega)$, $r > 1$. Let $\bar{u} \in L^{N',\infty}(\Omega)$ and $\vec{b} \in L^{p,1}(\Omega)$ with $p > N$ or $p = N$ with a small norm. Assume that

$$L\bar{u} \doteq -\Delta\bar{u} + \operatorname{div}(\vec{b}\bar{u}) \leq 0 \text{ in } \mathcal{D}'(\Omega).$$

and $L\bar{u} \in L_{loc}^1(\Omega)$.

Then

$$\bar{u} \leq 0 \text{ in } \Omega.$$

A comparison principle with transport II

Corollary (Variant of Kato's inequality)

Let \bar{u} be in $W_{loc}^{1,1}(\Omega) \cap L^{N',\infty}(\Omega)$, $\bar{u} \in L^1(\Omega; \delta^{-r})$ for $r > 1$ and

$$\vec{b} \in L^{N,1}(\Omega)^N \text{ with } \operatorname{div}(\vec{b}) = 0, \vec{b} \cdot \vec{n} = 0.$$

Assume furthermore that $L\bar{u} = -\Delta\bar{u} + \operatorname{div}(\vec{b}\bar{u})$ is in $L^1(\Omega; \delta)$. Then for all $\phi \in C^2(\bar{\Omega})$, $\phi = 0$ on $\partial\Omega$, $\phi \geq 0$ one has

$$\textcircled{1} \int_{\Omega} \bar{u}_+ L^* \phi dx \leq \int_{\Omega} \phi \operatorname{sign}_+(\bar{u}) L(\bar{u}) dx,$$

$$\textcircled{2} \int_{\Omega} |u| L^* \phi dx \leq \int_{\Omega} \phi \operatorname{sign}(\bar{u}) L(\bar{u}) dx,$$

where $L^* \phi = -\Delta\phi - \vec{b} \cdot \nabla\phi = -\Delta\phi - \operatorname{div}(\vec{b}\phi)$.

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Uniqueness when $V \geq c\delta^{-r}$, $r > 2$

Theorem

Assume that $0 \leq V \in L^1_{loc}(u)$, and such that

$\exists c > 0$, $V(x) \geq c\delta(x)^{-r}$, in a neighborhood U of the boundary, with $r > 2$.

Then, the v.w.s. u found is unique.

Sketch of Proof.

We have that

$$|u|\delta^{1-r} \leq \frac{1}{c}V|u|\delta \in L^1(u).$$

Again take $u = u_1 - u_2$ and

$$L^*|u| \leq -V|u|$$

Therefore $u = 0$. □

Thank you for your attention

References I



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References II



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