

Sobolev Spaces and Partial Differential Equations

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Distribution with compact support singular – Part 1

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ERRATUM: $\tilde{\Omega} = \bigcup_{i \in I} \Omega_i$. $T|_{\Omega_i} = 0 \Rightarrow T|_{\tilde{\Omega}} = 0$

$\{\psi_i\}$ loc. fin. C^∞ partition of unity.

$\text{supp}(\psi_i) \subset \Omega_i$ $\psi_i \in \mathcal{D}'(\Omega_i)$ $\phi = \sum_i \phi \psi_i$

$\{ \text{supp}(\psi_i) \}$ loc. fin. $\phi \in \mathcal{D}'(\tilde{\Omega})$ $\tilde{\phi} = \sum_i \phi \psi_i$

$0 \leq \psi_i \leq 1$ $\sum \psi_i = 1$ $\tilde{\phi} = \sum_i \phi \psi_i$

$\Omega \subset \mathbb{R}^N$ open set $T \in \mathcal{D}'(\Omega)$ $\text{supp } T = K$, compact.

$\phi_0 \equiv 1$ in a nbhd of K , $\phi_0 \in \mathcal{D}'(\Omega)$ $\Rightarrow T = \phi_0 T$.

Prop. $\Omega \subset \mathbb{R}^N$ open set $T \in \mathcal{D}'(\Omega)$. Then T has finite order.

Pf: $K = \text{supp } T$ cpt. $\phi_0 \in \mathcal{D}'(\Omega)$ $\phi_0 \equiv 1$ in nbhd of K .

$T = \phi_0 T$. Let $K_1 = \text{supp } T$

We continue our study of distributions and distributions of supports of distributions and distributions with compact support. Before that one ERRATUM. In the previous lecture, I was trying to prove the following: $\tilde{\Omega} = \bigcup_{i \in I} \Omega_i$, $T|_{\Omega_i} = 0$, then $T|_{\tilde{\Omega}} = 0$. This is what I was trying to prove.

And in the process I used a partition of unity: $\{\psi_i\}_i$ –locally finite C^∞ – partition of unity.

So, in the subsequent things I made some confusion in the notation, namely, sometimes they use phi i, sometimes they use psi i. So, what we meant is that: $\text{supp}(\psi_i) \subset \Omega_i$, $\forall i$. $\text{supp}(\psi_i)$

is locally finite and $0 \leq \psi_i \leq 1$, $\forall i \in I$, $\sum_{i \in I} \psi_i = 1$.

So, some were written in terms of phi, sometimes in terms of psi and so on.

And if you took $\phi \in \mathcal{D}'(\tilde{\Omega})$, then you have $\phi = \sum_{i \in I} \phi \psi_i$. So, some of these were written in terms of phi i, instead of psi i, so please correct it, sorry for the confusion.

So, now we continue with function, with distributions with compact support. So, if $\Omega \subset \mathbb{R}^N$ open set, $T \in D'(\Omega)$, $\text{supp}(T)=K$ compact. Then we saw that if $\phi_0 = 1$ in a nbd. of K and $\phi_0 \in D(\Omega) \Rightarrow T = \phi_0 T$.

And we saw that distributions with compact support are precisely E' prime of Ω . So, namely the dual of the space of C infinity functions. So, these are what we have already seen.

So, now, we have the following proposition.

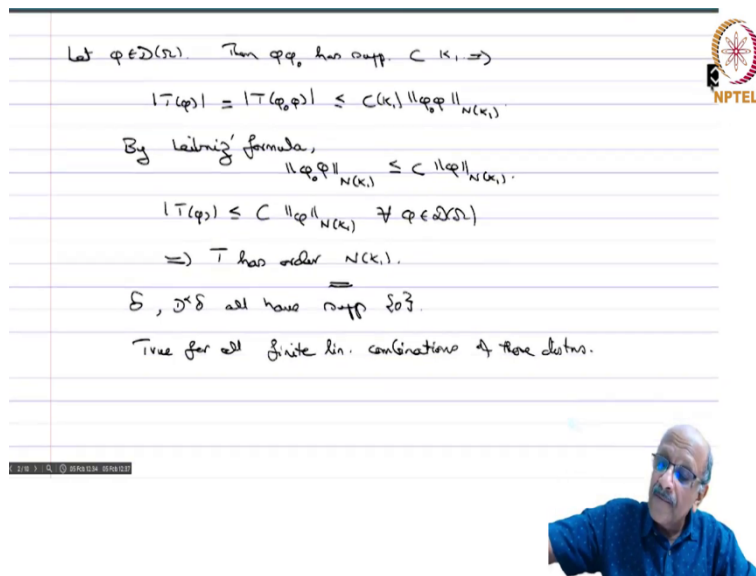
Proposition: Let $\Omega \subset \mathbb{R}^N$ open set, $T \in E'(\Omega)$. Then T has finite order.

proof: Recall the order of a distribution. If you have a distribution ϕT , then $\text{mod } T \phi$ is less than equal to Ck times norm of k for all ϕ such that support ϕ is contained in the fixed compact at k . And if N of k were the independent of this compact set then we say that it is that integer n which works for all compact sets is called the order of the distribution. So, and then we say T is a distribution of finite products. So, here we want to show that every distribution with compact support has in fact is in fact a distribution of finite order.

Let $\phi_0 \in D(\Omega)$, $\text{supp}(T)=K$ compact, $\phi_0 = 1$ in a nbd. of K , $T = \phi_0 T$.

Let K_1 be the support to ϕ_0 .

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Let $\phi \in D(\Omega)$. Then $\phi \phi_0$ has $\text{supp} \subset K_1 \Rightarrow$

$$|T(\phi)| = |T(\phi_0 \phi)| \leq C(k_1) \|\phi_0 \phi\|_{N(k_1)}$$

By Leibniz' formula,

$$\|\phi_0 \phi\|_{N(k_1)} \leq C \|\phi\|_{N(k_1)}.$$

$$|T(\phi)| \leq C \|\phi\|_{N(k_1)} \quad \forall \phi \in D(\Omega)$$

$\Rightarrow T$ has order $N(k_1)$.

δ, δ^2 all have $\text{supp} \subset K_1$.

True for all finite lin. combinations of these distributions.

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Now let $\phi \in D(\Omega)$, then $\phi\phi_0$ has supp. compact $\subset K$, and so, so this implies that

$$|T(\phi)| \leq |T(\phi_0\phi)| \leq C(K_1)\|\phi_0\phi\|_{N(K_1)}.$$

But my Leibniz's formula we have that

$$\|\phi_0\phi\|_{N(K_1)} \leq C\|\phi\|_{N(K_1)}$$

Because, what is the Leibniz formula? It just says that this derivative is all the derivatives of $\phi_0\phi$ and linear combinations of derivatives of ϕ_0 and derivatives of ϕ . Derivatives of ϕ_0 are all uniformly bounded, so they can all be observed in the constant here, and therefore, you have just derivatives of ϕ which have to be estimated, and so, you get this.

Therefore, you have that

$$|T(\phi)| \leq C\|\phi\|_{N(K_1)}, \forall \phi \in D(\Omega).$$

So, this implies that T has order $N(K_1)$. So, this is every distribution in finite order. Now, we saw that the Dirac distribution δ and $D^\alpha\delta$ all for delta all have support singleton $\{0\}$. And so, true for all finite linear combinations of these distributions.



Now, we show that the converse is also true. Namely, if you have a distribution with is supported only at the origin, then it has to be a linear combination of Dirac and its derivatives.

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$\| \varphi \varphi \|_{N(k)} \leq C \| \varphi \|_{N(k)}.$
 $|T(\varphi)| \leq C \| \varphi \|_{N(k)} \quad \forall \varphi \in \mathcal{D}(\Omega)$
 $\Rightarrow T$ has order $N(k).$
 $\delta, \delta^* \delta$ all have order ≥ 0 .
 True for all finite lin. combinations of these data.

Lemma: E vect. sp. $\Lambda, \Lambda_1, \dots, \Lambda_n$ lin. fns. Assume

$$\bigcap_{k=1}^n \ker(\Lambda_k) \subset \ker(\Lambda).$$
 Then \exists scalars $\alpha_1, \dots, \alpha_n$ st. $\Lambda = \sum_{k=1}^n \alpha_k \Lambda_k$.

So, before we prove that we prove a very beautiful you might have seen it when you did the Find a find function scores. So, here is a Lemma.


Lemma: So, E vector space and $\Lambda, \Lambda_1, \dots, \Lambda_n$ linear functionals. So, assume


$$\bigcap_{k=1}^n \ker(\Lambda_k) \subset \ker(\Lambda).$$

Then there exists scalars $\alpha_1, \alpha_2, \dots, \alpha_n$ such that $\Lambda = \sum_{k=1}^n \alpha_k \Lambda_k$.


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Pf: wlog base field is \mathbb{R}
 $\Phi: E \rightarrow \mathbb{R}^{n+1} \quad \Phi(x) = (\Lambda(x), \Lambda_1(x), \dots, \Lambda_n(x)).$
 Range Φ is a lin. subsp. of \mathbb{R}^{n+1} .
 By hyp., $(1, 0, \dots, 0) \notin \text{Range } \Phi$
 By Hahn-Banach $(\beta_0, \beta_1, \dots, \beta_n)$ st.
 $\beta_0 \neq 0, \quad \beta_0 \Lambda(x) + \sum_{k=1}^n \beta_k \Lambda_k(x) = 0 \quad \forall x \in E.$
 Result follows with $\alpha_k = -\beta_k / \beta_0$.





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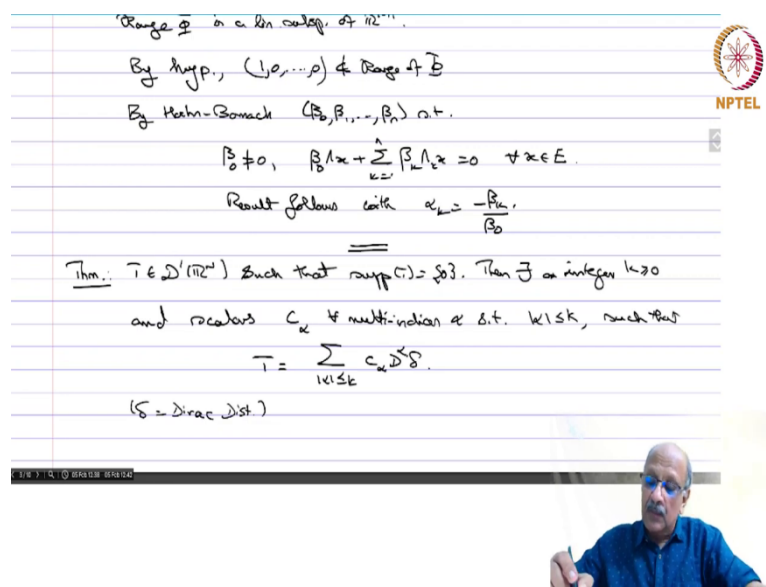


proof: So, we will of course, know without loss of generality, we will assume, the base field is \mathbb{R} . We are throughout doing this, so. So, now you consider the map ϕ from E to \mathbb{R}^{n+1} , so the ϕ of x is equal to $\lambda_0 x + \lambda_1 x + \dots + \lambda_n x$. So, this, so range of ϕ is a linear subspace of \mathbb{R}^{n+1} . And by hypothesis $(1, 0, 0)$ does not belong to the range of ϕ . Why? Because if for some x you have $(1, 0, 0)$ equal to this, then $\lambda_0 x + \lambda_1 x + \dots + \lambda_n x$ is equal to $(1, 0, 0)$, so, x belongs to the intersection of the kernels and therefore, $\lambda_0 x$ must also be $(1, 0, 0)$, but we are given that $\lambda_0 x = 0$, so $(1, 0, 0)$ is not there.

Therefore, by Hahn–Banach there is a regressor linear functional on \mathbb{R}^{n+1} . But what is a linear functional on \mathbb{R}^{n+1} , it is nothing but $n+1$ scalars, such that, its action on $(1, 0, 0)$ namely β_0 is not equal to 0 and β_0 action on the range $\beta_0 \lambda_0 x + \beta_1 \lambda_1 x + \dots + \beta_n \lambda_n x$ equals 0 for all x in E , so, this is nothing but a statement of Hahn–Banach theorem.

So, now, because β_0 is equal to 0, so, result follows with α_i , β_i equals minus β_i by β_0 . So, that proves this lemma. So, we now use this lemma to prove the following proposition theorem.

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Range ϕ is a lin. subsp. of \mathbb{R}^{n+1} .

By hyp., $(1, 0, \dots, 0) \notin \text{Range } \phi$

By Hahn-Banach $(\beta_0, \beta_1, \dots, \beta_n)$ s.t.

$$\beta_0 \neq 0, \quad \beta_0 x + \sum_{k=1}^n \beta_k \lambda_k x = 0 \quad \forall x \in E.$$

Result follows with $\alpha_k = -\frac{\beta_k}{\beta_0}$.

Thm.: $T \in \mathcal{D}'(\mathbb{R}^N)$ such that $\text{supp}(T) = \{0\}$. Then \exists an integer $k \geq 0$ and scalars c_α multi-index α s.t. $|\alpha| \leq k$, such that

$$T = \sum_{|\alpha| \leq k} c_\alpha \delta^{(\alpha)}.$$

($\delta = \text{Dirac Dist.}$)

So, theorem

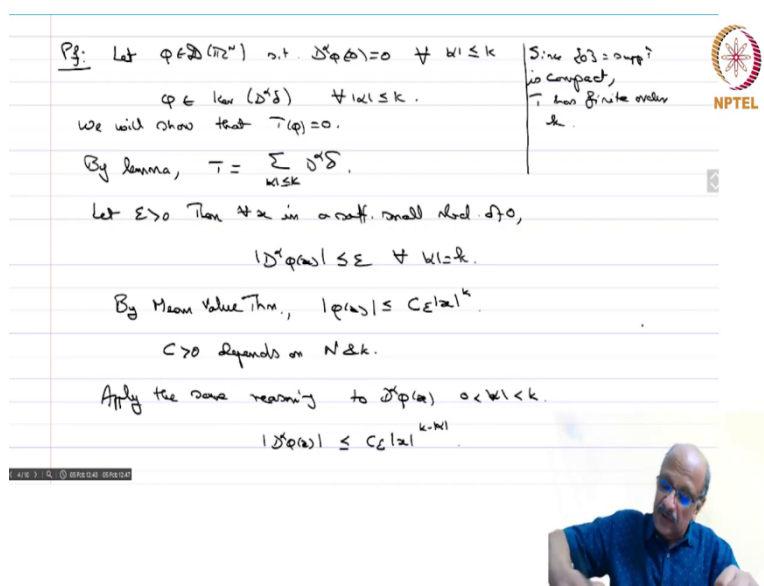
Theorem: $T \in \mathcal{D}'(\mathbb{R}^N)$, such that $\text{supp}(T) = \{0\}$. Then there exists an integer $k \geq 0$ and scalars c_α for all multi-index α s.t. $|\alpha| \leq k$, such that

$$T = \sum_{|\alpha| \leq k} c_{\alpha} D^{\alpha} \delta.$$

where delta is the Dirac Distribution.

So, we saw that linear combinations of the Dirac and its derivatives have support 0. Now, we are proving the converse, namely, if you have support equal to 0 single-times 0, then it must be only a linear combination of the Dirac and its derivatives.

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Pg. Let $\phi \in \mathcal{D}(\mathbb{R}^n)$ s.t. $D^{\alpha} \phi = 0 \quad \forall |\alpha| \leq k$
 $\phi \in \ker(D^{\alpha} \delta) \quad \forall |\alpha| \leq k$.
 We will show that $T(\phi) = 0$.
 By Lemma, $T = \sum_{|\alpha| \leq k} c_{\alpha} D^{\alpha} \delta$.
 Let $\epsilon > 0$. Then ϕ is in a sufficiently small neighborhood of 0,
 $|D^{\alpha} \phi(x)| \leq \epsilon \quad \forall |\alpha| \leq k$.
 By Mean Value Thm., $|\phi(x)| \leq C|x|^{k+1}$.
 $C > 0$ depends on N & k .
 Apply the same reasoning to $D^{\alpha} \phi(x) \quad 0 < |\alpha| \leq k$.
 $|D^{\alpha} \phi(x)| \leq C_{\alpha} |x|^{k-|\alpha|+1}$.

Since $\phi = 0$ on support is compact, T has finite order k .

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proof. So, we let $\phi \in D(\mathbb{R}^N)$, s.t. $D^{\alpha} \phi = 0, \forall |\alpha| \leq k$.

That means that phi belongs to the kernel of $D^{\alpha} \delta$ for all $|\alpha| \leq k$. So, we will show that $T \phi$ equal to 0. So, then by lemma

$$T = \sum_{|\alpha| \leq k} D^{\alpha} \delta.$$

Let $\epsilon > 0$. Then, for all x in a sufficiently small neighborhood of 0, we have

$$|D^{\alpha} \phi(x)| \leq \epsilon, \quad \forall |\alpha| \leq k.$$

So, before. So, the first, so what is k ? So, before we start the proof we say since singleton 0 equals support T is compact T has finite order k , so then, we will show the following things. So, this is, so k is the order of the distribution.

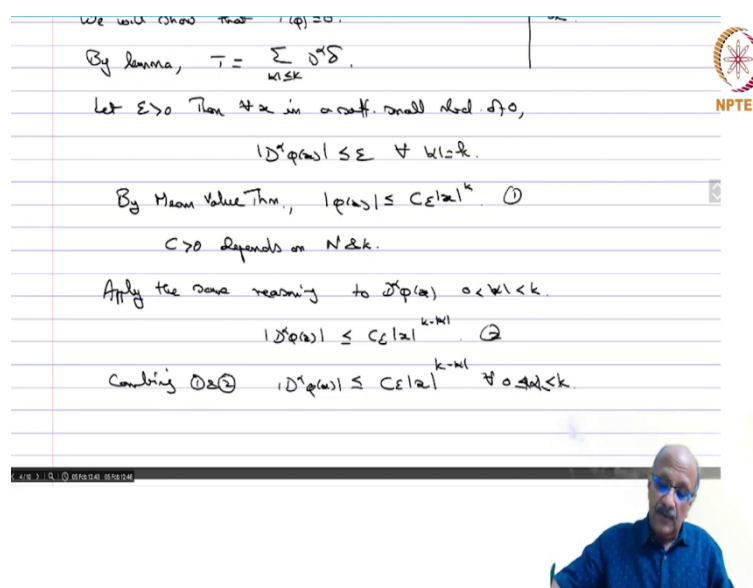
So, by the mean value theorem, $|\phi(x)| \leq C\epsilon|x|^k$, $C>0$ depends on N & k ----- (1)

Now, apply the same, apply the same reasoning to $D^\alpha \phi(x)$:

$$|D^\alpha \phi(x)| \leq C\epsilon|x|^{k-|\alpha|} \text{ ----- (2)}$$

I am writing $D^\alpha \phi(x)$, as an expansion in the neighborhood of the origin, all derivatives up to k minus α of this function, namely, all derivatives up to order k of the original function are all 0, and therefore, by the mean value theorem once again you have this.

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The slide contains handwritten notes in blue ink on a white background. The notes are as follows:

- We will show that $\phi(x) = 0$.
- By lemma, $T = \sum_{|\alpha| \leq k} D^\alpha \phi(x)$.
- Let $\epsilon > 0$. Then $\exists x$ in a suff. small neighborhood of 0,
- $|D^\alpha \phi(x)| \leq \epsilon \quad \forall |\alpha| \leq k$.
- By Mean Value Thm., $|\phi(x)| \leq C\epsilon|x|^k$ (1)
- $C > 0$ depends on N & k .
- Apply the same reasoning to $D^\alpha \phi(x)$ for $0 < |\alpha| \leq k$.
- $|D^\alpha \phi(x)| \leq C\epsilon|x|^{k-|\alpha|}$ (2)
- Combining (1) & (2) $|D^\alpha \phi(x)| \leq C\epsilon|x|^{k-|\alpha|} \quad \forall 0 \leq |\alpha| \leq k$.

In the bottom right corner, there is a small video feed of a man with glasses and a blue shirt, who is the professor speaking in the video.

Therefore, combining these two we have that. So, combining (1) and (2) we have that

$$|D^\alpha \phi(x)| \leq C\epsilon|x|^{k-|\alpha|}, \forall 0 \leq |\alpha| \leq k.$$



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Now let $\varphi_1 \in \mathcal{D}(\mathbb{R}^n)$ $\text{supp}(\varphi_1) \subset B(0,1)$
 $\varphi_1 \equiv 1$ in a small neighborhood of 0.

$\eta > 0$ define $\varphi_\eta(x) = \varphi_1\left(\frac{x}{\eta}\right)$
 $\Rightarrow \text{supp} \varphi_\eta \subset B(0,\eta)$.
 $\varphi_\eta \equiv 1$ in a small neighborhood of 0.

$D^\alpha(\varphi_\eta)(x) = \sum_{\beta \leq \alpha} C_{\alpha\beta} D^{\alpha-\beta} \varphi_\eta(x) D^\beta \varphi_\eta(x)$
 $= \sum_{\beta \leq \alpha} C_{\alpha\beta} D^{\alpha-\beta} \varphi_1\left(\frac{x}{\eta}\right) D^\beta \varphi_\eta(x) \eta^{|\beta|-|\alpha|}$

$|x| < \eta \quad \|\varphi_\eta\|_k \leq C \|\varphi_1\|_k$
 $\varphi_\eta \equiv 1$ in a neighborhood of 0 and $\text{supp}(\varphi_\eta) = \{0\} \Rightarrow T = \varphi_\eta T$






Apply the same reasoning to $D^k \varphi(x)$ $0 < |k| < k$.
 $|D^k \varphi(x)| \leq C_\epsilon |x|^{k-|k|}$ ②

Combining ① & ② $|D^k \varphi(x)| \leq C_\epsilon |x|^{k-|k|} \quad \forall 0 < |k| < k$ ✓

Now let $\varphi_1 \in \mathcal{D}(\mathbb{R}^n)$ $\text{supp}(\varphi_1) \subset B(0,1)$
 $\varphi_1 \equiv 1$ in a small neighborhood of 0.

$\eta > 0$ define $\varphi_\eta(x) = \varphi_1\left(\frac{x}{\eta}\right)$
 $\Rightarrow \text{supp} \varphi_\eta \subset B(0,\eta)$.
 $\varphi_\eta \equiv 1$ in a small neighborhood of 0.

So, now, let φ_1 belong to \mathcal{D} of \mathbb{R}^n such that support of φ_1 is contained in the ball center origin and radius 1 and φ_1 identically equal to 1 in a small neighborhood of the origin. Again this is the cut-off function which we have. Then for η positive definite, φ_η of x equals φ_1 of x over η . Then support of φ_η will be contained in the ball center origin and radius, and you have φ_η will still be equal to 1 in a small neighborhood of the origin.

Now, you take the D^α of φ_η of x is equal to σ_α . I am writing their Leibniz formula. This is $C_{\alpha\beta}$, these are the combinatorial coefficients $\alpha!$ by α minus α factorial by α minus β factorial times β factorial and into $D^{\alpha-\beta} \varphi_1$, φ_η of x times D^β of φ_η of x , and φ_η is x by η , and therefore, this will give you

$$\begin{aligned}
 D^\alpha(\phi\phi_0)(x) &= \sum_{\beta \leq \alpha} C_{\alpha\beta} D^{\alpha-\beta} \phi_\eta(x) D^\beta \phi(x). \\
 &= \sum_{\beta \leq \alpha} C_{\alpha\beta} D^{\alpha-\beta} \phi_1\left(\frac{x}{\eta}\right) D^\beta \phi(x) \eta^{|\beta| - |\alpha|}
 \end{aligned}$$

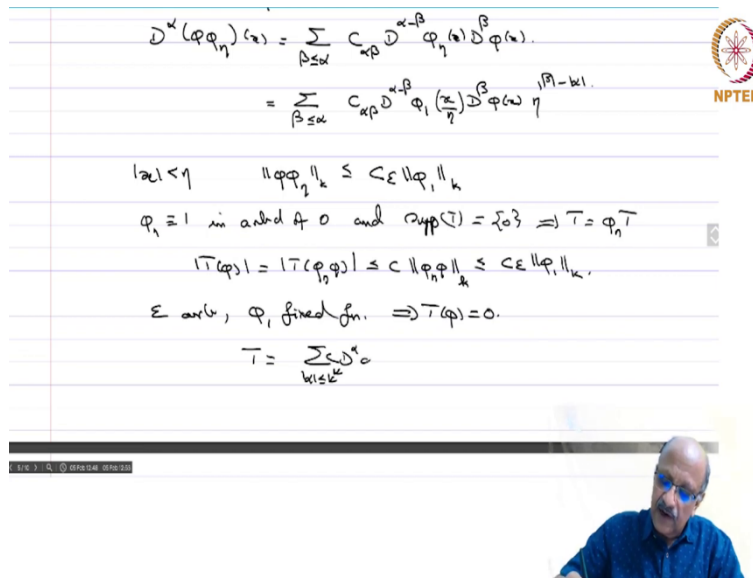
So, if $\text{mod } |x| \leq \eta$, we have $\|\phi\phi_\eta\|_k \leq C\epsilon \|\phi_1\|_k$.

$\phi_\eta = 1$, in a nbd. of 0, and $\text{supp}(T) = \{0\} \Rightarrow T = \phi_\eta T$.

and therefore, we have

$$|T(\phi)| = |T(\phi\phi_\eta)| \leq C \|\phi\phi_\eta\|_k \leq C\epsilon \|\phi_1\|_k$$

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The slide contains handwritten mathematical notes. At the top, it repeats the derivation from the first block. Below this, it states: $|x| < \eta \implies \|\phi\phi_\eta\|_k \leq C\epsilon \|\phi_1\|_k$. Then it says: $\phi_\eta = 1$ in a nbd of 0 and $\text{supp}(T) = \{0\} \Rightarrow T = \phi_\eta T$. This leads to $|T(\phi)| = |T(\phi\phi_\eta)| \leq C \|\phi\phi_\eta\|_k \leq C\epsilon \|\phi_1\|_k$. Finally, it concludes: ϵ arbitrary, ϕ_1 fixed fn. $\Rightarrow T(\phi) = 0$. At the bottom, it shows $T = \sum_{|\alpha| \leq k} c_\alpha D^\alpha \delta$. In the bottom right corner, there is a small video inset of a man with glasses and a blue shirt, presumably the professor.

Now, epsilon is arbitrary, phi 1 is a fixed function and this implies that

$$T(\phi) = 0.$$

So, by lemma we have that

$$T = \sum_{|\alpha| \leq k} c_\alpha D^\alpha \delta.$$