

AN EXISTENCE AND UNIQUENESS OF THE WEAK SOLUTION OF THE DIRICHLET PROBLEM WITH THE DATA IN MORREY SPACES

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Abstract. Let $n - 2 < \lambda < n$, f be a function in Morrey spaces $L^{1,\lambda}(\Omega)$, and the equation

$$\begin{cases} Lu = f, \\ u \in W_0^{1,2}(\Omega), \end{cases}$$

be a Dirichlet problem, where Ω is a bounded open subset of \mathbb{R}^n , $n \geq 3$, and L is a divergent elliptic operator. In this paper, we prove the existence and uniqueness of this Dirichlet problem by directly using the Lax-Milgram Lemma and the weighted estimation in Morrey spaces.

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1. INTRODUCTION

Let Ω be a bounded and open subset of \mathbb{R}^n , where $n \geq 3$, and l be the diameter of Ω . For every $a \in \Omega$ and $r > 0$, we define

$$B(a, r) = \{y \in \mathbb{R}^n: |y - a| < r\},$$

and

$$\Omega(a, r) = \Omega \cap B(a, r) = \{y \in \Omega: |y - a| < r\}.$$

The Morrey spaces $L^{p,\lambda}(\Omega)$ is defined to be the set of all functions $f \in L^p(\Omega)$ which satisfy

$$\|f\|_{L^{p,\lambda}} = \sup_{a \in \Omega, r > 0} \left(\frac{1}{r^\lambda} \int_{\Omega(a,r)} |f(y)|^p dy \right)^{\frac{1}{p}} < \infty,$$

for $1 \leq p < \infty$ and $0 \leq \lambda \leq n$. This Morrey spaces were introduced by C. B. Morrey [1] and still attracted the attention of many researcher to investigate its inclusion properties or application in partial differential equation [2, 3, 4, 5, 6, 7, 8].

Let $W^{1,2}(\Omega)$ be the Sobolev space equipped by the norm

$$\|u\|_{W^{1,2}(\Omega)} = \left(\|u\|_{L^2(\Omega)}^2 + \sum_{i=1}^n \left\| \frac{\partial u}{\partial x_i} \right\|_{L^2(\Omega)}^2 \right)^{\frac{1}{2}} = \left(\int_{\Omega} |u|^2 + \int_{\Omega} \left| \frac{\partial u}{\partial x_i} \right|^2 \right)^{\frac{1}{2}}$$

for every $u \in W^{1,2}(\Omega)$. The closure of $C_0^\infty(\Omega)$ under the Sobolev norm is denoted by $W_0^{1,2}(\Omega)$. It is well known that $W_0^{1,2}(\Omega)$ is a Hilbert space, that is, the Sobolev norm is generated by an inner or scalar product on $W_0^{1,2}(\Omega)$.

We consider the following second order divergent elliptic operator

$$Lu = - \sum_{i,j=1}^n \frac{\partial}{\partial x_j} \left(a_{i,j} \frac{\partial u}{\partial x_i} \right), \quad (1)$$

where $u \in W_0^{1,2}(\Omega)$,

$$a_{i,j} \in L^\infty(\Omega), \quad i, j = 1, \dots, n, \quad (2)$$

and there exists $\nu > 0$ such that

$$\nu |\xi|^2 \leq \sum_{i,j=1}^n a_{i,j}(x) \xi_i \xi_j, \quad (3)$$

for every $\xi = (\xi_1, \dots, \xi_n) \in \mathbb{R}^n$ and for almost every $x \in \Omega$.

Let $f \in L^{1,\lambda}(\Omega)$. In this paper, we will investigate the existence and uniqueness of the weak solution to the equation

$$\begin{cases} Lu = f, \\ u \in W_0^{1,2}(\Omega), \end{cases} \quad (4)$$

where L is defined by (1) and the λ satisfies a certain condition. The Eq. (4) is called the Dirichlet problem.

The function $u \in W_0^{1,2}(\Omega)$ is called the weak solution of the Dirichlet problem (4) if

$$\int_{\Omega} \sum_{i,j=1}^n a_{i,j}(x) \frac{\partial u(x)}{\partial x_i} \frac{\partial \phi(x)}{\partial x_j} dx = \int_{\Omega} f(x) \phi(x) dx, \quad (5)$$

for every $\phi \in W_0^{1,2}(\Omega)$.

Recently, Tumalun and Tuerah [9], continue the work of Di Fazio [10, 11], proved that the weak solution of gradient of (4) belongs to some weak Morrey spaces by assuming $f \in L^{1,\lambda}(\Omega)$ for $0 < \lambda < n - 2$. Notice that, the result in [9], generalized by themselves in [12]. In [9, 10, 11], the authors used a representation of the weak solution, which involves the Green function [13], and proved that this representation satisfies (5) to show the existence of the weak solution of (4). Cirmi et. al [14] proved that the weak solution of (4) exists and unique, and its gradient belongs to some Morrey spaces, where they assumed $f \in L^{1,\lambda}(\Omega)$ for $n - 2 < \lambda < n$. The proof of the existence and uniqueness of the weak solution, which is done by Cirmi et. al, used an approximation method.

By assuming $f \in L^{1,\lambda}(\Omega)$, for $n - 2 < \lambda < n$, in this paper we will give a direct proof of the existence and uniqueness of the weak solution of the Dirichlet problem (4). Our method uses a functional analysis tool, i.e. the Lax-Milgram lemma, combining with a weighted embeddings in Morrey and Sobolev spaces.

2. RESEARCH METHODS

The constant $C = C(\alpha, \beta, \dots, \gamma)$, which appears throughout this paper, denotes that it is dependent on α, β, \dots , and γ . The value of this constant may vary from line to line whenever it appears in the theorems or proofs.

Our method relies on functional analysis tools, that is Lax-Milgram lemma, that we will state in this section. We start by write down some properties related to Lax-Milgram lemma.

Let H be a Hilbert space with norm $\|\cdot\|$ and $\mathbf{B}: H \times H \rightarrow \mathbb{R}$ be a bilinear mapping. The map \mathbf{B} is called continuous if there exists a constant $C_1 > 0$ such that

$$|\mathbf{B}(u, w)| \leq C_1 \|u\| \|w\|,$$

for all $u, w \in H$, and called coercive if there exists a constant $C_2 > 0$ such that

$$\mathbf{B}(u, u) \geq C_2 \|u\|^2,$$

for all $u \in H$.

The following lemma is known as Lax-Milgram lemma and H is the Hilbert space with norm $\|\cdot\|$. We refer to [15] for its proof.

Lemma 1 (Lax-Milgram). *Let $\mathbf{B}: H \times H \rightarrow \mathbb{R}$ be a continuous and coercive bilinear mapping. Then, for every bounded linear functional $F: H \rightarrow \mathbb{R}$, there exists a unique element $u \in H$ such that*

$$F(w) = \mathbf{B}(u, w),$$

for every $w \in H$.

We associate the operator L with the mapping $\mathbf{B}: W_0^{1,2}(\Omega) \times W_0^{1,2}(\Omega) \rightarrow \mathbb{R}$ defined by the formula

$$\mathbf{B}(u, \phi) = \int_{\Omega} \sum_{i,j=1}^n a_{i,j}(x) \frac{\partial u(x)}{\partial x_i} \frac{\partial \phi(x)}{\partial x_j} dx. \quad (6)$$

For $n - 2 < \lambda < n$ and $f \in L^{1,\lambda}(\Omega)$, we define $F_f: W_0^{1,2}(\Omega) \rightarrow \mathbb{R}$ by the formula

$$F_f(\phi) = \int_{\Omega} f(x) \phi(x) dx. \quad (7)$$

By the linearity of the weak derivative and integration, it is easy to show that \mathbf{B} , defined by (6), is a bilinear mapping. Notice that, according to (5), (6), and (7), $u \in W_0^{1,2}(\Omega)$ is a weak solution of (4) if

$$\mathbf{B}(u, \phi) = F_f(\phi), \quad (8)$$

for every $\phi \in W_0^{1,2}(\Omega)$.

Now we state the following two theorems regarding to the estimation for any functions in $W_0^{1,2}(\Omega)$, that we will need later. The first theorems called Poincaré's inequality (see [15] for its proof) and the second theorem called sub representation formula (see [16] for its proof).

Theorem 1 (Poincaré's Inequality). *If $u \in W_0^{1,2}(\Omega)$, then there exists a positive constant $C = C(l)$ such that*

$$\int_{\Omega} |u|^2 \leq C \int_{\Omega} |\nabla u|^2.$$

Theorem 2 (Sub Representation Formula). *If $u \in W_0^{1,2}(\Omega)$, then there exists a positive constant $C = C(n)$ such that*

$$|u(x)| \leq C \int_{\Omega} \frac{|\nabla u(y)|}{|x - y|^{n-1}} dy,$$

for a. e. $x \in \Omega$.

We close this section by state the following Theorem which slightly modified from [17].

Theorem 3. Let $n - 2 < \lambda < n$. If $f \in L^{1,\lambda}(\Omega)$, then there exists a positive constant $C = C(n, \lambda, l)$ such that

$$\int_{\Omega} \frac{|f(x)|}{|z - x|^{n-2}} dx \leq C \|f\|_{L^{1,\lambda}},$$

for every $z \in \Omega$.

3. RESULTS AND DISCUSSION

To start our discussion, we prove that the bilinear mapping \mathbf{B} defined by (6) is continuous and coercive.

Lemma 2. The mapping \mathbf{B} defined by (6) is continuous and coercive.

Proof. Let $u \in W_0^{1,2}(\Omega)$. We first prove the coercivity property. By using (3) and then Poincaré's inequality, we have

$$\begin{aligned} B(u, u) &= \int_{\Omega} \sum_{i,j=1}^n a_{i,j}(x) \frac{\partial u(x)}{\partial x_i} \frac{\partial u(x)}{\partial x_j} dx \geq \nu \int_{\Omega} |\nabla u|^2 \\ &\geq \frac{\nu}{2} \int_{\Omega} |\nabla u|^2 + C \int_{\Omega} |u|^2 \geq C(\|u\|_{W^{1,2}(\Omega)})^2, \end{aligned}$$

where $C = C(\nu, l)$ is a positive constant.

Now, we prove the continuity property. Let $u, \phi \in W_0^{1,2}(\Omega)$. Note that,

$$A = \sum_{i,j=1}^n \|a_{i,j}\|_{L^{\infty}(\Omega)}$$

according to (2). By using Hölder's inequality, we have

$$\begin{aligned} |B(u, \phi)| &\leq \int_{\Omega} \sum_{i,j=1}^n \|a_{i,j}\|_{L^{\infty}(\Omega)} \left| \frac{\partial u(x)}{\partial x_i} \right| \left| \frac{\partial \phi(x)}{\partial x_j} \right| dx \\ &\leq A \int_{\Omega} |\nabla u(x)| |\nabla \phi(x)| dx \\ &\leq A \left(\int_{\Omega} |\nabla u(x)|^2 dx \right)^{\frac{1}{2}} \left(\int_{\Omega} |\nabla \phi(x)|^2 dx \right)^{\frac{1}{2}} \\ &\leq A \|u\|_{W^{1,2}(\Omega)} \|\phi\|_{W^{1,2}(\Omega)}. \end{aligned}$$

This completes the proof. \square

We need the theorem below to prove that the function F_f defined by (7) is a bounded linear functional. This theorem states about a weighted estimation in Morrey spaces where the weight in Sobolev spaces. The proof of this theorem was given in [11]. However, the given proof did not complete. Here we give the complete proof.

Theorem 4. Let $n - 2 < \lambda < n$. If $f \in L^{1,\lambda}(\Omega)$, then there exists a positive constant $C = C(n, \lambda, l)$ such that,

$$\int_{\Omega} |fu| \leq C \|f\|_{L^{1,\lambda}(\Omega)} \|u\|_{W^{1,2}(\Omega)}$$

for every $u \in W_0^{1,2}(\Omega)$.

Proof. Let $u \in W_0^{1,2}(\Omega)$. According to the sub representation formula of u and Hölder's inequality, we have

$$\begin{aligned}
\int_{\Omega} |f(x)u(x)| dx &\leq C(n) \int_{\Omega} |f(x)| \left(\int_{\Omega} \frac{|\nabla u(y)|}{|x-y|^{n-1}} dy \right) dx \\
&= C(n) \int_{\Omega} |\nabla u(y)| \left(\int_{\Omega} \frac{|f(x)|}{|x-y|^{n-1}} dx \right) dy \\
&\leq C(n) \|\nabla u\|_{L^2(\Omega)} \left(\int_{\Omega} \left(\int_{\Omega} \frac{|f(x)|}{|x-y|^{n-1}} dx \right)^2 dy \right)^{\frac{1}{2}}. \tag{9}
\end{aligned}$$

Notice that

$$\int_{\Omega} |f(z)| dz \leq C(n, \lambda, l) \|f\|_{L^{1,\lambda}(\Omega)}. \tag{10}$$

Hence

$$\begin{aligned}
\int_{\Omega} \left(\int_{\Omega} \frac{|f(x)|}{|x-y|^{n-1}} dx \right)^2 dy &= \int_{\Omega} \left(\int_{\Omega} \frac{|f(z)|}{|z-y|^{n-1}} dz \right) \left(\int_{\Omega} \frac{|f(x)|}{|x-y|^{n-1}} dx \right) dy \\
&= \int_{\Omega} \int_{\Omega} |f(z)||f(x)| \left(\int_{\Omega} \frac{1}{|z-y|^{n-1}|x-y|^{n-1}} dy \right) dx dz \\
&\leq C(n) \int_{\Omega} \int_{\Omega} |f(z)||f(x)| \frac{1}{|z-x|^{n-2}} dx dz \\
&= C(n) \int_{\Omega} |f(z)| \left(\int_{\Omega} \frac{|f(x)|}{|z-x|^{n-2}} dx \right) dz \\
&\leq C(n, \lambda, l) \|f\|_{L^{1,\lambda}(\Omega)} \int_{\Omega} |f(z)| dz \\
&\leq C(n, \lambda, l) \left(\|f\|_{L^{1,\lambda}(\Omega)} \right)^2 \tag{11}
\end{aligned}$$

by virtue of Theorem 3 and (10). Combining (9) and (11), we obtain

$$\begin{aligned}
\int_{\Omega} |f(x)u(x)| dx &\leq C(n) \|\nabla u\|_{L^2(\Omega)} \left(\int_{\Omega} \left(\int_{\Omega} \frac{|f(x)|}{|x-y|^{n-1}} dx \right)^2 dy \right)^{\frac{1}{2}} \\
&\leq C(n, \lambda, l) \|\nabla u\|_{L^2(\Omega)} \|f\|_{L^{1,\lambda}(\Omega)} \\
&\leq C(n, \lambda, l) \|u\|_{W^{1,2}(\Omega)} \|f\|_{L^{1,\lambda}(\Omega)}.
\end{aligned}$$

The theorem is proved. \square

From Theorem 4, we obtain the following corollary.

Corollary 1. *Let $n - 2 < \lambda < n$. The mapping $F_f: W_0^{1,2}(\Omega) \rightarrow \mathbb{R}$ defined by (7) is a bounded linear functional.*

Proof. According to the linearity of integration, F_f is a linear functional on $W_0^{1,2}(\Omega)$. For every $u \in W_0^{1,2}(\Omega)$, Theorem 4 gives us

$$|F_f(u)| \leq \int_{\Omega} |fu| \leq C \|u\|_{W^{1,2}(\Omega)},$$

where the positive constant $C = C(n, \lambda, l, \|f\|_{L^{1,\lambda}(\Omega)})$. This means F_f is also bounded and the proof is complete. \square

Combining Lemma 2, Corollary 1, and Lax-Milgram lemma, we now state the following existence and uniqueness of the weak solution of the Dirichlet problem (4).

Theorem 5. *Let $n - 2 < \lambda < n$ and $f \in L^{1,\lambda}(\Omega)$ in Dirichlet problem (4). Then there exists a unique element $u \in W_0^{1,2}(\Omega)$ which is the weak solution of the Dirichlet problem (4).*

4. CONCLUSIONS

The Dirichlet problem (4) has a unique weak solution by assuming the data belongs some Morrey spaces. This fact can be proved by using functional analysis tool, i.e. the Lax-Milgram lemma, combining with the weighted embedding in Morrey spaces where the weight in Sobolev spaces.

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