THE HARDY'S INEQUALITY AND POSITIVE INVERTABILITY OF ELLIPTIC OPERATORS

© Pavel E. Sobolevskii

 1^{0} . We will consider the simplest elliptic boundary value problem

$$-\Delta u(x) - a(x)u(x) = f(x)(x \in \Omega); u(x) = 0(x \in \partial\Omega)$$
(1)

and correspondent initial boundary value problem

$$\frac{\partial v(t,x)}{\partial t} - \Delta v(t,x) - a(x)v(t,x) = 0 \\ (t \ge 0, x \in \partial\Omega); v(0,x) = v^0(x) \\ (x \in \bar{\Omega} = \Omega \cup \partial\Omega).$$
(2)

Here Ω is a bounded open set in \mathbb{R}^n of points $x = (x_1, \dots, x_n)$ with boundary $\partial \Omega \in C^2$; a(x), f(x) and $v^0(x)$ are given (continuous) functions, defined on $\overline{\Omega}$.

Let A be the acting in the space $L_p(\Omega)(1 linear operator, defined by formula$

$$(Au)(x) = -\Delta u(x) - a(x)u(x)$$
(3)

on domain

$$D(A) = \overset{0}{W}_{p}^{2}(\Omega) \equiv \overset{0}{W}_{p}^{1}(\Omega) \cap W_{p}^{2}(\Omega).$$

$$\tag{4}$$

It is well-known (see, for example, [1]), that -A is the generator of analytic semigroup $\exp\{-tA\}(t \ge 0)$ of bounded in $L_p(\Omega)$ operators, i.e. estimates

$$\|\exp\{-tA\}\|_{L_p \to L_p}, \|tA \cdot \exp\{-tA\}\|_{L_p \to L_p} \le M(p) \cdot e^{\omega(p)t} (t > 0)$$
(5)

hold for some $1 \le M(p) < +\infty, -\infty < \omega(p) < +\infty$. We will consider boundary value problem (1) as operator problem

$$Au = f \tag{6}$$

in some functional Banach space. We will say, that u = u(x) is the solution in L_p of problem (1), if $u \in D(A)$, and (operator) equation (6) is fulfilled. If there exists such solution, then, evidently,

$$f \in L_p. \tag{7}$$

We will consider initial boundary value problem (2) as (operator) Cauchy problem

$$dv(t)/dt + Av(t) = 0 (t \ge 0), v(0) = v^0.$$
(8)

We will say, that v(t) = v(t, x) is the solution in L_p of problem (2), if v(t), dv(t)/dt, $Av(t) \in C([0, T], L_p)$ for any number T < 0, and (operator) ordinary differential equation and initial condition (8) are fulfilled. If there exists such solution v(t) = v(t, x), then, evidently,

$$v^0 \in D(A). \tag{9}$$

It is well-known [1], that property (9) is not only necessary, but also sufficient condition for the existence of unique solution v(t) in L_p of problem (2), which is defined by formula

$$v(t) = \exp\{-tA\}v^0.$$
 (10)

Let following condition be satisfied:

$$a(x) \le 0 \ (x \in \overline{\Omega}). \tag{11}$$

Then (see [2]), from maximum principle it follows, that estimates (5) are true for some

$$\omega(p) < 0. \tag{12}$$

Therefore there exists the bounded inverse A^{-1} , which is defined by formula

$$A^{-1} = \int_{0}^{\infty} \exp\{-tA\}dt.$$
 (13)

From maximum principle also it follows, that

$$\exp\{-tA\} \cdot v^0(x) \ge 0, \quad \text{if } v^0(x) \ge 0 \\ (x \in \overline{\Omega}).$$
 (14)

and therefore, in virtue of formula (13),

$$(A^{-1}f)(x) \ge 0$$
, if $f(x) \ge 0$ $(x \in \overline{\Omega})$. (15)

It is well known [2], that these statements are valid under less restriction

$$a(x) < \lambda_1 \quad (x \in \overline{\Omega}) \tag{16}$$

on coefficient a(x). Here $\lambda_1 > 0$ is the minimal eigenvalue of operator $-\Delta$.

It turns out, that these statements take place for some functions a(x), which can have very large positive values near boundary $\partial\Omega$ and small (positive) values inside of Ω . Usually the statements for equations with variable coefficients are true, in particular, for equations with constant coefficients. In our case it is not true. In fact for a(x) =const. = λ_1 operator $A = -\Delta - a(x)I$ does not have inverse.

Such statements were discovered in [3] for general elliptic operators of the second order and for the correspondent parabolic operators. In this paper, for partial cases of elliptic operators, some amplification of results from [3] is obtained. This amplification is based on exact values of generalized Hardy's constants.

 2^0 . Let us define generalized Hardy's functional

$$\ell_{p,\Omega}(u) = \left[\int_{\Omega} |\nabla u|^p dx\right]^{1/p} \cdot \left[\int_{\Omega} |u|^p \cdot \rho_{\partial\Omega}^{-p} dx\right]^{-1/p} \tag{17}$$

on the set $\{u \in W_p^1(\Omega), u(x) \neq 0\}$. Here $|\nabla u|^2 = \sum_{i=1}^n |\partial u/\partial x_i|^2, \rho_{\partial\Omega}(x)$ is the Euclidean distance from point $x \in \Omega$ to boundary $\partial\Omega$. It turns out, that value

$$H_{p,\Omega} = \inf_{\substack{u \in W_p^1(\Omega), u \neq 0}} \ell_{p,\Omega}(u) \tag{18}$$

is positive. The proof of this statement is based on partition of unity and classical one-dimensional Hardy's inequality [4].

THEOREM 1. Let

$$H_{2,\Omega}^{-1} \cdot \max_{x \in \bar{\Omega}} \{ [a(x)]_{+}^{1/2} \cdot \rho_{\partial\Omega}(x) \} < 1$$
(19)

Then, for any $p \in (1, +\infty)$ there exists the bounded positive inverse A^{-1} in L_p .

Here and in what follows

$$[\psi(x)]_{+} = \max[0, \psi(x)].$$
(20)

Scheme of proof. Let us consider boundary value problem with parameter $\lambda \geq 0$

$$-\Delta u(x) - a(x)u(x) + \lambda u(x) = f(x)(x \in \Omega); \ u(x) = 0(x \in \partial\Omega)$$
(21)

as operator problem in L_2 . From maximum principle it follows, that operator $A + \lambda I$ has bounded inverse, when

$$\lambda \ge \max[a(x)]_+. \tag{22}$$

Further, in virtue of Friedrichs inequality

$$M_{F(\Omega)} \cdot \|u\|_{L_2(\Omega)} \le \||\nabla u|\|_{L_2(\Omega)}, u \in \overset{0}{W_2^1}(\Omega)$$
(23)

for some $0 < M_F(\Omega) < +\infty(\overline{\Omega} \text{ is bounded set in } \mathbb{R}^n)$, functional $\||\nabla u|\|_{L^{-2}(\Omega)}$ defines the equivalent norm in the space $\overset{0}{W_2^1}(\Omega)$. Therefore the norm of the space $W_2^{-1}(\Omega)$ [of the space of bounded linear functionals on $\overset{0}{W_2^1}(\Omega)$] can be define by formula

$$\|\varphi\|_{W_{2}^{-1}(\Omega)} = \sup_{\psi \in W_{2}^{0}(\Omega), \psi \neq 0} |\int_{\Omega} \varphi(x) \cdot \psi(x) dx| \cdot \|\psi\|_{W_{2}^{1}(\Omega)}^{-1}.$$
 (24)

Then from (21) it follows, that $(\lambda \ge 0)$

$$\||\nabla u\|_{L-2(\Omega)}^{2} - \int_{\Omega} [a(x)]_{+} u^{2}(x) dx \le \|f\|_{W_{2}^{-1}(\Omega)} \cdot \||\nabla u|\|_{L_{2}(\Omega)}.$$
 (25)

Further, in virtue of condition (19),

$$H_{2,\Omega}^{-2} \cdot \max_{x \in \bar{\Omega}} \{ [a(x)]_+ \cdot \rho_{\partial\Omega}^2(x) \} = 1 - \varepsilon$$
(26)

for some $\varepsilon \in (0, 1]$. It leads us to inequality

$$\varepsilon \cdot \||\nabla|\|_{L_2(\Omega)} \le \|f\|_{W_2^{-1}(\Omega)},$$
(27)

in virtue of definitions (17) and (18). Finally, we apply the Friedrichs inequality (23) and obtain the first a priory estimate

$$\|u\|_{W_2^1(\Omega)} \le M_1 \cdot \|f\|_{L_2(\Omega)}, M_1 = [1 + \varepsilon^{-2} \cdot M_{F(\Omega)}^{-2}]^{1/2},$$
(28)

uniformly with respect to $\lambda \geq 0$.

Further, from identity (21) (under integration by parts) it follows, that

$$\| - \Delta u \|_{L^{-2}(\Omega)}^{2} + \lambda \| |\nabla u| \|_{L^{2}(\Omega)}^{2} \leq \max_{x \in \bar{\Omega}} |a(x)| \cdot \|u\|_{L^{2}(\Omega)} \cdot \| - \Delta u\|_{L^{2}(\Omega)} + \|f\|_{L^{2}(\Omega)} \cdot \| - \Delta u\|_{L^{2}(\Omega)}.$$
(29)

We use estimate (28) and coercive inequality [2] for operator $-\Delta$ and obtain the second a priory estimate

$$\|u\|_{W_2^2(\Omega)} \le M_2 \cdot \|f\|_{L_2(\Omega)},\tag{30}$$

uniformly with respect to $\lambda \geq 0$. It permits us to establish, that for any $\lambda \geq 0$ operator $A + \lambda I$ has bounded positive inverse $(A + \lambda I)^{-1}$ in $L_2(\Omega)$.

For $p \geq 2$ we use identity $[u \in \overset{0}{W_2^2}(\Omega)]$

$$-\int_{\Omega} \Delta u(x) \cdot u|u(x)|^{p-2} dx = (p-1) \int_{\Omega} |\nabla u(x)|^2 \cdot |u(x)|^{p-2} dx,$$
(31)

imbedding theorems for the spaces $W_q^2(\Omega)(q > 1)$ (see [1, 2]) and come to a priory estimate

$$||u||_{W_{p}^{2}(\Omega)} \le M_{p} \cdot ||f||_{L_{p}(\Omega)},$$
(32)

which permits to show, that operator $A + \lambda I$ has the bounded positive inverse for all $\lambda \geq 0$ in $L_p(\Omega)$. Finally, in the case $1 we consider operator <math>\lambda I + A^* = \lambda I + A$, acting in the space $L_q, q = \frac{p}{p-1}$.

The parabolic problem (2) can be investigated in the same manner. Analogously to inequality (27) differential inequality

$$1/2 \cdot d[\|v(t)\|_{L_2(\Omega)}^2 / dt + \varepsilon \||\nabla v(t)|\|_{L_2(\Omega)}^2 \le 0$$
(33)

for solutions of Cauchy problem (8) is established.

Since, evidently,

$$\||\nabla\|\|_{L_2(\Omega)} \ge \lambda_1^{1/2} \cdot \|\psi\|_{L_2(\Omega)}, \psi \in \overset{0}{W_2^1}(\Omega),$$
(34)

then from (33), it follows, that

$$\|v(t)\|_{L_{2}(\Omega)} \le e^{-\varepsilon\lambda_{1}t} \cdot \|v^{0}\|_{L_{2}(\Omega)}.$$
(35)

It means, that following estimate

$$\|\exp\{-tA\}\|_{L_2(\Omega)\to L_2(\Omega)} \le e^{-\varepsilon\lambda_1 t} (t\ge 0)$$
(36)

is true. Further the application of semigroup property and imbedding theorems leads us to following result:

THEOREM 2. Under condition of Theorem 1 for any 1 estimate

$$\|\exp\{-tA\}\|_{L_p(\Omega)\to L_p(\Omega)} \le M_p \cdot e^{-\varepsilon\lambda_1 t} (t\ge 0)$$
(37)

is true for some $1 \leq M_p < +\infty$ and

$$\varepsilon = 1 - H_{2,\Omega}^{-2} \cdot \max_{x \in \bar{\Omega}} \{ [a(x)]_+ \cdot \rho_{\partial\Omega}^2(x) \}.$$
(38.)

It is easy to see [see formula (13)], that Theorem 1 is the consequence of Theorem 2. 3^0 . Let us consider general elliptic boundary value problem

$$-\sum_{i,j=1}^{n} a_{i,j}(x) \frac{\partial^2 u(x)}{\partial x_i \partial x_j} + \sum_{i=1}^{n} a_i(x) \frac{\partial u(x)}{\partial x_i} - a_0(x) u(x) = f(x)(x \in \Omega),$$
$$u(x) = 0(x \in \partial\Omega); \tag{39}$$

and correspondent parabolic initial boundary value problem

$$\frac{\partial v}{\partial t} - \sum_{i,j=1}^{n} a_{i,j}(x) \frac{\partial^2 v(t,x)}{\partial x_i \partial x_j} = \sum_{i=1}^{n} a_i(x) \frac{\partial v(t,x)}{\partial x_i} - a_0(x) v(t,x) = 0 \ (t \ge 0, x \in \Omega);$$
(40)
$$v(t,x) = 0 \ (t \ge 0, x \in \partial \Omega)' v(0,x) = v^0(x) \ (x \in \bar{\Omega} = \Omega \cup \partial \Omega).$$

We will suppose, that functions

$$a_{i,j}(x), \partial a_{i,j}(x)/\partial x_i, \partial^2 a_{i,j}(x)/\partial x_i \partial x_j, a_i(x), \partial a_i(x)/\partial x_i, a_0(x)$$
(41)

are continuous on $\overline{\Omega}$, and ellipticity condition

$$\sum_{i,j=1}^{n} a_{i,j}(x)\gamma_i\gamma_j \ge \lambda_0 \sum_{i=1}^{n} \gamma_1^2 \quad (x \in \bar{\Omega})$$
(42)

is fulfilled for all real numbers $\gamma_i(i = \overline{1, n})$ and some $0 < \lambda_0 + \infty$. It is possible to show, that in this general nonselfadjoint case the analogous of Theorems 1 and 2 statements are true, if condition

$$\max_{x\in\bar{\Omega}}\{\left[\frac{1}{2}\sum_{i,j=1}^{n}\frac{\partial^{2}a_{i,j}(x)}{\partial x_{i}\partial x_{j}}+\frac{1}{2}\sum_{i=1}^{n}\frac{\partial a_{i}(x)}{\partial x_{i}}+a_{0}(x)\right]_{+}\cdot\rho_{\partial\Omega}(x)\}<\lambda_{0}^{1/2}\cdot H_{2,\Omega}$$
(43)

is fulfilled.

 4^0 . Condition (19) of Theorems 1 and 2 depends on value $H_{2,\Omega}$, but the partition of unity is not explicit approach for the calculation of this value. However there exists the wide class of domains $\Omega \subset \mathbb{R}^n$, for which value $H_{p,\Omega}$ is defined by explicit formula. Namely [5], if Ω is (bounded or unbounded) convex domain, then

$$H_{p,\Omega} = \frac{p-1}{p}.$$
(44)

In this case condition (19) has form

$$\max_{x \in \bar{\Omega}} \{ [a(x)]_{+}^{1/2} \cdot \rho_{\partial \Omega}(x) \} < 1/2.$$
(45)

The proofs of Theorems 1 and 2 are based also on the Friedrichs inequality (23). There are convex unbounded domains in \mathbb{R}^n , for which inequality (23) is valid. For such domains the statements of Theorems 1 and 2 are true under condition (45). For example, in \mathbb{R}^2 for stripe

$$\Omega = \{ x = (x_1, x_2) / 0 \le x_2 \le 1, -\infty < x_1 < +\infty \}$$
(46)

the Friedrichs inequality is true.

For any convex unbounded domain $\Omega \in \mathbb{R}^n$, for example for $\Omega = \mathbb{R}^n$, operator $-\Delta$ does not have the bounded inverse, and therefore the Friedrichs inequality is not valid. Only for any $\gamma_0 > 0$ operator

$$-\Delta + \gamma_0 I \tag{47}$$

has the bounded inverse. It leads us to condition

$$\sup_{x \in \bar{\Omega}} \{ [a(x) + \gamma_0]^{1/2}_+ \cdot \rho_{\partial\Omega}(x) \} < 1/2$$
(48)

for any convex domain $\Omega \in \mathbb{R}^n$ Condition (48) means, that function a(x) must tend to $-\gamma_0$, when $\rho_{\partial\Omega}(x)$ tends to $+\infty$, i.e. we suppose, that maximum principle is fulfilled on the infinity.

 5^0 . The condition of type

$$\sup_{x \in \bar{\Omega}} \{ [a(x) + \gamma_0]^{1/2} \cdot \rho_{\partial\Omega}(x) < H_{2,\Omega}$$
(49)

has the sense, if

$$H_{2,\Omega} > 0. \tag{50}$$

It is true, when Ω is bounded domain, or Ω is unbounded convex domain. However there exists the wide class of unbounded domains $\Omega \in \mathbb{R}^n$, for which

$$H_{2,\Omega} = 0. \tag{51}$$

Namely, let

$$\Omega = R^n \setminus \omega, \tag{52}$$

and ω is bounded convex domain. Then [6]

$$H_{p,\Omega} = \min\{|\frac{p-1}{p}|, |\frac{p-2}{p}|, \cdots, |\frac{p-n}{p}|\} (1
(53)$$

It means, that such domains have property (51).

Now we will write problem (2) in form

$$A_0 u - [a(x) + \gamma_0] u = f$$
(54)

where

$$A_0 u = -\Delta + \gamma_0 I, \gamma_0 > 0. \tag{55}$$

It is evident, that for any $p \in (1, +\infty)$ and $\lambda \ge 0$ operator $A_0 + \lambda I$ has the bounded (positive) inverse in $L_p(\Omega)$, and following estimate

$$\|(A_0 + \lambda I)^{-1}\|_{L_p(\Omega) - L_p(\Omega)} \le (\lambda + \gamma_0)^{-1}$$
(56)

is true. It means (see [1]), that A_0 is positive operator in Banach space $L_p(\Omega)$ and therefore any powers $A_0^{\alpha}(-\infty < \alpha < +\infty)$ are defined, $A_0^{-\alpha}(\alpha > 0)$ are bounded operators and $A_0^{\alpha}(\alpha > 0)$ are unbounded operators with dense domains $D(A_0^{\alpha})$. Further [7]

$$D(A_0^{\alpha}) = W_p^{2\alpha}(\Omega) \ (0 < \alpha < 1)$$
(57)

and following estimates

$$\|A_0^{-\alpha}\|_{L_p(\Omega)\to W_p^{2\alpha}(\Omega)} \le M_s(\alpha, p)$$
(58)

are true with some $1 \leq M_s(\alpha, p) < +\infty$. Equation (21) with parameter $\lambda \geq 0$ we can write in form

$$A_0 u - [a(x) + \gamma_0] u + \lambda u = f.$$
(59)

It, evidently, leads us to inequality

$$\|A_{0}^{1/2}u\|_{L_{2}(\Omega)}^{2} - \sup_{x \in \bar{\Omega}} \{[a(x) + \gamma_{0}]_{+}\rho_{\partial\Omega}^{2}(x)\} \cdot \|u \cdot \rho_{\partial\Omega}^{-1}\|_{L_{2}(\Omega)}^{2} \leq \\ \leq \|A_{0}^{-1/2}f\|_{L_{2}(\Omega)} \cdot \|A_{0}^{1/2}u\|_{L_{2}(\Omega)}$$
(60)

for its solutions. Therefore substitution

$$z = A_0^{1/2} u (61)$$

gives

$$||z||_{L_{2}(\Omega)} - \sup_{x \in \bar{\Omega}} \{ [a(x) + \gamma_{0}]_{+} \cdot \rho_{\partial\Omega}^{2}(x) \} \cdot ||\rho_{\partial\Omega}^{-1} \cdot A_{0}^{-1/2}||_{L_{2}(\Omega) \to L_{2}(\Omega)} \cdot ||z||_{L_{2}(\Omega)} \le \leq ||A_{0}^{-1/2}f||_{L_{2}(\Omega)}.$$
(62)

So, we must estimate value

$$\|\rho_{\partial\Omega}^{-1} \cdot A_0^{-1/2}\|_{L_2(\Omega) \to L_2(\Omega)}.$$
(63)

Of course, we can apply here the implicit approach, which is based on the partition of unity, but we will use here other method. Let $1 < p_1 < 2 < p_2 < +\infty$. From M. Riesz interpolation theorem [8] it follows, that

$$\|\rho_{\partial\Omega}^{-1} \cdot A_0^{-1/2}\|_{L_2(\Omega) \to L_2(\Omega)} \le M_R(p_1, 2, p_2) \cdot \|\rho_{\partial\Omega}^{-1} \cdot A_0^{-1/2}\|_{L_{p_1}(\Omega) \to L_{p_1}(\Omega)}^{\frac{p_1 \cdot (p_2 - 2)}{2 \cdot (p_2 - p_1)}} \times \|\rho_{\partial\Omega}^{-1} \cdot A_0^{-1/2}\|_{L_{p_2}(\Omega) \to L_{p_2}(\Omega)}^{\frac{p_2 \cdot (2 - p_1)}{2 \cdot (p_2 - p_1)}}.$$
(64)

Further we will suppose, that numbers p_1 and p_2 do not coincide with integers $2, 3, \dots, n$. Then from formula (53) it follows, that

$$H_{p_i,\Omega} > 0(i = 1, 2). \tag{65}$$

Therefore from definition (18) it follows, that

$$\|\rho_{\partial\Omega}^{-1} \cdot A_0^{-1/2}\|_{L_{p_i}(\Omega) \to L_{p_i}(\Omega)} \le H_{p_i,\Omega}^{-1} \cdot \||\nabla A_0^{-1/2}|\|_{L_{p_i}(\Omega) \to L_{p_i}(\Omega)} (i = 1, 2).$$
(66)

Finally, we apply estimate (58) and obtain

$$\|\rho_{\partial\Omega}^{-1} \cdot A_0^{-1/2}\|_{L_{p_i}(\Omega) \to L_{p_i}(\Omega)} \le H_{p_i}^{-1} \cdot M_s(1/2, p_i) \ (i = 1, 2).$$
(67)

Then from (64) and from (59)-(62) it follows, that operator $A + \lambda I$ for all $\lambda \geq 0$ has bounded positive inverse in $L_2(\Omega)$, if

$$\sup_{x \in \bar{\Omega}} \{ [a(x) + \gamma_0] \cdot \rho_{\partial\Omega}^2(x) \} \cdot M_R^2(p_1, 2, p_2) \times \\ \times \left[H_{p_1}^{-1} \cdot M_s(1/2, p_1) \right]^{\frac{p_1 \cdot (p_2 - 2)}{p_2 - p_1}} \cdot \left[H_{p_2}^{-1} \cdot M_s(1/2, p_2) \right]^{\frac{p_2(2 - p_1)}{p_2 - p_1}} < 1.$$
(68)

It turns out, that condition (68) permit also to establish the exponential decreasing of norm $\|\exp\{-ta\}\|_{L_2(\Omega)\to L_2(\Omega)}$. Finally, the embedding theorems permit to prove the analogous statements in the space $L_p(\Omega)$ for any $p \in (1, +\infty)$.

References

- [1] M. A. Krasnoselskii et al; Integral operators in spaces of summable functions, Noordhoff international publishing Leyden, 1976; p. 520.
- [2] O. A. Ladyzenskaya, V. A. Solonnikov, N. N. Uralceva; Linear and quasilinear equations of parabolic type; Nauka-Moskow; 1967; p. 736 (Russia).
- [3] I. F. Lezhenina, P. E. Sobolevskii; Elliptic and Parabolic boundary value problems with singular estimate of coefficient; Dokl. Acad. Nauk Ukrain, SSR, Ser A, 1989, No. 3, pp. 27–31 (Russia).
- [4] G. H. Hardy; Note on a theorem of Hilbert; Math. Zeitsch. 6 (1920); pp. 314–317.
- [6] T. Matskewich, P. E.. Sobolevskii; The sharp constant in the Hardy's inequality for complement of bounded domain; American Mathematical Society-Israel Mathematical Union; Joint Meeting May 24-26, 1995; Jerusalem, Israel; Summaries.
- [7] Seeley, R; Fractional powers of boundary problems; Actes Congres Intern. Math., t. 2 (Nice). Paris, Ganhier-Villars, 1970, pp. 203–205.
- [8] M. Riesz; Sur les maxima des forms bilineaires et sur les fonctionelles linéaires; Acta Math. 49 (1927); pp.465–497.

Institute of Mathematics Hebrew University of Jerusale Givat Ram Campus, 91904 Jerusalem, Israel