Calculus of Variations – Homework

Try to do it in 3h max; all kind of paper documents (notes, books...) are authorized.

Exercice 1 (7 points). Consider the problem

$$\min\left\{\int_0^L e^{-t} \left(u'(t)^2 + 5u(t)^2\right) dt \quad : \quad u \in C^1([0, L]), \ u(0) = 1\right\}.$$

Prove that it admits a minimizer, that it is unique, find it, compute the value of the minimum, and the limit of the minimizer (in which sense?) and of the minimal value as $L \to +\infty$.

Exercice 2 (7 points). Consider the functional $F: H^1([0, L]) \to \mathbb{R}$ defined through

$$F(u) = \int_0^L \left(u'(t)^2 + \arctan(u(t) - t) \right) dt.$$

Prove that

- 1. the problem $(P) := \min\{F(u) : u \in H^1([0, L])\}$ has no solution;
- 2. the problem $(P_a) := \min\{F(u) : u \in H^1([0, L]), u(0) = a\}$ admits a solution for every $a \in \mathbb{R}$;
- 3. we have $F(-|u|) \leq F(u)$;
- 4. the solution of (P_a) is unique as soon as $a \leq 0$;
- 5. there exists $L_0 < +\infty$ such that for every $L \leq L_0$ the solution of (P_a) is unique for every $a \in \mathbb{R}$
- 6. the minimizers of (P) and (P_a) are C^{∞} functions.

Exercice 3 (7 points). Given a bounded, smooth and connected domain $\Omega \subset \mathbb{R}^d$, and $f \in L^2(\Omega)$, set $X(\Omega) = \{v \in L^2(\Omega; \mathbb{R}^d) : \nabla \cdot v \in L^2(\Omega)\}$ and consider the minimization problems

$$(P) := \min\left\{F(u) := \int_{\Omega} \left(\frac{1}{2}|\nabla u|^2 + \frac{1}{2}|u|^2 + f(x)u\right) dx : u \in H^1(\Omega)\right\}$$

$$(D) := \min\left\{G(v) := \int_{\Omega} \left(\frac{1}{2}|v|^2 + \frac{1}{2}|\nabla \cdot v - f|^2\right) dx : v \in X(\Omega)\right\},$$

- 1. Prove that (P) admits a unique solution;
- 2. Prove $\min(P) + \inf(D) \ge 0$;
- 3. Prove that there exist $v \in X(\Omega)$ and $u \in H^1(\Omega)$ such that F(u) + G(v) = 0;
- 4. Deduce that $\min(D)$ is attained and $\min(P) + \inf(D) = 0$;
- 5. Justify by a formal inf-sup exchange the duality $\min F(u) = \sup -G(v)$;
- 6. Prove that the solution of (D) belongs indeed to $H^1(\Omega; \mathbb{R}^d)$.

Exercice 4 (5 points). Given a bounded, smooth and connected domain $\Omega \subset \mathbb{R}^3$, an exponent p with $2 , and a function <math>f \in L^r(\Omega)$ consider the minimization problem

$$\min\left\{\int_{\Omega} \left(\sqrt{1+|\nabla u|^p} + \frac{|\nabla u|}{1+u^2} + f(x)u\right) dx : u \in W_0^{1,q}(\Omega)\right\}.$$

Prove that (P) admits a solution for $q \leq p/2$ and $r \geq 3p/(4p-6)$ and write the Euler-Lagrange equation satisfied by the minimizer. Prove that this solution also satisfies

$$\int_{\Omega} \left(\frac{p}{2} \frac{|\nabla u|^p}{\sqrt{1 + |\nabla u|^p}} + \frac{(1 - u^2)|\nabla u|}{(1 + u^2)^2} + f(x)u \right) dx = 0.$$

Exercice 5 (4 points). Let Ω be the *d*-dimensional flat torus (just to avoid boundary conditions, think at a cube), λ a given real number, and $u \in H^1(\Omega)$ a solution of

$$\Delta u = \sqrt{1 + |\nabla u|^2} + \lambda u.$$

- 1. Prove that u is necessarily a C^∞ function.
- 2. Prove that there is no such a solution for $\lambda = 0$.
- 3. Prove that, if $\lambda > 0$, the only solution of this equation is $u = -\lambda^{-1}$.