

Calculus of Variations and Elliptic PDEs

Mid-Term Examination

All kind of documents (notes, books...) are authorized. The total number of points is much larger than 20, which means that attacking only some exercises could be a reasonable option. The exercises are not necessarily ordered by difficulty.

Exercise 1 (5 points). Consider the problem

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

Find its minimizer, proving that it is unique and justifying its minimality.

Exercise 2 (10 points). Let Ω be a bounded open subset of \mathbb{R}^d . Consider the minimization problem

$$\min \left\{ \int_{\Omega} (e^{|\nabla u(x)|} - |\nabla u(x)| - u(x)^2 - f(x)u(x)) dx : u \in H_0^1(\Omega) \cap C^0(\Omega) \right\},$$

where $f \in L^1(\Omega)$ is a given function.

1. Prove that the problem has a solution.
2. Find the Euler-Lagrange equation of the problem, and in which sense do solutions solve it.
3. If $d = 1$, prove that minimizers are Lipschitz functions, and that they are C^∞ if $f \in C^\infty$.
4. In case a minimizer \bar{u} is Lipschitz continuous, prove $\int_{\Omega} (e^{|\nabla \bar{u}} - 1) |\nabla \bar{u}| dx = \int_{\Omega} (2\bar{u}^2 + f\bar{u}) dx$.
5. (*Much more difficult: the goal here is to prove a similar relation without assuming $\bar{u} \in W^{1,\infty}$.*)
 - (a) Prove that at least a minimizer \bar{u} satisfies $\int_{\Omega} (e^{|\nabla \bar{u}} - 1) |\nabla \bar{u}| dx \leq \int_{\Omega} (2\bar{u}^2 + f\bar{u}) dx$.
 - (b) Prove that the same inequality is satisfied by any minimizer \bar{u} .

Exercise 3 (5 points). Consider the two functions $f_1, f_2 : \mathbb{R} \rightarrow \mathbb{R}$ given by

$$f_1(x) = \begin{cases} x(\log x)^2 & \text{if } x \geq 1, \\ 0 & \text{if } x < 1, \end{cases} \quad f_2(x) = \begin{cases} x(\log x)^2 & \text{if } x \geq 1, \\ +\infty & \text{if } x < 1. \end{cases}$$

1. Prove that f_1 and f_2 are convex.
2. Find f_1^* and f_2^* .

Exercise 4 (8 points). Let Ω be a bounded open subset of \mathbb{R}^d . Consider the following minimization problem

$$\inf \left\{ \int_{\Omega} \left(\frac{1}{2} |\nabla u|^2 - 2\sqrt{u} \right) dx : u \geq 0, u - 1 \in H_0^1(\Omega) \right\}.$$

1. Prove that it admits a unique solution.
2. Prove that the solution \bar{u} satisfies $\bar{u} \geq 1$.
3. Prove that the solution is C^∞ on the interior of Ω .
4. In the cases where Ω is a cube, prove that we have $\bar{u} \in W^{2,p}(\Omega)$ for every $p < \infty$.
5. In the cases where Ω is a ball, prove that the solution is radially decreasing and C^∞ up to the boundary.