

Calculus of Variations and Elliptic PDEs

Final Exam

3h duration. All kind of documents (notes, books...) are authorized, but not communication devices. The total number of points is much larger than 20, so attacking only some exercises could be a reasonable option. The exercises are not necessarily ordered by difficulty.

Exercice 1 (7 points). Given a function $f \in L^1([0, 1])$, consider the optimization problem

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

Find a necessary and sufficient condition on f so that the problem above admits a solution. Find this solution in the case $f(t) = t - a$ for the only value of a which allows to satisfy such a condition.

Exercice 2 (8 points). Given a bounded and smooth domain $\Omega \subset \mathbb{R}^d$ and a constant $m \in \mathbb{R}$ consider the problem

$$\min \left\{ \int_{\Omega} \left(|\nabla v|^2 + v|\nabla u|^2 + vu^2 \right) dx : v, u \in H^1(\Omega), v - 1, u - 1 \in H_0^1(\Omega), v \geq m \right\}.$$

1. Prove that for the problem admits a solution if $m > 0$ and does not admit solutions if $m < 0$. What is the difficulty for the case $m = 0$?
2. When a solution exists, prove that it can be taken such that we have $0 \leq u \leq 1$ and $m \leq v \leq 1$.
3. Prove that the minimizers (u, v) satisfy distributionally inside Ω

$$\begin{cases} \nabla \cdot (v \nabla u) = vu, \\ -\Delta v + \frac{1}{2}(|\nabla u|^2 + u^2) \geq 0, \end{cases}$$

but also satisfy the equality

$$\int_{\Omega} (v - m)(|\nabla u|^2 + u^2) \eta dx + 2 \int_{\Omega} \nabla v \cdot \nabla [(v - m)\eta] dx = 0$$

for every smooth function $\eta \geq 0$ such that the support of η is compactly contained in the open set Ω .

4. If $m > 0$ prove that for any optimal (u, v) the function u is locally Hölder continuous inside Ω .

Look at the back for next two exercises

Exercice 3 (10 points). On the torus \mathbb{T}^d (in dimension $d \geq 2$), given a Lipschitz continuous function $f : \mathbb{T}^d \rightarrow \mathbb{R}$ and an exponent $p > 1$, consider the two nonlinear elliptic PDEs

$$(Q) \quad \Delta_p u = u + f, \quad (W) \quad \Delta_p u = -u + u^3 + f.$$

1. Prove by variational methods that both of them admit a weak solution in $W^{1,p}$.
2. Prove that the solution of (Q) is unique, while (W) could have several solutions.
3. Prove that any $W^{1,p}$ solution u of (Q) satisfies $|\nabla u|^{\frac{p}{2}-1} \nabla u \in H^1$ as soon as $p \geq 2$.
4. Prove that any $W^{1,p}$ solution u of (W) satisfies $|\nabla u|^{\frac{p}{2}-1} \nabla u \in H^1$ as soon as

$$p \geq 4 \frac{d}{d+2}.$$

5. Prove that any $W^{1,p}$ solution of a PDE of the form $\Delta_p u = g(u) + f$ for g nondecreasing satisfies $|\nabla u|^{\frac{p}{2}-1} \nabla u \in H^1$ as soon as $f \in W^{1,p'}$ and deduce that we can obtain the same answer to the two previous questions even if we remove the assumption $p \geq 2$ in the case of (Q) and we only assume $p \geq 2$ in the case of (W).

Exercice 4 (6 points). Consider a sequence of functionals $F_n : X \rightarrow \mathbb{R}$, defined on a metric space (X, d) , which is Γ -converging to a functional F . Suppose that on a subset $D \subset X$ the functionals F_n uniformly converge to the restriction to D of a functional $G : X \rightarrow \mathbb{R}$. For each of the following proposition say whether they are true or false, and explain why.

1. If $D = X$ then $F = G$.
2. If G is continuous and D is dense, then $F \leq G$.
3. If G is continuous and D is dense, then $F \geq G$.
4. If X is compact, D is dense, and F_n, G are continuous, then $\min_X F = \min_X G$.
5. If D is open, then $F = G$ on D .
6. If G is lower-semicontinuous, then $F = G$ on the interior of D .