

Exercise Sheet 3 “Nonlinear Partial Differential Equations”
(nonlinear elliptic PDEs, fixed point methods, weak convergence)

Exercise 1. Suppose $\Omega \in \mathbb{R}^n$ is a bounded domain with smooth boundary, c is a non negative function in Ω and A is a positive definite matrix with $A \geq \alpha \text{Id}$ for some $\alpha > 0$. Let us consider the following non linear PDE,

$$\begin{cases} L(u) := -\operatorname{div}(A\nabla u) + cu = f(x, u) & \text{in } \Omega, \\ u = 0 & \text{on } \partial\Omega. \end{cases} \quad (1)$$

Moreover, suppose the function f is Carathéodory and satisfies

$$|f(x, u)| \leq C_f |u|^{p-1} + h(x) \quad \text{for almost every } x \in \Omega, \quad \forall u \in \mathbb{R},$$

where $C_f \geq 0$, $p \in \mathbb{N}^*$ and $h \in L^q(\Omega)$ with $\frac{1}{p} + \frac{1}{q} = 1$.

- (i) Recall the definition of a weak solution of (1). Check that all the terms appearing in the weak formulation are well defined.
- (ii) Under which condition on the parameter C_f can you prove the existence of a weak solution of (1) by following the proof of Theorem 2.12 in the lecture notes?
- (iii) Let us now assume in addition that f is monotone decreasing in u . Show the existence of a weak solution of (1) by using Schaefer’s (Leray-Schauder) fixed point theorem for $X = L^p(\Omega)$.

Do we still need a condition on C_f ?

- (iv) Let us still assume that f is monotone decreasing in u . Study the uniqueness of a weak solution of (1).

Exercise 2. Suppose $\Omega \in \mathbb{R}^n$ is a bounded domain with smooth boundary, $c \geq 0$ is a constant and A is a positive definite matrix with $A \geq \alpha \text{Id}$ for some $\alpha > 0$. Consider

$$\begin{cases} L(u) := -\operatorname{div}(A\nabla u) + cu = f(u) + h(x) & \text{in } \Omega, \\ u = g & \text{on } \partial\Omega, \end{cases} \quad (2)$$

with $g \in H^1(\Omega)$, $h \in L^2(\Omega)$ and $f : \mathbb{R} \rightarrow \mathbb{R}$ is a Lipschitz-continuous function. Prove the existence of a unique solution $u \in H^1(\Omega)$ of (2) with $u - g \in H_0^1(\Omega)$ in case of a sufficiently small Lipschitz-constant $Lip(f)$.

Exercise 3. Suppose $\Omega \in \mathbb{R}^n$ is a bounded domain with smooth boundary and $c \in L^\infty(\Omega)$. Consider the Dirichlet–problem

$$\begin{cases} \Delta u = e^u - c(x) & \text{in } \Omega, \\ u = 0 & \text{on } \partial\Omega. \end{cases} \quad (3)$$

- (i) Find constant upper solution \bar{u} of (3). With this upper solution, construct a lower solution $\underline{u}(x)$. Then, recall the comparison principle for weak solutions.
Hint: Construct $\underline{u}(x)$ as a solution of:

$$\Delta \underline{u} = f \text{ in } \Omega \text{ with } \underline{u} = 0 \text{ on } \partial\Omega,$$

for a well chosen f .

- (ii) Prove the existence of a weak solution $w \in H^2(\Omega) \cap H_0^1(\Omega)$ of

$$\begin{cases} \Delta u = h(u) - c(x) & \text{in } \Omega, \\ u = 0 & \text{on } \partial\Omega. \end{cases}$$

where

$$h(z) := \begin{cases} e^{\bar{u}} & \text{if } z \geq \bar{u}, \\ e^z & \text{if } z < \bar{u}, \end{cases}$$

Hint: Item (iii) in the first exercise.

Show that some solutions of this modified problem are also solutions of the original problem.

- (iii) Prove the uniqueness of weak solutions.

Exercise 4. Suppose $a : \mathbb{R} \rightarrow \mathbb{R}$ is a continuous function, such that $a(f_n) \rightharpoonup a(f)$ converges weakly in $L^2(0, 1)$ for all weakly convergent sequences $f_n \rightharpoonup f$ in $L^2(0, 1)$. Prove that a is an affine function, i.e. the function a has for suitable constants α and β the representation $a : z \mapsto a(z) = \alpha z + \beta$ for all $z \in \mathbb{R}$.

Hint: Suppose $a(su + (1 - s)v) \neq sa(u) + (1 - s)a(v)$ for $s, u, v, (su + (1 - s)v) \in (0, 1)$. Find a contradiction using the sequence

$$f_n(z) = \begin{cases} u & \text{if } z \in [j/n, (j + s)/n] \text{ mit } j = 0, \dots, n - 1, \\ v & \text{otherwise,} \end{cases}$$

and simple testfunctions.

Solutions will be discussed on Monday 28th of March 2019.