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Abstract

Full Text

MATHEMATICS

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ON AN ESTIMATE OF THE MIXED DERIVATIVE IN $L_p(G)$

(Presented by Academician P. S. Novikov, 3 VI 1961)

1. Let $f(x_1, x_2)$ in a domain G have generalized unmixed derivatives $\partial^2 f / \partial x_1^2, \partial^2 f / \partial x_2^2$. We shall say that $f \in W_p^{(2,2)}(G)$ if

$$\|f\|_{W_p^{(2,2)}} = \left\{ \|f\|_{L_p(G)}^p + \sum_1^2 \left\| \frac{\partial f}{\partial x_i} \right\|_{L_p(G)}^p + \sum_1^2 \left\| \frac{\partial^2 f}{\partial x_i^2} \right\|_{L_p(G)}^p \right\}^{1/p} < \infty. \quad (1)$$

From the results of S. M. Nikol'skii⁽¹⁻³⁾ on the extension of functions and of S. G. Mikhlin^(8,9) it follows that the function $f \in W_p^{(2,2)}(G)$ has a generalized mixed derivative $\partial^2 f / \partial x_1 \partial x_2$ in G , and moreover, for $1 < p < \infty$,

$$\left\| \frac{\partial^2 f}{\partial x_1 \partial x_2} \right\|_{L_p(G_\varepsilon)} \leq C \|f\|_{W_p^{(2,2)}(G)}, \quad (2)$$

where G_ε is the domain internal to G , consisting of those points of G whose distances to the boundary of G are greater than $\varepsilon > 0$, and the constant C does not depend on f , but depends on the domain and on ε .

2. In the following particular cases it is known that in inequality (2) one may replace G_ε by G :

$$\left\| \frac{\partial^2 f}{\partial x_1 \partial x_2} \right\|_{L_p(G)} \leq C \|f\|_{W_p^{(2,2)}(G)}. \quad (3)$$

- 1) The case of a periodic function; $p = 2$ (S. N. Bernstein⁽⁴⁾, p. 97); for $1 < p < \infty$, (3) follows from the theorem of I. Marcinkiewicz⁽⁵⁾ on multipliers of Fourier series.
- 2) The domain G is a rectangle, finite or infinite, with sides parallel to the coordinate axes (L. N. Slobodetskii^(6,7)); for the case of the plane $G \equiv R_2$ it follows from the works^(8,9) of S. G. Mikhlin).

- 3) The function f is equal to zero on the boundary of the domain G , bounded by a curve of class C^3 ; $p = 2$ (S. N. Bernstein ⁽¹⁰⁾, S. G. Mikhlin ⁽¹²⁾); $1 < p < \infty$ (A. I. Koshelev ⁽¹³⁾).
- 4) The boundary values of the function and of its normal derivative belong to the classes:

$$f|_{\Gamma} \in W_p^{(2-1/p)}(\Gamma), \quad \frac{\partial f}{\partial n}|_{\Gamma} \in W_p^{(1-1/p)}(\Gamma), \quad 1 < p < \infty$$

(L. N. Slobodetskii ⁽¹⁰⁾).

In the case $p = \infty$ (the metric C) estimate (3) does not hold (B. S. Mityagin ⁽¹¹⁾).

3. We have established that inequality (3) is valid for an arbitrary domain G with twice continuously differentiable boundary Γ , without any assumptions about boundary values. Namely:

Theorem 1. *Let the domain G be bounded by a finite number of closed or unbounded curves Γ_i of class C^2 ,*

$$\min_{i \neq k} \rho(\Gamma_i, \Gamma_k) > 0, \quad 1 < p < \infty; \quad f \in W_p^{(2,2)}(G).$$

Then the mixed derivative is summable in the p -th power in the domain G and the inequality holds

$$\left\| \frac{\partial^2 f}{\partial x_1 \partial x_2} \right\|_{L_p(G)} \leq C \|f\|_{W_p^{(2,2)}(G)}, \quad (4)$$

where the constant C does not depend on f .

The proof is based on lemmas, proved by us, concerning the properties of boundary values of the function f and its derivatives.

Lemma 1. Let the domain G contain the strip $a < x_1 < b$, $\alpha(x_1) < x_2 < \alpha(x_1) + d$, where the curve $x_2 = \alpha(x_1)$ is a part γ of the boundary Γ of the domain G , and

$$\int_a^b |\alpha''(t)|^p dt < \infty, \quad |\alpha'(x_1)| \leq k < 1.$$

Let $f(x_1, x_2) \in W_p^{(2,2)}(G)$, $1 < p < \infty$. Let

$$\varphi(x_1) = f|_{\gamma}, \quad \mu(x_1) = \frac{\partial f}{\partial x_2}|_{\gamma}.$$

Then

$$\varphi(x_1) \in W_p^{(2-1/p)}(a_1, b_1), \quad \mu(x_1) \in W_p^{(1-1/p)}(a_1, b_1),$$

$$\|\varphi\|_{W_p^{(2-1/p)}(a_1, b_1)} + \left\| \frac{d\varphi}{dx_1} \right\|_{W_p^{(1-1/p)}(a_1, b_1)} + \|\mu\|_{W_p^{(1-1/p)}(a_1, b_1)} \leq C \|f\|_{W_p^{(2,2)}(G)}, \quad (5)$$

where (a_1, b_1) is an arbitrary interval lying inside (a, b) .

Lemma 2. Let the domain G contain the strip $a < x_1 < b$, $\alpha(x_1) < x_2 < \alpha(x_1) + d$, where the curve $x_2 = \alpha(x_1)$ is a part γ of the boundary Γ of the domain G , and

$$\int_a^b |\alpha''(t)|^p dt < \infty, \quad 0 < k_1 \leq \alpha'(x_1) \leq k_2 < \infty.$$

Let $f \in W_p^{(2,2)}(G)$, $1 < p < \infty$,

$$\varphi(x_1) = f|_{\gamma}, \quad \lambda(x_1) = \frac{\partial f}{\partial x_1} \Big|_{\gamma}, \quad \mu(x_1) = \frac{\partial f}{\partial x_2} \Big|_{\gamma}.$$

Then

$$\varphi(x_1) \in W_p^{(2-1/p)}(a_1, b_1), \quad \lambda(x_1), \mu(x_1) \in W_p^{(1-1/p)}(a_1, b_1),$$

$$\begin{aligned} \|\varphi\|_{W_p^{(2-1/p)}(a_1, b_1)} + \left\| \frac{d\varphi}{dx_1} \right\|_{W_p^{(1-1/p)}(a_2, b_1)} + \|\lambda\|_{W_p^{(1-1/p)}(a_1, b_1)} + \\ + \|\mu\|_{W_p^{(1-1/p)}(a_1, b_1)} \leq C \|f\|_{W_p^{(2,2)}(G)}, \end{aligned} \quad (6)$$

where (a_1, b_1) is an arbitrary interval lying inside (a, b) .

Lemma 3. Almost everywhere on the set E of those points of the boundary Γ of the domain G at which the tangent to Γ is not parallel to either of the coordinate axes, the formula holds

$$\varphi'(x_1) = \lambda(x_1) + \mu(x_1)\alpha'(x_1),$$

where $x_2 = \alpha(x_1)$ is the equation of an arc of the boundary.

Analogous circumstances hold for n variables.

Theorem 2. Let

$$\|f\|_{W_p^{(2,\dots,2)}(G)} = \left\{ \|f\|_{L_p(G)}^p + \sum_1^n \left\| \frac{\partial f}{\partial x_i} \right\|_{L_p(G)}^p + \sum_1^n \left\| \frac{\partial^2 f}{\partial x_i^2} \right\|_{L_p(G)}^p \right\}^{1/p} < \infty \quad (7)$$

and let the domain G be bounded by a finite number of surfaces Γ_i of class C^2 ,

$$\min_{i \neq k} \rho(\Gamma_i, \Gamma_k) > 0.$$

Then the mixed derivatives are summable to the p -th power on the domain G , and

$$\left\| \frac{\partial^2 f}{\partial x_i \partial x_k} \right\|_{L_p(G)} \leq C \|f\|_{W_p^{(2,\dots,2)}(G)}. \quad (8)$$

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