

11.258

We now prove the converse:

Let $f \in L^p(\mathbb{R})$ and suppose that $\exists f^*$ s.t.:

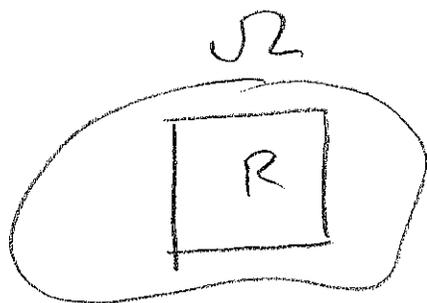
• $f^* = f \quad \lambda_n\text{-a.e.}$

• f^* is absolutely continuous on almost all line segments of \mathbb{R} that are parallel to the coordinate axes.

• $\frac{\partial f^*}{\partial x_i} \in L^p(\mathbb{R})$.

Then: $f \in W^{1,p}(\mathbb{R})$

Proof.



$$R = (a_1, b_1) \times \dots \times (a_n, b_n)$$

Let $\psi \in C_c^\infty(\mathbb{R})$

We now prove that $f^* \psi$ is also absolutely continuous on almost all line segments of \mathbb{R} that are parallel to the coordinate axes:

Since ψ is also absolutely continuous on lines:

$$\begin{aligned} \sum |b_i - a_i| < \delta &\Rightarrow \sum |f^*(b_i)\psi(b_i) - f^*(a_i)\psi(a_i)| \\ &= \sum |f^*(b_i)\psi(b_i) - f^*(a_i)\psi(b_i) \\ &\quad + f^*(a_i)\psi(b_i) - f^*(a_i)\psi(a_i)| \\ &\leq \sum |\psi(b_i)| |f^*(b_i) - f^*(a_i)| \\ &\quad + |f^*(a_i)| |\psi(b_i) - \psi(a_i)| \\ &\leq C_1 \sum |f^*(b_i) - f^*(a_i)| \\ &\quad + C_2 \sum |\psi(b_i) - \psi(a_i)| \\ &\leq C_1 \cdot \frac{\epsilon}{2C_1} + C_2 \cdot \frac{\epsilon}{2C_2} = \epsilon \end{aligned}$$

Thus, for $1 \leq i \leq n$, we can apply the Fundamental Theorem of Calculus to obtain:

$$\int_{a_i}^{b_i} \frac{\partial (f^*\psi)}{\partial x_i}(x', t) dt = 0, \lambda_{n-1}\text{-a.e. } x' \in R_i$$

and therefore,

$$\int_{a_i}^{b_i} f^*(x', t) \frac{\partial \psi}{\partial x_i}(x', t) dt = - \int_{a_i}^{b_i} \frac{\partial f^*}{\partial x_i}(x', t) \psi(x', t) dt$$

Note: Recall Problem 7-23.

Establish the integration by parts formula: if f and g are absolutely continuous on $[a, b]$, then:

$$\int_a^b f'g d\lambda = f(b)g(b) - f(a)g(a) - \int_a^b fg' d\lambda$$

Fubini's Theorem implies:

$$-\int_{\mathbb{R}} f^* \frac{\partial \varphi}{\partial x_i} d\lambda = \int_{\mathbb{R}} \frac{\partial f^*}{\partial x_i} \varphi d\lambda, \quad \forall \varphi \in C_c^\infty(\mathbb{R})$$

The distribution $\frac{\partial f}{\partial x_i}$ is defined as:

$$\frac{\partial f}{\partial x_i}(\varphi) = -\int_{\mathbb{R}} f \frac{\partial \varphi}{\partial x_i} d\lambda, \quad \varphi \in C_c^\infty(\mathbb{R})$$

Hence:

$$(*) \quad \frac{\partial f}{\partial x_i}(\varphi) = \int_{\mathbb{R}} \frac{\partial f^*}{\partial x_i} \varphi d\lambda, \quad \forall \varphi \in C_c^\infty(\mathbb{R}); \text{ since } f = f^* \text{ a.e.}$$

From (*), it follows that the distribution $\frac{\partial f}{\partial x_i}$ is the function

$$\frac{\partial f^*}{\partial x_i} \in L^p(\mathbb{R}).$$

$$\therefore \frac{\partial f}{\partial x_i} \in L^p(\mathbb{R})$$

$$\therefore f \in W^{1,p}(\mathbb{R})$$

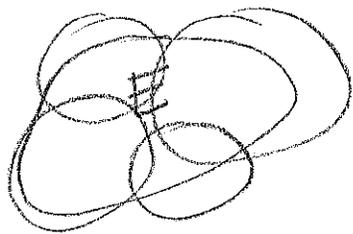
Smooth Partition of Unity.

Lemma 1: Let G be an open cover of a set $E \subset \mathbb{R}^n$. Then there exists a family \mathcal{F} of functions $f \in C_c^\infty(\mathbb{R}^n)$ such that: $0 \leq f \leq 1$ and:

(i) For each $f \in \mathcal{F}$, there exists $U \in G$ such that $\text{spt } f \subset U$,

(ii) If $K \subset E$ is compact, then $\text{spt } f \cap K \neq \emptyset$ for only finitely many $f \in \mathcal{F}$

(iii) $\sum_{f \in \mathcal{F}} f(x) = 1, \forall x \in E$



$f \in \mathcal{F}, \text{spt } f \subset U$

The family \mathcal{F} is called a smooth partition of unity of E subordinate to the open covering G .

Thm: Let $1 \leq p < \infty$ and:

$$S := C^\infty(\Omega) \cap W^{1,p}(\Omega)$$

Then $\bar{S} = W^{1,p}(\Omega)$; that is, S is dense in $W^{1,p}(\Omega)$

Proof:

1. Fix $\varepsilon > 0$ and define:

$$\Omega_k := \left\{ x \in \Omega : d(x, \partial\Omega) > \frac{1}{k} \right\} \cap B(0, k)$$

$k = 1, 2, \dots$

$$\Omega_0 = \emptyset$$

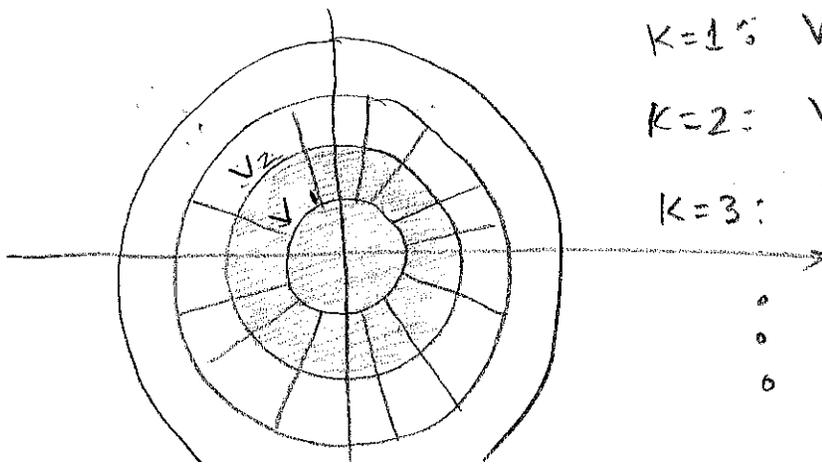
Then we have:

$$\Omega = \bigcup_{k=1}^{\infty} \Omega_k \quad \bar{\Omega}_k \subset \Omega_{k+1}, \quad \bar{\Omega}_k \text{ bounded.}$$

Set:

$$V_k := \Omega_{k+1} - \bar{\Omega}_{k-1}, \quad k = 1, 2, \dots$$

For example, if $\Omega = \mathbb{R}^n$ then the $\{V_k\}$ are annulus:



$$k=1: V_1 = B(0, 2) - \emptyset$$

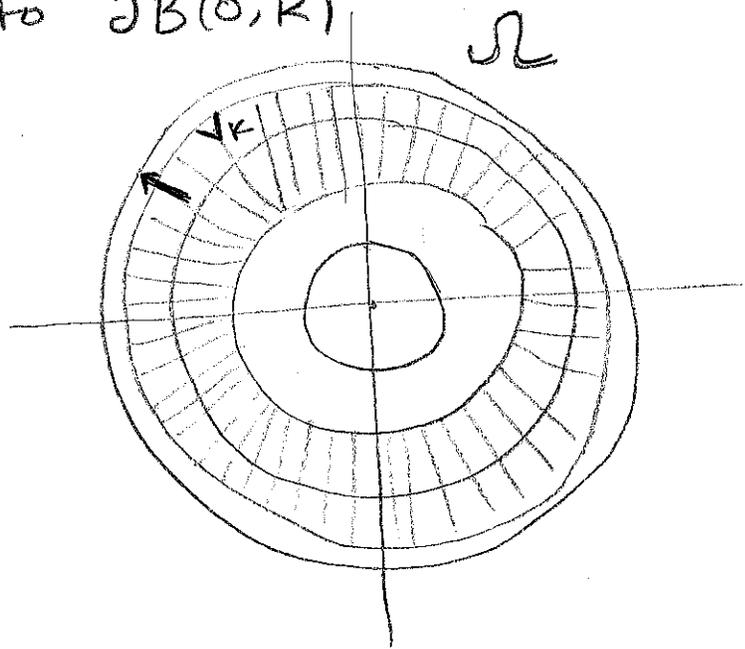
$$k=2: V_2 = B(0, 3) - \overline{B(0, 1)}$$

$$k=3: V_3 = B(0, 4) - \overline{B(0, 2)}$$

⋮

11.263

If $\Omega = B(0, R)$, the $\{V_k\}$ are annulus whose outer boundaries are closer and closer to $\partial B(0, R)$



Lemma 2: There exists $\{f_k\}_{k=1}^{\infty}$, a sequence of smooth functions such that

$$f_k \in C_c^{\infty}(V_k), \quad 0 \leq f_k \leq 1, \quad k=1, 2, \dots$$
$$\sum_{k=1}^{\infty} f_k \equiv 1 \quad \text{on } \Omega$$

Note:

$$f_k \in W^{1,p}(\Omega), \quad k=1, 2, \dots$$
$$\text{spt}(f_k) \subset V_k$$

We have seen the functions in $W^{1,p}$ can be approximated by convolutions. Therefore, $\exists \epsilon_k$ such that:

$$\text{spt} (\varphi_{\epsilon_k} * (ff_k)) \subset V_k$$

$$\left(\int_{\Omega} |\varphi_{\epsilon_k} * (ff_k) - ff_k|^p d\lambda(x) \right)^{1/p} < \frac{\epsilon}{2^k}$$

$$\left(\int_{\Omega} |\varphi_{\epsilon_k} * (\nabla(ff_k)) - \nabla(ff_k)|^p d\lambda(x) \right)^{1/p} < \frac{\epsilon}{2^k}$$



Define:

$$f_{\epsilon} := \sum_{k=1}^{\infty} \varphi_{\epsilon_k} * (ff_k)$$

In some neighborhood of each $x \in \Omega$, there are only finitely many nonzero terms in this sum; hence

$$f_{\epsilon} \in C^{\infty}(\Omega)$$

2.- For $x \in \Omega_k$, we have.

$$f(x) = \sum_{j=1}^k f_j(x) f(x)$$

and

$$f_\varepsilon(x) = \sum_{j=1}^k (\psi_{\varepsilon_j} * f f_j)(x)$$

Hence:

$$\begin{aligned} \|f - f_\varepsilon\|_{1,p;\Omega_k} &= \left\| \sum_{j=1}^k f_j f - \sum_{j=1}^k (f f_j)_{\varepsilon_j} \right\|_{1,p;\Omega_k} \\ &\leq \sum_{j=1}^k \|f_j f - (f f_j)_{\varepsilon_j}\|_{1,p;\Omega_k} \\ &\leq \sum_{j=1}^8 \|f_j f - (f f_j)_{\varepsilon_j}\|_{1,p;\Omega} \\ &\leq \sum_{j=1}^8 \frac{\varepsilon}{2^j} = \varepsilon \end{aligned}$$

$$\therefore \|f - f_\varepsilon\|_{1,p;\Omega_k} \leq \varepsilon, \quad k=1,2,\dots$$

Applying the monotone convergence Theorem to let $k \rightarrow \infty$ we conclude

$$\|f - f_\varepsilon\|_{1,p;\Omega} < \varepsilon, \quad f_\varepsilon \in C^\infty(\Omega) \cap W^{1,p}(\Omega)$$