

## Solutions to the Exercises of Lecture 6

### Marrakesh team

#### Solution to Exercise 6.1.

Show that  $A$  is a compact operator if and only if  $A$  maps weakly convergent sequences in  $G$  to convergent sequences in  $H$ .

$\Rightarrow$ ) Let  $(x_n) \subset G$  and  $x_n \rightharpoonup x$ , we show that

$$Ax_n \rightarrow Ax. \quad (1)$$

Now we suppose that the condition (1) is false, then

$$\exists \varepsilon > 0, \forall N \in \mathbb{N}, \exists n_N \geq N \quad \| Ax_{n_N} - Ax \| > \varepsilon.$$

Since  $(x_n)$  is bounded and  $A$  is compact then  $\exists (x_{n_k})_{k \in \mathbb{N}} / Ax_{n_k} \rightarrow y$ .

We have  $(Ax_{n_k}|z) \rightarrow (y|z)$ , then  $(x_{n_k}|A^*z) \rightarrow (y|z)$ . Since

$(x_{n_k}|A^*z) \rightarrow (x|A^*z)$ , then  $(Ax|z) = (y|z)$ .

We have  $Ax_{n_k} \rightarrow Ax$ , i.e.,

$$\exists N_1 \in \mathbb{N}, \forall n \geq N_1, \| Ax_{n_k} - Ax \| < \varepsilon.$$

Which contradicts (1) and ends the proof.

$\Leftarrow$ ) We have  $(x_n) \subset G$  and  $x_n \rightharpoonup x$ , such that

$$Ax_n \rightarrow Ax. \quad (2)$$

Let  $(x_n)$  be a bounded sequence of  $G$ . Since  $G$  is a Hilbert space, then  $\exists x_{\varphi_n} / x_{\varphi_n} \rightharpoonup z$ , and by (2) we have  $Ax_{\varphi_n} \rightarrow Az$ .

Consequently, we have  $A(\overline{B_G(0, 1)})$  is compact which is equivalent to  $A$  is compact.

#### Solution to Exercise 6.2.

(a) Show that  $dom(A_0)$  is dense in  $L^2(\Omega, \mu)$  and  $A_0^* = M_{\bar{m}}$ .

• Let

$$\mathcal{E} = \text{lin}\{1_E : E \subseteq \Omega, \text{ a measurable set such that } \mu(E) < \infty\}.$$

It is well known that  $\mathcal{E}$  is a dense subspace of  $L^2(\Omega, \mu)$  (basic result from measure theory and integration) and  $dom(A_0) \subseteq \mathcal{E}$ .

Let  $E$  be a measurable subset of  $\Omega$  such that  $\mu(E) < \infty$  and for  $n \in \mathbb{N}$ , we set

$$E_n = \{x \in E : |m(x)| \leq n\}.$$

Then  $1_E = \lim_{n \rightarrow \infty} 1_{E_n}$  and by the Lebesgue's Dominated Convergence Theorem this limit belongs to  $L^2(\Omega, \mu)$ .

Consequently,  $\text{dom}(A_0)$  is dense in  $L^2(\Omega, \mu)$ , which achieves the proof.

• Let  $g \in \text{dom}(M_{\bar{m}})$ , for every  $f \in \text{dom}(A_0)$  we have :

$$(A_0 f, g) = \int_{\Omega} m f \bar{g} d\mu = \int_{\Omega} f(m \bar{g}) d\mu = (f, M_{\bar{m}} g),$$

then  $g \in \text{dom}(A_0^*)$  and  $A_0^* g = \bar{m} g$ . i.e.,  $\text{dom}(M_{\bar{m}}) \subseteq \text{dom}(A_0^*)$  and  $A_0^*|_{\text{dom}(M_{\bar{m}})} = M_{\bar{m}}$ .

On the other hand, let  $g \in \text{dom}(A_0^*)$ , then for all  $f \in \text{dom}(A_0)$ ,

$$\left| \int_{\Omega} f(m \bar{g}) d\mu \right| = |(A_0 f, g)| = |(f, A_0^* g)| \leq c \|f\|_{L^2(\Omega, \mu)}, \quad (3)$$

and by the density of  $\text{dom}(A_0^*)$  in  $L^2(\Omega, \mu)$ , (3) holds for all  $f \in L^2(\Omega, \mu)$  with  $c = \|A_0^* g\|_{L^2(\Omega, \mu)}$ .

Finally we can see that  $f \mapsto \int_{\Omega} f(m \bar{g}) d\mu$  is a linear form over  $L^2(\Omega, \mu)$  and by Riesz representation theorem, there exists  $h \in L^2(\Omega, \mu)$  such that

$$\int_{\Omega} f(m \bar{g}) d\mu = \int_{\Omega} f \bar{h} d\mu, \quad \forall f \in L^2(\Omega, \mu),$$

then we obtain  $\bar{m} g = \bar{h} \in L^2(\Omega, \mu)$ , i.e.,  $g \in \text{dom}(M_{\bar{m}})$ .  $\square$

(b) Show that  $M_{\bar{m}}^* = M_m$ .

• By a similar argument as above, we show that  $\text{dom}(M_m) \subseteq \text{dom}(M_{\bar{m}}^*)$  and  $M_{\bar{m}}^*|_{\text{dom}(M_m)} = M_m$ .

Now let  $g \in \text{dom}(M_{\bar{m}}^*)$ , for all  $f \in \text{dom}(M_{\bar{m}})$ , we have :

$$\left| \int_{\Omega} f \bar{m} \bar{g} d\mu \right| = |(\bar{m} f, g)| = |(f, M_{\bar{m}}^* g)| \leq c' \|f\|_{L^2(\Omega, \mu)}, \quad (4)$$

and by the density of  $\text{dom}(M_{\bar{m}})$  in  $L^2(\Omega, \mu)$ , (4) holds for all  $f \in L^2(\Omega, \mu)$  with  $c' = \|M_{\bar{m}}^* g\|_{L^2(\Omega, \mu)}$ . This yields to  $m g \in L^2(\Omega, \mu)$  and then  $g \in \text{dom}(M_m)$ .  $\square$

(c) Assume that  $m$  is real-valued. Show that  $A_0$  is essentially self-adjoint, and  $\bar{A}_0 = M_m$ .

Following (b) and since  $m$  is real-valued we have  $M_m$  is self adjoint (note that  $M_m$  is closed), then  $A_0$  is symmetric. Therefore  $A_0$  is closable and  $A_0^* = \bar{A}$  (see remarque (6.5)). However, from (a) we have  $A_0^* = M_{\bar{m}} = M_m$ . We conclude that  $\bar{A} = M_m$  is self adjoint.  $\square$

### Solution to Exercise 6.3.

(a) Let  $X$  be a vector space,  $Y$  an  $n$ -dimensional subspace,  $Z$  an  $(n - 1)$ -codimensional subspace (i.e., there exists an  $(n - 1)$ -dimensional subspace  $Z_0$  of  $X$  such that  $Z \cap Z_0 = \{0\}$ ,  $Z + Z_0 = X$ ). Show that  $Y \cap Z \neq \{0\}$ .

• Assume that  $Y \cap Z = \{0\}$  and let  $\{e_1, \dots, e_n\}$  be a basis of  $Y$ , then for every  $i \in \{1, \dots, n\}$  there exists  $(f_i, g_i) \in Z \times Z_0$  such that  $e_i = f_i + g_i$ . Let's show that  $\{g_1, \dots, g_n\}$  is a linear

independent finite sequence on  $Z_0$ , which contradicts the fact that  $\dim(Z_0) < n$ .  
Let  $\{\alpha_1, \dots, \alpha_n\} \subseteq \mathbb{K}$  such that

$$\sum_{i=1}^n \alpha_i g_i = 0,$$

then

$$\begin{aligned} \sum_{i=1}^n \alpha_i e_i &= \sum_{i=1}^n \alpha_i f_i + \sum_{i=1}^n \alpha_i g_i \\ &= \sum_{i=1}^n \alpha_i f_i \in Y \cap Z = \{0\}. \end{aligned}$$

Therefore  $\sum_{i=1}^n \alpha_i e_i = 0$  and so  $\alpha_1 = \dots = \alpha_n = 0$ .  $\square$

(b) Show the min-max principle:

$$\lambda_n = \max\{I(x_1, \dots, x_{n-1}), x_1, \dots, x_{n-1} \in H\}.$$

• First, we start by fixing some notations ( see examples (6.6) and (6.16) ),

$$I(x_1, \dots, x_{n-1}) = \inf\{a(x) : x \in \{x_1, \dots, x_{n-1}\}^\perp \cap V, \|x\| = 1\},$$

$$a(x) = (Ax, x), \quad Ax = \sum_{n=0}^{\infty} \lambda_n (x|e_n) e_n,$$

$$V = \{u \in H : \sum_{n=0}^{\infty} \lambda_n |(u|e_n)|^2 < \infty\}$$

and

$$\text{dom}(A) = \{u \in H : \sum_{n=0}^{\infty} |\lambda_n|^2 |(u|e_n)|^2 < \infty\}.$$

Here  $A$  is a self-adjoint diagonal operator in  $H$  associated with the form  $a$ ,  $(\lambda_n)_{n \in \mathbb{N}}$  is the positive increasing sequence of eigenvalues of  $A$  and  $(e_n)_{n \in \mathbb{N}}$  the orthonormal basis of  $H$ , such that for every  $n \in \mathbb{N}$ ,  $e_n$  is an eigenfunction of  $A$  associated with  $\lambda_n$ .

Now let  $n \in \mathbb{N}$ ,  $\{x_1, \dots, x_{n-1}\} \subset H$  and  $E_n = \text{lin}\{e_1, \dots, e_n\}$ . According to (a) we have

$$E_n \cap \{x_1, \dots, x_{n-1}\}^\perp \cap V = E_n \cap \{x_1, \dots, x_{n-1}\}^\perp \neq \{0\},$$

then

$$x = \sum_{i=0}^n (x|e_i) e_i \in E_n \cap \{x_1, \dots, x_{n-1}\}^\perp \text{ s. t. } \|x\| = \sum_{i=0}^n |(x|e_i)|^2 = 1.$$

We have

$$\begin{aligned} a(x) = (Ax, x) &= \sum_{i=0}^n \lambda_i |(x|e_i)|^2 \\ &\leq \lambda_n \sum_{i=0}^n |(x|e_i)|^2 \\ &\leq \lambda_n. \end{aligned}$$

Moreover,  $I(x_1, \dots, x_{n-1}) \leq a(x) \leq \lambda_n$  for all  $x_1, \dots, x_{n-1} \in H$ . Thus

$$\max\{I(x_1, \dots, x_{n-1}) : x_1, \dots, x_{n-1} \in H\} \leq \lambda_n.$$

On the other hand, for each  $n \in \mathbb{N}$  we have

$$I(e_1, \dots, e_{n-1}) = \inf\{a(x) : x \in \{e_1, \dots, e_{n-1}\}^\perp \cap V \text{ and } \|x\| = 1\}$$

and for every  $x \in \{e_1, \dots, e_{n-1}\}^\perp \cap V$  with  $\|x\| = 1$ , we have

$$a(x) = \sum_{i=n}^{\infty} \lambda_i |(x|e_i)|^2 \geq \lambda_n \sum_{i=n}^{\infty} |(x|e_i)|^2 = \lambda_n \|x\|^2 = \lambda_n$$

then

$$I(e_1, \dots, e_{n-1}) \geq \lambda_n.$$

Finally

$$\max\{I(x_1, \dots, x_{n-1}) : x_1, \dots, x_{n-1} \in H\} \geq \lambda_n. \quad \square$$

(c) Let  $\Omega_1 \subseteq \Omega_2 \subseteq \mathbb{R}^N$  be bounded open sets, and let  $\Delta_j$  be the Dirichlet-Laplacian on  $\Omega_j$  and  $(\lambda_k^j)_{k \in \mathbb{N}}$  the corresponding increasing sequence of eigenvalues, for  $j \in \{1, 2\}$ . Show the domain monotonicity of eigenvalues:  $\lambda_k^1 \geq \lambda_k^2$  for all  $k \in \mathbb{N}$ .

• Let  $j \in \{1, 2\}$ , by Theorem 6.17 and Theorem 6.21,  $-\Delta_j$  is a positive diagonal self-adjoint operator with increasing eigenvalues  $(\lambda_n^j)_{n \in \mathbb{N}}$  satisfying  $\lim_{n \rightarrow \infty} \lambda_n^j = +\infty$ . From Example 5.13,  $-\Delta_j$  is associated to the sesquilinear form  $a_j$  defined on  $V_j = H_0^1(\Omega_j)$  by

$$a_j(u, v) = \int_{\Omega_j} \nabla u \cdot \nabla \bar{v} dx, \quad j \in \{1, 2\}.$$

Then by the min-max principle (See question (b) above) :

$$\lambda_n^j = \max\{I_j(u_1, \dots, u_{n-1}) : u_1, \dots, u_{n-1} \in L^2(\Omega_j)\}, \quad j \in \{1, 2\}, \quad n \in \mathbb{N}.$$

On the other hand, we have  $L^2(\Omega_1) \subseteq L^2(\Omega_2)$  and  $V_1 \subseteq V_2$ .

Indeed, let  $u \in L^2(\Omega_1)$  (resp.  $u \in V_1$ ) and  $\tilde{u}$  the extension of  $u$  to  $\Omega_2$  by zero, then  $\tilde{u} \in L^2(\Omega_2)$  (resp.  $\tilde{u} \in V_2$ ) ( See exercise 4.2). Moreover, we have  $a_1(u) = a_2(\tilde{u})$  for all  $u \in V_1$  and for all  $u \in L^2(\Omega_1)$ . Hence,  $\|u\|_1 = \|\tilde{u}\|_2$ .

Now let  $n \in \mathbb{N}$ ,  $(u_1, \dots, u_{n-1}) \subset L^2(\Omega_2)$  and for all  $k \in \{1, \dots, n-1\}$ , we denote by  $u_k^{(1)}$  the restriction of  $u_k$  on  $\Omega_1$ , then  $u_k^{(1)} \in L^2(\Omega_1)$  and since  $V_1 \subset V_2$ , one has

$$\begin{aligned} I_2(u_1, \dots, u_{n-1}) &= \inf\{a_2(u) : u \in \{u_1, \dots, u_{n-1}\}^\perp \cap V_2, \|u\|_2 = 1\} \\ &\leq \inf\{a_2(u) : u \in \{u_1, \dots, u_{n-1}\}^\perp \cap V_1, \|u\|_2 = 1\} \\ &= \inf\{a_1(u) : u \in \{u_1, \dots, u_{n-1}\}^\perp \cap V_1, \|u\|_1 = 1\} \\ &= \inf\{a_1(u) : u \in \{u_1^{(1)}, \dots, u_{n-1}^{(1)}\}^\perp \cap V_1, \|u\|_1 = 1\} \\ &= I_1(u_1^{(1)}, \dots, u_{n-1}^{(1)}). \end{aligned}$$

We obtain then the following conclusion : For arbitrary finite-sequence  $\{v_1, \dots, v_{n-1}\} \subset L^2(\Omega_1)$  and for arbitrary extension  $\{\tilde{v}_1, \dots, \tilde{v}_{n-1}\} \subset L^2(\Omega_2)$  ( of  $\{v_1, \dots, v_{n-1}\}$ ), we have

$$I_1(v_1, \dots, v_{n-1}) \geq I_2(\tilde{v}_1, \dots, \tilde{v}_{n-1}).$$

Applying the maximum to the previous inequality, we get

$$\lambda_k^1 \geq \lambda_k^2. \quad \square$$

#### Solution to Exercise 6.4.

(a) Let  $f \in C(-1, 1)$ , and assume that  $g_1 := (f|_{(-1,0)})' \in L^1(-1, 0)$ ,  $g_2 := (f|_{(0,1)})' \in L^1(0, 1)$ . Define  $g \in L^1(-1, 1)$  by  $g|_{(-1,0)} := g_1$ ,  $g|_{(0,1)} := g_2$ . Show that  $f' = g$  (all derivatives in the distributional sense).

• Let  $\phi \in C_c^\infty(-1, 1)$ ,  $-1 < a < 0 < b < 1$  such that  $\text{supp}(\phi) \subseteq [a, b]$  and let  $n \geq 1$ , then

$$\begin{aligned} \int_{-1}^1 f(x)\phi'(x)dx &= \int_a^b f(x)\phi'(x)dx \\ &= \int_a^{-\frac{1}{n}} f(x)\phi'(x)dx + \int_{-\frac{1}{n}}^{\frac{1}{n}} f(x)\phi'(x)dx + \int_{\frac{1}{n}}^b f(x)\phi'(x)dx. \end{aligned}$$

Applying the Green-Riemann formula on  $[a, -\frac{1}{n}]$  and  $[\frac{1}{n}, b]$  respectively, we get

$$\begin{aligned} \int_a^{-\frac{1}{n}} f(x)\phi'(x)dx &= [f(x)\phi(x)]_a^{-\frac{1}{n}} - \int_a^{-\frac{1}{n}} g_1(x)\phi(x)dx \\ &= f(-\frac{1}{n})\phi(-\frac{1}{n}) - \int_{-1}^{-\frac{1}{n}} g(x)\phi(x)dx, \end{aligned}$$

and

$$\begin{aligned} \int_{\frac{1}{n}}^b f(x)\phi'(x)dx &= [f(x)\phi(x)]_{\frac{1}{n}}^b - \int_{\frac{1}{n}}^b g_2(x)\phi(x)dx \\ &= -f(\frac{1}{n})\phi(\frac{1}{n}) - \int_{\frac{1}{n}}^1 g(x)\phi(x)dx. \end{aligned}$$

Since  $f$  and  $\phi$  are continuous, we get

$$\lim_{n \rightarrow \infty} \int_a^{-\frac{1}{n}} f(x)\phi'(x)dx = f(0)\phi(0) - \int_{-1}^0 g(x)\phi(x)dx$$

and

$$\lim_{n \rightarrow \infty} \int_{\frac{1}{n}}^b f(x)\phi'(x)dx = -f(0)\phi(0) - \int_0^1 g(x)\phi(x)dx.$$

Moreover

$$\lim_{n \rightarrow \infty} \int_{-\frac{1}{n}}^{\frac{1}{n}} f(x)\phi'(x)dx = 0.$$

Therefore

$$\int_{-1}^1 f(x)\phi'(x)dx = - \int_{-1}^0 g(x)\phi(x)dx - \int_0^1 g(x)\phi(x)dx = - \int_{-1}^1 g(x)\phi(x)dx$$

and then  $f \in H^1(a, b)$  and  $f' = g$  in the distributional sense.  $\square$

(b) Let  $a, b \in \mathbb{R}$ ,  $a < b$ . Show that

$$H_0^1(a, b) = \{f \in H^1(a, b) : f(a) = f(b) = 0\}.$$

• Let  $f \in H_0^1(a, b)$ , then there exists a sequence  $(f_n)_{n \in \mathbb{N}} \subset C_c^\infty(a, b)$  such that

$$\lim_{n \rightarrow \infty} \|f_n - f\|_{H^1(a, b)} = 0.$$

By Theorem 4.9,  $H^1(a, b) \subset C[a, b]$  with continuous embedding, then

$$\lim_{n \rightarrow \infty} \|f_n - f\|_{\infty, [a, b]} = 0,$$

and finally

$$f(a) = \lim_{n \rightarrow \infty} f_n(a) = 0, \quad f(b) = \lim_{n \rightarrow \infty} f_n(b) = 0.$$

On the other hand, let  $f \in H^1(a, b)$  such that  $f(a) = f(b) = 0$ . In order to show that  $f \in H_0^1(a, b)$ , we show hint 2: For some  $c \in (a, b)$ ,

$$(g \in H^1(a, b), g(a) = 0 \text{ and } g|_{(c, b)} = 0) \implies g \in H_0^1(a, b). \quad (5)$$

Let  $g \in H^1(a, b)$  satisfying  $g(a) = 0$  and  $g|_{(c, b)} = 0$  for some  $c \in (a, b)$ . For all  $n \in \mathbb{N}$  satisfying  $\frac{1}{n} < c - a$ , we consider

$$g_n(x) = \begin{cases} 0, & x \in (a, a + \frac{1}{n}), \\ ng(a + \frac{2}{n})(x - a - \frac{1}{n}), & x \in (a + \frac{1}{n}, a + \frac{2}{n}), \\ g(x), & x \in (a + \frac{2}{n}, b). \end{cases}$$

$g_n$  is continuous on  $[a, b]$ ,  $\text{supp}(g_n) \subseteq [a + \frac{1}{n}, c]$  is a compact subset of  $[a, b]$ . The functions  $g_n|_{[a, a + \frac{1}{n}]}$ ,  $g_n|_{[a + \frac{1}{n}, a + \frac{2}{n}]}$  and  $g_n|_{[a + \frac{2}{n}, b]}$  are all differentiable and their derivatives belong to  $L^2(a, b) \subset L^1(a, b)$ . By the same argument as in question (a), we can show that  $g_n$  is differentiable in the distributional sense and its derivative is given by

$$g'_n(x) = \begin{cases} 0, & x \in (a, a + \frac{1}{n}), \\ ng(a + \frac{2}{n}), & x \in (a + \frac{1}{n}, a + \frac{2}{n}), \\ g'(x), & x \in (a + \frac{2}{n}, b). \end{cases}$$

Since  $g'_n \in L^2(a, b)$ , then  $g_n \in H_c^1(a, b)$ . Moreover,  $g = \lim_{n \rightarrow \infty} g_n$  and  $g' = \lim_{n \rightarrow \infty} g'_n$  almost everywhere. By Lebesgue Theorem, this limit takes place in  $L^2(a, b)$ . We conclude that

$$g = \lim_{n \rightarrow \infty} g_n \in H_0^1(a, b).$$

Now we will approximate  $f$  by a function sequence  $(f_n)_{n \geq N}$  satisfying (5). let  $N \in \mathbb{N}$  such that  $\frac{2}{N} < b - a$ . For all  $n \geq N$ , we define

$$f_n(x) = \begin{cases} f(x), & x \in (a, b - \frac{2}{n}), \\ nf(b - \frac{2}{n})(b - \frac{1}{n} - x), & x \in (b - \frac{2}{n}, b - \frac{1}{n}), \\ 0, & x \in (b - \frac{1}{n}, b). \end{cases}$$

According to the argument used for the sequence  $(g_n)_{n \geq 1}$ , one could show that  $(f_n)_{n \geq N} \subset H^1(a, b)$  such that  $f_n(a) = 0$ ,  $f_n|_{(b - \frac{1}{n}, b)} = 0$  and

$$f'_n(x) = \begin{cases} f'(x), & x \in (a, a + \frac{1}{n}) \\ -nf(b - \frac{2}{n}), & x \in (a + \frac{1}{n}, a + \frac{2}{n}) \\ 0, & x \in (a + \frac{2}{n}, b). \end{cases}$$

Moreover, we have

$$\lim_{n \rightarrow \infty} \|f_n - f\|_{H^1(a, b)} = 0.$$

Therefore, by (5) ( and hint (2) ), we conclude that  $f \in H_0^1(a, b)$ .  $\square$

(c) Compute the orthonormal basis of eigenfunctions and the eigenvalues of  $-\Delta_D$  for  $\Omega = (0, \pi)$ .

• It is well known that

$$\text{dom}(\Delta_D) = \{u \in H_0^1(0, \pi) : \Delta u = u'' \in L^2(0, \pi)\}.$$

According to question (b),

$$\text{dom}(\Delta_D) = \{u \in H^1(0, \pi) : u' \in H^1(0, \pi) \text{ and } u(0) = u(\pi) = 0\}$$

and from Theorem 4.9, if  $u, u' \in H^1(0, \pi)$  then  $u \in C^1(0, \pi)$ .

Now let  $\lambda \in \mathbb{C}$  be an eigenvalue of  $-\Delta_D$  and  $u \in \text{dom}(\Delta_D)$  such that  $-u'' = \lambda u$ .

$-\Delta_D$  is a self-adjoint positive operator, and its eigenvalues are all positive. Therefore  $\lambda \geq 0$ ,  $u \in C^\infty(0, \pi)$  and

$$u(x) = A \sin(\lambda x) + B \cos(\lambda x), \quad \forall x \in [0, \pi].$$

$u(0) = 0$  implies that  $B = 0$  and if  $u \neq 0$  then  $u(\pi) = 0$  implies  $\sin(\lambda\pi) = 0$  and therefore  $\lambda = n \in \mathbb{N}$ . Finally the system of eigenvalues of  $-\Delta_D$  is  $(\lambda_n = n)_{n \in \mathbb{N}}$  and the associated eigenfunctions are  $(e_n(x) = A_n \sin(nx))_{n \in \mathbb{N}}$  where  $A_n$  can be chosen such that  $\|e_n\|_{L^2(0, \pi)} = 1$ .  $\square$

(d) Determine the optimal value of the Poincaré constant for the open set  $(0, \pi)$  (see Section 5.4).

• Let  $\alpha_0$  be this optimal constant of Poincaré inequality then

$$\|u\|_{L^2(0, \pi)} \leq \alpha_0 \|\nabla u\|_{L^2(0, \pi)}, \quad \forall u \in H_0^1(0, \pi) \quad (6)$$

and for any constant  $\alpha$  satisfying (6) :  $\alpha \geq \alpha_0$ . Now let  $u \in H_0^1(0, \pi) \cap H^2(0, \pi)$  then, from (c) and by Example (6.19), we get :

$$-\Delta u = -u'' = \sum_{n=0}^{+\infty} n(u|e_n)e_n,$$

where  $e_n(x) = A_n \sin(nx)$  for almost every  $x \in (0, \pi)$ , ( See question (c) ) and

$$(u|e_n) = (u|e_n)_{L^2(0, \pi)} = \int_0^\pi u(x) \bar{e}_n(x) dx.$$

Therefore

$$\begin{aligned} \|\nabla u\|_{L^2(0, \pi)}^2 &= (-\Delta u|u)_{L^2(0, \pi)} \\ &= \left( \sum_{n=0}^{+\infty} n(u|e_n)e_n \middle| \sum_{n=0}^{+\infty} (u|e_n)e_n \right)_{L^2(0, \pi)} \\ &= \sum_{n=1}^{+\infty} n |u|e_n|^2 \\ &\geq \sum_{n=1}^{+\infty} |(u|e_n)|^2 \\ &\geq \|u\|_{L^2(0, \pi)}^2, \end{aligned}$$

and by density of  $H_0^1(0, \pi) \cap H^2(0, \pi)$  in  $H_0^1(0, \pi)$  (remark that  $C_c^\infty(0, \pi) \subset H_0^1(0, \pi) \cap H^2(0, \pi)$ ), (6) holds for every  $u$  in  $H_0^1(0, \pi)$  and so  $1 \geq \alpha_0$ .

On the other hand, for  $u \in L^2(0, \pi)$ ,  $u(x) = e_1(x) = \sin(x)$ , we have :

$$\|\nabla u\|^2 = \|u'\|^2 = \int_0^\pi \cos^2(x) dx = \int_0^\pi \sin^2(x) dx = \|u\|^2 \leq \alpha_0^2 \|\nabla u\|^2.$$

then  $1 \leq \alpha_0$ . Finally the optimal constant of poincar inequality is  $\alpha_0 = 1 = \frac{1}{\lambda_1}$  the inverse of the first nonzero eigenvalue of  $-\Delta_D$ .  $\square$