

Mini-workshop on Nonlinear Partial Differential Equations and Its Geometric Applications

24-25 February 2015, ANU Canberra

**Decay estimates and finite time of extinction of the
nonlinear Dirichlet-to-Neumann semigroup**

Daniel Hauer



THE UNIVERSITY OF
SYDNEY

WOMASY

GEOMETRIC AND HARMONIC
ANALYSIS MEETS PDE

JOINT SEMINAR DAY

GUEST SPEAKER: XU-JIA WANG (ANU)

17TH FEB. 2015, 10AM-4.45PM

LECTURE THEATRE W5A T1

MACQUARIE UNIVERSITY

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- XUAN DUONG (MQ)
- DANIEL HAUSER (USYD)
- JI LI (MQ)
- JAMES MCCOY (UOW)
- ADAM SIKORA (MQ)
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Outline of my talk:



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1§ The Dirichlet problem



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2§ The Dirichlet-to-Neumann map



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1§ The Dirichlet problem

2§ The Dirichlet-to-Neumann map

3§ Old and new



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1§ The Dirichlet problem

2§ The Dirichlet-to-Neumann map

3§ Old and new

4§ L^2 -theory & the Dirichlet-to-Neumann
Semigroup $\{e^{-tA}\}_{t \geq 0}$



Outline of my talk:

5§ Decay estimates and finite time of extinction



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6§ Application to $\{e^{-t\Delta}\}_{t \geq 0}$



1§ The Dirichlet problem



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$a(x, 0) = 0$ and

$$\text{(growth condition)} \quad |a(x, \xi)| \leq a(x) + b(x) |\xi|^{p-1} \text{ for some } a \in L^p(\Omega) \text{ \& } b \in L^\infty(\Omega).$$



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(growth condition) $|a(x, \xi)| \leq a(x) + b(x)|\xi|^{p-1}$ for some
 $a \in L^p(\Omega)$ & $b \in L^\infty(\Omega)$,

(strict monotonicity) $(a(x, \xi_1) - a(x, \xi_2)) \cdot (\xi_1 - \xi_2) > 0$



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$$(p\text{-coercivity}) \quad a(x, \xi) \xi \geq \gamma |\xi|^p \text{ for some } \gamma > 0,$$

for a.e. $x \in \Omega$ & $\forall \xi_1, \xi_2 \in \mathbb{R}^d$ with $\xi_1 \neq \xi_2$.



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That is, for $\Phi \in W^{1,p}(\Omega)$ with $\operatorname{Tr} \Phi = \varphi$ one has $u - \Phi \in W_0^{1,p}(\Omega)$

and
$$\int_{\Omega} a(x, \nabla u) \nabla \xi \, dx = 0 \quad \text{for every } \xi \in W_0^{1,p}(\Omega).$$



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For given $\varphi \in W^{1-\frac{1}{p}, p}(\partial\Omega)$, we set $P\varphi := u$ for the unique weak solution $u \in W^{1, p}(\Omega)$ of (DP_φ) .



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- P is continuous
- P is injective
- For every $\varphi \in W^{1-\frac{1}{p}, p}(\partial\Omega)$ & $\bar{\Phi} \in W^{1, p}(\Omega)$ with $\overline{1+\bar{\Phi}} = \varphi$ there is a unique $u_{\bar{\Phi}} \in W^{1, p}_0(\Omega)$ s.t. $P\varphi = u_{\bar{\Phi}} + \bar{\Phi}$.



2§ The Dirichlet-to-Neumann map



2§ The Dirichlet-to-Neumann map

In this talk, I want to focus the attention on the mapping

$$\varphi|_{\partial\Omega} \longmapsto a(x, \nabla\varphi) \cdot \nu|_{\partial\Omega} =: \mathcal{N}\varphi,$$

where ν denotes the outward pointing unit normal vector.



2§ The Dirichlet-to-Neumann map

Under the assumption that $P\varphi$ & $a(x, \nabla P\varphi)$ are smooth,
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& integrating over Ω & applying Green's formula,

$$\Rightarrow \int_{\Omega} \Delta\varphi \cdot \zeta \, dx = \int_{\Omega} a(x, \nabla P\varphi) \nabla\zeta \, dx$$

$< \infty$ if $P\varphi \in W^{1,p}(\Omega)$ & $\zeta \in W^{1,p}(\Omega)$



2§ The Dirichlet-to-Neumann map

We call $\Lambda: W^{1-\frac{1}{p}, p}(\partial\Omega) \rightarrow W^{-(1-\frac{1}{p}), p}(\partial\Omega)$ defined by

$$\langle \Lambda\varphi, \psi \rangle := \int_{\Omega} a(x) \nabla \varphi \cdot \nabla \psi \, dx \quad \text{for every } \varphi, \psi \in W^{1-\frac{1}{p}, p}(\partial\Omega)$$

the Dirichlet-to-Neumann map associated with $Au := \operatorname{div}(a(x) \nabla u)$

where $E: W^{1-\frac{1}{p}, p}(\partial\Omega) \rightarrow W^{1, p}(\Omega)$ denotes the linear bounded extension operator satisfying $\operatorname{Tr} \circ E = \operatorname{id}$.



3§ Old and new

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 - ↳ The decomposition of the Wentzel-Robin oper.
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 - ↳ The decomposition of the Wentzel-Robin oper.
 - ↳ To determine the boundary regularity of Σ .
- ▷ The DTN is a *nonlocal* operator.



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- ▷ The DTN map appears in many applications:
 - ↳ Calderón's inverse problems
 - ↳ The decomposition of the Wentzel-Robin oper.
 - ↳ To determine the boundary regularity of Σ .
- ▷ The DTN is a *nonlocal* operator.
- ▷ In the past, much research has been done on the DTN map associated with *linear unif. elliptic 2nd order* diff. operators & still continues....



3 § Old and new

- ▷ But not much is known so far about the DTN map ass. with nonlinear 2nd order diff. operators.



3 § Old and new

▷ In H.'14, I studied the well-posedness of the elliptic problem

$$(3.1) \quad \Delta \varphi = f \quad \text{on } \Omega$$

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and established **Hölder continuity** of weak solutions of (3.1),
more precisely, if $\zeta \in L^q(\Omega)$ with $q = \frac{d-1}{p-1-\varepsilon}$, $\varepsilon \in (0,1)$ if $p \leq d$

$$q = 1 \quad \text{if } p > d$$

then there are $\alpha \in (0,1)$ & $C_\alpha \geq 0$ s.t. every weak solution φ of (3.1)
belongs to $C^{\alpha,\alpha}(\bar{\Omega})$ & satisfies

$$\|\varphi\|_{C^{\alpha,\alpha}(\bar{\Omega})} \leq C_\alpha \left(\|\zeta\|_{L^q(\Omega)}^{\frac{1}{p-1}} + \|\varphi\|_{L^p(\Omega)} \right) + C_\alpha.$$



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▷ the "part of \mathbb{A} in $\mathcal{E}(\Omega)$ " is m - T -accretive in $\mathcal{E}(\Omega)$,
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 $\{e^{-t\mathbb{A}}\}_{t \geq 0}$ on $\overline{D(\mathbb{A})}^{\mathcal{E}(\Omega)}$



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▷ The "part of Δ in $\mathcal{E}(\Omega)$ " is m - T -accretive in $\mathcal{E}(\Omega)$,
and hence $-\Delta$ generates a strongly continuous semigroup
 $\{e^{-t\Delta}\}_{t \geq 0}$ on $\overline{D(\Delta)}^{\mathcal{E}(\Omega)} \stackrel{=}{=} \mathcal{E}(\Omega)$.
if $\Omega \in \mathcal{C}^{2,\beta}$, $\beta \in (0,1)$



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↳ long-time behavior of $\{e^{-tM}\}_{t \geq 0}$



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- ▷ long-time behavior of $\{e^{-tM}\}_{t \geq 0}$
- ▷ decay estimates as $t \rightarrow \infty$ of $\{e^{-tM}\}_{t \geq 0}$
- ▷ finite time of extinction of $\{e^{-tM}\}_{t \geq 0}$



4§ L^2 -theory & the Dirichlet-to-Neumann $\{e^{-tA}\}_{t \geq 0}$ Semigroup



4§ L^2 -theory & the Dirichlet-to-Neumann $\{e^{-tA}\}_{t \geq 0}$ Semigroup

In this section, we make the additional assumption that

there is a Carathéodory function $A: \Omega \times \mathbb{R}^d \rightarrow \mathbb{R}$ s.t.

$$\forall \xi \in \mathbb{R}^d \quad A(x, \xi) = a(x, \xi) \quad \text{for every } \xi \in \mathbb{R}^d \\ \text{\& a.e. } x \in \Omega.$$



4§ L^2 -theory & the Dirichlet-to-Neumann $\{e^{-t\Delta}\}_{t \geq 0}$ Semigroup $\{e^{-t\Delta}\}_{t \geq 0}$

Then for every $\varphi \in L^2(\partial\Omega)$,

$$\mathcal{E}(\varphi) := \begin{cases} \int_{\Omega} \mathcal{A}(x, \nabla \varphi) \, dx & \text{if } \varphi \in W^{1,p}(\Omega) \cap L^2(\partial\Omega), \\ +\infty & \text{if otherwise,} \end{cases}$$

defines a convex, proper, l.s.c functional on $L^2(\partial\Omega)$,
s.t. $\mathcal{E}|_{W^{1,p} \cap L^2}$ is \mathcal{E}' & $\nabla_{L^2} \mathcal{E} = \Delta$ in $L^2(\partial\Omega)$.



4§ L^2 -theory & the Dirichlet-to-Neumann
Semigroup $\{e^{-tA}\}_{t \geq 0}$

By the theory of nonlinear semigroups in Hilbert spaces:



4§ L^2 -theory & the Dirichlet-to-Neumann Semigroup $\{e^{-t\Delta}\}_{t \geq 0}$

By the theory of nonlinear semigroups in Hilbert spaces:

for every $\varphi_0 \in L^2(\Omega)$ there is a unique strong solution

$$\varphi \in W^{1, \infty}_{loc}([0, \infty); L^2(\Omega)) \cap C([0, \infty); L^2(\Omega)) \quad \forall \delta > 0$$

of

$$(4.1) \quad \frac{d\varphi}{dt} + \Delta \varphi = 0 \quad \text{on } (0, \infty) \times \Omega$$

$$(4.2) \quad \int_{\Omega} \varphi(t) \, d\sigma = \int_{\Omega} \varphi_0 \, d\sigma \quad \text{for all } t \geq 0,$$

$$(4.3) \quad \varphi(0) = \varphi_0 \quad \text{in } L^2(\Omega)$$



4§ L^2 -theory & the Dirichlet-to-Neumann
Semigroup $\{e^{-tA}\}_{t \geq 0}$

S.H.

$$(4.4) \quad \frac{d}{dt} E(\varphi(t)) = - \left\| \frac{d\varphi}{dt}(t) \right\|_{L^2(\Omega)}^2$$

for a.e. $t > 0$.



4§ L^2 -theory & the Dirichlet-to-Neumann
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for a.e. $t > 0$.

$$(4.5) \quad \varphi \in \mathcal{C}((0, \infty); W^{1,p}(\Omega))$$



4§ L^2 -theory & the Dirichlet-to-Neumann
Semigroup $\{e^{-t\Lambda}\}_{t \geq 0}$

Thus & since Λ is accretive in $h^2(\partial\Omega)$,

setting $e^{-t\Lambda}\varphi_0 := \varphi(t)$ for every $t \geq 0$ & $\varphi_0 \in L^2(\partial\Omega)$

defines a strongly continuous semigroup $\{e^{-t\Lambda}\}_{t \geq 0}$ of
contractions on $h^2(\partial\Omega)$.



4§ L^2 -theory & the Dirichlet-to-Neumann Semigroup $\{e^{-t\Delta}\}_{t \geq 0}$

Proposition

Let either $p \geq \frac{2d}{d+1}$ or $E(\varphi) = E(-\varphi)$ or $\varphi_0 \in L^q(\partial\Omega)$
for $q \geq \frac{(d-1)}{(p-1-\varepsilon)}$.

Then $\{e^{-t\Delta}\varphi_0 \mid t \geq 1\}$ is rel. compact in
 $W^{1-\frac{1}{p}, p}(\partial\Omega) \cap L^2(\partial\Omega)$.



4§ L^2 -theory & the Dirichlet-to-Neumann
Semigroup $\{e^{-tA}\}_{t \geq 0}$

Therefore the ω -limit set

$$\omega(\varphi_0) := \left\{ \varphi \in W^{1,p}(\Omega) \cap L^2(\Omega) \mid \text{there is } s_k \nearrow +\infty \text{ s.t. } \lim_{k \rightarrow \infty} e^{-s_k A} \varphi_0 = \varphi \text{ in } W^{1,p} \cap L^2 \right\}$$

is non-empty, connected & single-valued iff $\lim_{t \rightarrow \infty} e^{-tA} \varphi_0$ ex.



4.5 L^2 -theory & the Dirichlet-to-Neumann Semigroup $\{e^{-tA}\}_{t \geq 0}$

Therefore the ω -limit set

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is non-empty, connected & single-valued iff $\lim_{t \rightarrow \infty} e^{-tA} \varphi_0$ ex.

By (4.4)
$$\frac{d}{dt} E(\varphi(t)) = - \left\| \frac{d\varphi}{dt}(t) \right\|_{L^2(\Omega)}^2$$
 for a.e. $t > 0$,



4§ L^2 -theory & the Dirichlet-to-Neumann
Semigroup $\{e^{-tA}\}_{t \geq 0}$

$\Rightarrow \Sigma$ is a "strict Liapunov function"
for $\{e^{-tA}\}_{t \geq 0}$.



4§ L^2 -theory & the Dirichlet-to-Neumann $\{e^{-tA}\}_{t \geq 0}$ Semigroup

$\Rightarrow \mathcal{E}$ is a "strict Liapunov function" for $\{e^{-tA}\}_{t \geq 0}$.

$$\Rightarrow \omega(\rho_0) \subseteq \nabla_{L^2}^{-1} \mathcal{E}(\{0\}) = \mathbb{R}$$



4§ L^2 -theory & the Dirichlet-to-Neumann $\{e^{-tA}\}_{t \geq 0}$ Semigroup

$\Rightarrow \mathcal{E}$ is a "strict Liapunov function" for $\{e^{-tA}\}_{t \geq 0}$.

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Conservation of mass equality

$$\Rightarrow \omega(\varphi_0) = \left\{ \int_{\partial \Omega} \varphi_0 \, d\sigma \right\} //$$



5§ Decay estimates and finite time of extinction



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Definition

A continuously Fréchet-differentiable function $E:V \rightarrow \mathbb{R}$ on a Banach space V satisfies a *generalised Łojasiewicz-Simon inequality* near $\varphi \in V$ if there is $\delta > 0$ and a strictly increasing $\Theta \in C([0, \infty)) \cap C'((0, \infty))$ with $\Theta(0) = 0$ s.th.

$$\text{for every } v \in V \quad \text{with } \|v - \varphi\|_V < \delta \quad \Rightarrow \quad \frac{1}{\Theta'(|E(v) - E(\varphi)|)} \leq \|E'(v)\|_V$$



5§ Decay estimates and finite time of extinction

Remarks:

- (1) The gen. Loj-Sim. ineq. is due to the **classical ineq.** of Łojasiewicz '63 & '65 in **finite dimensions** & and of Simon '83 in **infinite dimensions**.



5§ Decay estimates and finite time of extinction

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- (1) The gen. Loj-Sim. ineq. is due to the **classical** ineq. of Łojasiewicz '63 & '65 in **finite dimensions** & and of Simon '83 in **infinite dimensions**.
- (2) By taking $\Theta(r) = c \cdot r^\alpha$ for some $c > 0$ & $\alpha \in (0, \frac{1}{2}]$, the gen. Loj-Sim. ineq. reduces to the classical one.



5§ Decay estimates and finite time of extinction

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- (2) By taking $\Theta(r) = c \cdot r^\alpha$ for some $c > 0$ & $\alpha \in (0, \frac{1}{2}]$, the gen. Łoj-Sim. ineq. reduces to the classical one.
- (3) The gen. Łoj-Sim. ineq. allows now to take $\alpha \in (0, 1)$



5§ Decay estimates and finite time of extinction

Remarks:

- (4) The gen. Loj.-Sim. ineq. has been introduced by Haraux-Jendoubi '03 & Haraux-Jendoubi-Kavian '03.
First applied to nonlinear gradient systems by Chill-Fiorenza '06.



5§ Decay estimates and finite time of extinction

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5§ Decay estimates and finite time of extinction

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1. Theorem (Convergence result)

If $u \in \mathcal{C}([0, \infty); H) \cap \mathcal{C}((0, \infty), V)$ is a strong
solution of $\frac{du}{dt} + \nabla_H \mathcal{E}(u) = 0$ with rel. compact
image in V and if \mathcal{E} satisfies a gen. Łoj.-Sim.
ineq. near some $\varphi \in \omega(u)$ wrt. V ,

then $\lim_{t \rightarrow \infty} u(t) = \varphi$ in V .



5§ Decay estimates and finite time of extinction

Suppose V is a Banach space, H is a Hilbert space
such that $V \xrightarrow{d} H$.

2. Theorem (Decay estimates)

Under the assumptions of Theorem 1, we have

$$\begin{aligned} |\mathcal{E}(u(t)) - \mathcal{E}(\varphi)| &= O(\mathcal{Z}^{-1}(t - \hat{t})) \text{ as } t \rightarrow \infty \\ \& \quad \|u(t) - \varphi\|_H &= O(O(\mathcal{Z}^{-1}(t - \hat{t}))) \text{ as } t \rightarrow \infty. \end{aligned}$$

where $\mathcal{Z} \in \mathcal{C}([0, \infty))$ is a primitive of $-(\theta')^2$ & \mathcal{Z}^{-1} its inverse
& $\hat{t} := t_0 - \mathcal{Z}(\mathcal{E}(u(t_0)) - \mathcal{E}(\varphi))$ for $t_0 \geq 0$ large enough.



5§ Decay estimates and finite time of extinction

By taking $\Theta(s) = c \cdot s^\alpha$ for some $c > 0$ & $\alpha \in (0, 1)$,
we can deduce from Theorem 2 the following



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Corollary

$$\circ \|u(t) - \phi\|_H = O(t^{-\frac{\alpha}{1-2\alpha}}) \text{ as } t \rightarrow \infty \quad \text{if } 0 < \alpha < \frac{1}{2}$$

$$\circ \|u(t) - \phi\|_H = O(e^{-\frac{2t}{c^2}}) \text{ as } t \rightarrow \infty \quad \text{if } \alpha = \frac{1}{2}$$

$$\circ \|u(t) - \phi\| \leq \begin{cases} C \cdot (\hat{t} - t)^{\frac{\alpha}{2\alpha-1}} & \text{if } 0 \leq t \leq \hat{t} \\ 0 & \text{if } t > \hat{t} \end{cases} \quad \text{if } \frac{1}{2} < \alpha < 1$$

(finite time of extinction)

$$\hat{t} = t_0 + \frac{c^2 \alpha^2}{2\alpha-1} (\mathcal{E}(u(t_0)) - \mathcal{E}(\phi))^{2\alpha-1}.$$



6.5 Application to $\{e^{-t}\}_{t \geq 0}$



6.5 Application to $\{e^{-t\Delta}\}_{t \geq 0}$

Theorem (H.'15)

Let $1 < p < \infty$ and $a(x, \xi) := a(x) |\xi|^{p-2}$ for some $a \in C^\infty(\Omega)$ with $a \geq a_0 > 0$. Then for every $\varphi \in L^2(\Omega)$

we have

- $\|e^{-t\Delta}\varphi - \bar{\varphi}\|_{L^2(\Omega)} = O(t^{-\frac{1}{p-2}})$ as $t \rightarrow \infty$ if $p > 2$
- $\|e^{-t\Delta}\varphi - \bar{\varphi}\|_{L^2(\Omega)} = O(e^{-t^{\frac{1}{2}}/c^2})$ as $t \rightarrow \infty$ if $p = 2$
- finite time of extinction if $p < 2$.



6§ Application to $\{e^{-tA}\}_{t \geq 0}$

Proof.



6.5 Application to $\{e^{-t\Delta}\}_{t \geq 0}$

Proof.

$$\|\varepsilon'(\varphi)\|_{W^{1-\frac{1}{p}, p}(\partial\Omega)} \geq \frac{\left| \int_{\Omega} a(x, \nabla \varphi) \nabla \varepsilon(\varphi - \bar{\varphi}) dx \right|}{\|\varphi - \bar{\varphi}\|_{W^{1-\frac{1}{p}, p}(\partial\Omega)}}$$



6.5 Application to $\{e^{-t\Delta}\}_{t \geq 0}$

Proof.

$$\|\varepsilon(\varphi)\|_{W(\partial\Omega)^{1-\frac{1}{p}, p}} \geq \frac{\left| \int_{\Omega} a(x, \nabla P\varphi) \nabla E(\varphi - \bar{\varphi}) dx \right|}{\|\varphi - \bar{\varphi}\|_{W(\partial\Omega)^{1-\frac{1}{p}, p}}}$$

Recall

For every $\varphi \in W(\partial\Omega)^{1-\frac{1}{p}, p}$ & $\bar{\varphi} \in W(\Omega)^{1, p}$ with $T\bar{\varphi} = \varphi$

there is a unique $u_{\bar{\varphi}} \in W_0(\Omega)^{1, p}$ s.t. $P\varphi = u_{\bar{\varphi}} + \bar{\varphi}$.

$$\Rightarrow \int_{\Omega} a(x, \nabla P\varphi) \nabla E \bar{\varphi} dx = \int_{\Omega} a(x, \nabla P\varphi) \nabla P\varphi dx$$



6.6 Application to $\{e^{-tA}\}_{t \geq 0}$

Proof.

$$\|\varepsilon'(\varphi)\|_{W(\partial\Omega)^{1-\frac{1}{p}, p}} \geq \frac{\left| \int_{\Omega} a(x, \nabla \varphi) \nabla \varepsilon(\varphi - \bar{\varphi}) dx \right|}{\|\varphi - \bar{\varphi}\|_{W(\partial\Omega)^{1-\frac{1}{p}, p}}}$$

$$\geq c \frac{\varepsilon(\varphi)}{\|\varphi - \bar{\varphi}\|_{W(\partial\Omega)^{1-\frac{1}{p}, p}}}$$



6.5 Application to $\{e^{-tA}\}_{t \geq 0}$

Proof.

$$\|\mathcal{E}'(\varphi)\|_{W(\partial\Omega)^{1-\frac{1}{p}, p}} \geq \frac{\left| \int_{\Omega} a(x, \nabla \varphi) \nabla \mathcal{E}(\varphi - \bar{\varphi}) dx \right|}{\|\varphi - \bar{\varphi}\|_{W(\partial\Omega)^{1-\frac{1}{p}, p}}}$$

$$\geq C \frac{\mathcal{E}(\varphi)}{\|\varphi - \bar{\varphi}\|_{W(\partial\Omega)^{1-\frac{1}{p}, p}}}$$

$$\geq \tilde{C} \mathcal{E}(\varphi)^{1-\frac{1}{p}}$$



6.6 Application to $\{e^{-tA}\}_{t \geq 0}$

Proof.

$$\begin{aligned} \|\mathcal{E}'(\varphi)\|_{W(\partial\Omega), p'}^{-(1+\frac{1}{p})} &\geq \frac{\left| \int_{\Omega} a(x, \nabla \varphi) \nabla \mathcal{E}(\varphi - \bar{\varphi}) dx \right|}{\|\varphi - \bar{\varphi}\|_{W(\partial\Omega), p}^{1-\frac{1}{p}}} \\ &\geq C \frac{\mathcal{E}(\varphi)}{\|\varphi - \bar{\varphi}\|_{W(\partial\Omega), p}^{1-\frac{1}{p}}} \\ &\geq C \mathcal{E}(\varphi)^{1-\frac{1}{p}} \\ &= C \left(\mathcal{E}(\varphi) - \mathcal{E}(\bar{\varphi}) \right)^{1-\frac{1}{p}} \quad \square \end{aligned}$$



Thank You!

