

# UNIVERSITÀ DEGLI STUDI DI MILANO-BICOCCA

# **COURSE SYLLABUS**

# **Higher Analysis**

2122-1-F4001Q055

# **Aims**

The aim of the course is to introduce some basic material of wide use in analysis. This is done by illustrating how the theories explored interact with the Dirichlet problem for the Laplacian.

The expected learning outcomes include:

- the knowledge and understanding of the fundamental definitions and statements, as well as of the basic strategies of proof of modern analysis; the knowledge and understanding of some crucial examples in which the theory manifests itself;
- the ability to recognize the role that concepts and techniques from modern analysis.

#### **Contents**

Basics on convolution, the Dirichlet problem in the ball and in the half space, distributions, regularity of distributions, Sobolev spaces, second order elliptic problems.

# **Detailed program**

#### Chapter 0. Preliminaries

Convolution. Hypersurfaces of class C<sup>k</sup> in R<sup>n</sup>. The divergence theorem and Green formulas. Complex measures.

#### Chapter 1. The classical Dirichlet problem

Harmonic functions. Mean value theorems for harmonic functions. Characterization of harmonic functions via mean value theorems. The maximum principle for harmonic functions and the uniqueness of the Dirichlet problem. The Newtonian potential. Green's representation formula. The Green's function. The Poisson kernel. Green's function and the Poisson kernel for the half-space. Further properties of harmonic functions: estimates for derivative, Schwarz's reflection principle and Liouville's theorem. Classical solution for the Dirichlet problem on the sphere and on the half-space.

# Chapter 2. L<sup>p</sup> data and convergence to boundary

Poisson integral of measures and L<sup>p</sup> functions. Weak ? convergence. Solution of the Dirichlet problem with L<sup>p</sup> boundary data. Operators of weak type (1, 1). Marcinkiewicz interpolation theorem. The Hardy–Littlewood maximal operator. A covering lemma. Boundedness properties of the Hardy–Littlewood maximal function. Lebesgue's differentiation theorem. Nontangential convergence of Poisson integrals.

#### Chapter 3. Distributions and their derivatives

Distributions. Examples. Derivatives of distributions. Examples.

#### Chapter 4. Sobolev spaces

Motivations, definitions and properties. Properties of Sobolev spaces:  $W^{k,p}(?)$  is a Banach space, approximation by smooth functions, product and composition of Sobolev spaces. Sobolev spaces in dimension 1: existence of a continuous representative and fundamental theorem of calculus for  $W^{1,p}(a,b)$  functions. Morrey Theorem. Sobolev inequality (Sobolev-Gagliardo-Nirenberg Theorem). Sobolev embeddings. Extension operator and Extension Theorem for half-spaces and bounded regular domains. Global approximation by smooth functions. Sobolev embeddings for extension domains. Embeddings for higher order Sobolev spaces. Rellich-Kondrachov Theorem. Existence of the Trace Operator  $?_0^p$ :  $W^{1,p}(?)$ ?  $L^p(??)$  with 1? p < +? and ? being a half-space or bounded regular domain. Fractional Sobolev spaces and Gagliardo Theorem (hints). Characterization of  $W^{1,p}_{0}(?)$  by traces.

#### Chapter 5. Second order elliptic problems

Lax-Milgram Lemma. Second order elliptic problems: variational formulation, existence of solutions. Poincaré inequality. Dirichlet Principle. Elliptic problems with Neumann boundary conditions: variational formulation and some hints on H(div,?) spaces. Poincaré?-Wirtinger inequality. Existence of solutions for the Neumann problem under compatibility conditions

# **Prerequisites**

Calculus in several variables, linear algebra, basics of Hilbert and L<sup>p</sup> spaces.

### **Teaching form**

Lectures with blackboard. The teaching hours will be dedicated either to the illustration of main results in the theory, or to the solution of exercises (previously assigned) containing (possibly fine) applications of the theory.

# **Textbook and teaching resource**

- Notes available on the e-learning page of the course.
- A. Bressan. Lecture Notes on Functional Analysis. American Mathematical Society, 2013.
- H. Brezis. Functional analysis, Sobolev spaces and partial differential equations. Springer Science & Business Media, 2010.
- L.C. Evans. Partial differential equations, American Mathematical Society.