

Bochner spaces

1. Show that the spaces $L^p(0, T; L^p(\Omega))$, $1 \leq p < \infty$ are isomorphically identical with the spaces $L^p((0, T) \times \Omega)$, $\Omega \subset \mathbb{R}^d$, measurable. Show that, however, for $p = \infty$ this is not true.

Semigroups

2. Consider the second order parabolic equation

$$\begin{aligned} \partial_t u + Lu &= 0 && \text{in } (0, T) \times \Omega \\ u &= 0 && \text{on } (0, T) \times \partial\Omega \\ u(0, \cdot) &= g && \text{in } \Omega. \end{aligned}$$

Show that the operator

$$Au := -Lu = \sum_{i,j=1}^d \frac{\partial}{\partial x_i} \left(a_{ij}(x) \frac{\partial u}{\partial x_j} \right) - \sum_{i=1}^d c_i(x) \frac{\partial u}{\partial x_i} - b(x)u$$

is a generator of the c_0 -semigroup on $L^2(\Omega)$ which is γ -contractive, provided the coefficients a_{ij} satisfy the standard ellipticity condition and $\Omega \in C^{1,1}$, a_{ij} , b and c_i are sufficiently smooth.

3. Consider the second order hyperbolic equation

$$\begin{aligned} \partial_{tt} u + Lu &= 0 && \text{in } (0, T) \times \Omega \\ u &= 0 && \text{on } (0, T) \times \partial\Omega \\ u(0, \cdot) &= g && \text{in } \Omega \\ \partial_t u(0, \cdot) &= h && \text{in } \Omega. \end{aligned}$$

Assume the second order equation in time rewritten as system of two first order equations in time:

$$\begin{aligned} \partial_t u - v &= 0 && \text{in } (0, T) \times \Omega \\ \partial_t v + Lu &= 0 && \text{in } (0, T) \times \Omega \\ u &= 0 && \text{on } (0, T) \times \partial\Omega \\ u(0, \cdot) &= g && \text{in } \Omega \\ v(0, \cdot) &= h && \text{in } \Omega. \end{aligned}$$

Show that the operator $A(u, v) := (v, -Lu)$, where

$$-Lu = \sum_{i,j=1}^d \frac{\partial}{\partial x_i} \left(a_{ij}(x) \frac{\partial u}{\partial x_j} \right) - b(x)u$$

is a generator of the c_0 -semigroup on $W_0^{1,2}(\Omega) \times L^2(\Omega)$ which is γ -contractive, provided the coefficients a_{ij} satisfy the standard ellipticity condition, $a_{ij} = a_{ji}$, $b \geq 0$ and $\Omega \in C^{1,1}$, a_{ij} and b are sufficiently smooth.