

VII. Elements of the theory of distributions

VII.1 Space of test functions and weak derivatives

Notation (reminder from Chapter IV):

- $\mathbb{N}_0 = \mathbb{N} \cup \{0\} = \{0, 1, 2, 3, \dots\}$
- Elements of \mathbb{N}_0^d are called **multiindices**. For $\alpha \in \mathbb{N}_0^d$ we set $|\alpha| = \alpha_1 + \dots + \alpha_d$. This number is called **the order of the multiindex** α .
- If $\Omega \subset \mathbb{R}^d$ is an open set, $f \in \mathcal{C}^\infty(\Omega, \mathbb{F})$ and $\mathbf{a} \in \Omega$, we set

$$D^\alpha f(\mathbf{a}) = \frac{\partial^{|\alpha|} f}{\partial x_1^{\alpha_1} \dots \partial x_d^{\alpha_d}}(\mathbf{a}).$$

Definition. Let $d \in \mathbb{N}$ and let $\Omega \subset \mathbb{R}^d$ be an open set.

- (a) If $f : \Omega \rightarrow \mathbb{F}$ is continuous, its **support** is the set

$$\text{spt } f = \overline{\{\mathbf{x} \in \Omega; f(\mathbf{x}) \neq 0\}},$$

where the closure is taken in Ω .

- (b) Let

$$\mathcal{D}(\Omega, \mathbb{F}) = \{f \in \mathcal{C}^\infty(\Omega, \mathbb{F}); \text{spt } f \text{ is a compact subset } \Omega\}.$$

Elements of $\mathcal{D}(\Omega, \mathbb{F})$ are called **test functions**, the space $\mathcal{D}(\Omega, \mathbb{F})$ is called **the space of test functions**.

- (c) A measurable function $f : \Omega \rightarrow \mathbb{F}$ is called **locally integrable in** Ω , if for any $\mathbf{x} \in \Omega$ there exists $r > 0$ such that f is Lebesgue integrable on $U(\mathbf{x}, r)$ (i.e., $\int_{U(\mathbf{x}, r)} |f| < \infty$). The space of all locally integrable functions in Ω is denoted by $L_{\text{loc}}^1(\Omega, \mathbb{F})$. (More precisely, it is the space of all equivalence classes, where we identify functions equal almost everywhere.)

- (d) Choose a non-negative $h \in \mathcal{D}(\mathbb{R}^d)$ such that $\text{spt } \varphi \subset U(0, 1)$ and $\int_{\mathbb{R}^d} h = 1$. For $j \in \mathbb{N}$ we define a function h_j by

$$h_j(\mathbf{x}) = j^d h(j\mathbf{x}) \text{ for } \mathbf{x} \in \mathbb{R}^d.$$

The sequence (h_j) , obtained in this way is called an **approximate unit** in $\mathcal{D}(\mathbb{R}^d)$ or a **smoothing kernel**.

Lemma 1. *Let $\Omega \subset \mathbb{R}^d$ be open. Then $\mathcal{D}(\Omega)$ is a dense subspace of $L^p(\Omega)$ for any $p \in [1, \infty)$.*

Lemma 2. *Let $\Omega \subset \mathbb{R}^d$ be an open set.*

- *Let μ be a (finite) signed or complex regular Borel measure on Ω . If $\int_{\Omega} \varphi d\mu = 0$ for any $\varphi \in \mathcal{D}(\Omega)$, then $\mu = 0$.*
- *Let $f \in L_{\text{loc}}^1(\Omega)$ and $\int_{\Omega} f\varphi = 0$ for any $\varphi \in \mathcal{D}(\Omega)$. Then $f = 0$ almost everywhere on Ω .*

Definition. Let $(a, b) \subset \mathbb{R}$ be an open interval and let $f \in L^1_{\text{loc}}((a, b))$.

- A function $g \in L^1_{\text{loc}}((a, b))$ is called a **weak derivative** of a function f , if for any $\varphi \in \mathcal{D}((a, b))$ we have

$$\int_a^b f\varphi' = - \int_a^b g\varphi.$$

- Let μ be a finite regular Borel measure on (a, b) (signed or complex). The measure μ is said to be a **weak derivative** of a function f , if for any $\varphi \in \mathcal{D}((a, b))$ we have

$$\int_a^b f\varphi' = - \int_{(a,b)} \varphi d\mu.$$

Proposition 3. Let $(a, b) \subset \mathbb{R}$ be an open interval and let $f \in L^1_{\text{loc}}((a, b))$. If $\int_a^b f\varphi' = 0$ for any $\varphi \in \mathcal{D}((a, b))$, the function f is constant (i.e., there exists a constant c such that $f = c$ almost everywhere on (a, b)).

In other words: If the zero function is a weak derivative of a function $f \in L^1_{\text{loc}}((a, b))$, the function f is constant (in the above-mentioned sense).

Theorem 4. Let $f \in L^1_{\text{loc}}((a, b))$.

- The weak derivative of f is uniquely determined. I.e., if two functions $g_1, g_2 \in L^1_{\text{loc}}((a, b))$ are weak derivatives of a function f , then $g_1 = g_2$ almost everywhere. Similarly, if two measures μ_1, μ_2 are weak derivatives of a function f , then $\mu_1 = \mu_2$.
- If f is absolutely continuous on $[a, b]$, it has a finite derivative almost everywhere, $f' \in L^1((a, b))$ and f' is the weak derivative of f . Conversely, if a function f has a weak derivative $g \in L^1((a, b))$, there exists a function f_0 absolutely continuous on $[a, b]$, equal to f almost everywhere on (a, b) . In this case $g = f'_0$ almost everywhere. More generally, a function f has a weak derivative in $L^1_{\text{loc}}((a, b))$ if and only if there exists function f_0 locally absolutely continuous on (a, b) (i.e., absolutely continuous on each closed subinterval $[c, d] \subset (a, b)$) such that $f_0 = f$ almost everywhere.
- There exists a finite measure μ , which is a weak derivative of function f if and only if there exists a function f_0 of bounded variation on $[a, b]$ such that $f_0 = f$ almost everywhere on (a, b) . In this case for each subinterval $(c, d) \subset (a, b)$ we have

$$\mu((c, d)) = \lim_{x \rightarrow d^-} f_0(x) - \lim_{x \rightarrow c^+} f_0(x).$$

Moreover, μ is real-valued if and only if f_0 may be real-valued and μ is non-negative if and only if f_0 may be non-increasing.