Local integral representations of smooth functions and interpolation inequalities

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Let \mathbb{R}^n be the *n*-dimensional Euclidean space. Let $\mathcal{D} = \mathcal{D}(\mathbb{R}^n)$ denote the set of C^{∞} — functions with compact support, and 2N stands for the set of nonnegative even numbers. For a positive integer m, the Riesz kernel $\kappa_m(x)$ of order m on \mathbb{R}^n is given by

$$\kappa_m(x) = \frac{1}{\gamma_{m,n}} \left\{ \begin{array}{cc} |x|^{m-n}, & m-n \notin 2N, \\ (\delta_{m,n} - \log|x|)|x|^{m-n}, & m-n \in 2N \end{array} \right.$$

with

$$\gamma_{m,n} = \begin{cases} \pi^{n/2} 2^m \Gamma(m/2) / \Gamma((n-m)/2), & m-n \notin 2N, \\ (-1)^{(m-n)/2} 2^{m-1} \pi^{n/2} \Gamma(m/2) ((m-n)/2)!, & m-n \in 2N \end{cases}$$

and

$$\delta_{m,n} = \frac{\Gamma'(m/2)}{2\Gamma(m)} + \frac{1}{2}(1 + \frac{1}{2} + \dots + \frac{1}{(m-n)/2} - C) - \log 2$$

where \mathcal{C} is Euler's constant. For a multi-index $\alpha = (\alpha_1, \dots, \alpha_n)$, we denote $D^{\alpha} = D_1^{\alpha_1} \dots D_n^{\alpha_n}, x^{\alpha} = x_1^{\alpha_1} \dots x_n^{\alpha_n}$ and $|\alpha| = \alpha_1 + \dots + \alpha_n$.

If u is a C^m -function with compact support, then it can be represented by the partial derivatives of m-th order as follows:

(1)
$$u(x) = \sum_{|\alpha|=m} \frac{m}{\alpha! \sigma_n} \int \frac{(x-y)^{\alpha}}{|x-y|^n} D^{\alpha} u(y) dy$$

([Re]) where σ_n is the surface area of the unit sphere, and

(2)
$$u(x) = \sum_{|\alpha|=m} \frac{(-1)^m m!}{\alpha!} \int D^{\alpha} \kappa_{2m}(x-y) D^{\alpha} u(y) dy$$

([Wa]). In this note we give the two kinds of integral representations of C^m functions, which correspond to (1) and (2). One is based on Taylor's formula and
V.I.Burenkov's method [Bu: Theorem 4 in Chap.3], and the other is deduced from
the fact that the Riesz kernel κ_{2m} is a fundamental solution for the iterated Laplace
operator Δ^m , namely

$$\Delta^m \kappa_{2m} = (-1)^m \delta$$

where δ is the point mass at the origin.

Let $0 < \epsilon_1 < \epsilon_2$. We take a function $\eta \in C^{\infty}(\mathbb{R}^1)$ such that supp $\eta \subset \{\epsilon_1 \le t \le \epsilon_2\}$ and

$$\int_0^\infty \eta(t)t^{n-1}dt = \frac{1}{\sigma_n},$$

and set

$$\rho(t) = \int_{t}^{\infty} \eta(s) s^{n-1} ds.$$

Moreover we put

(4)
$$\omega(x) = \eta(|x|),$$

and

(5)
$$\chi(x) = \sigma_n \int_{|x|}^{\infty} \omega(t \frac{x}{|x|}) t^{n-1} dt.$$

Then $\int \omega(x)dx = 1$ and $\chi(x) = \sigma_n \rho(|x|)$. Since $\rho \in C^{\infty}([0,\infty))$ and

$$\rho(t) = \begin{cases} \frac{1}{\sigma_n}, & \text{for } 0 \le t \le \epsilon_1 \\ 0, & \text{for } t \ge \epsilon_2, \end{cases}$$

we have $\chi \in \mathcal{D}(\mathbb{R}^n)$ and

$$\chi(x) = \begin{cases} 1, & \text{for } |x| \le \epsilon_1 \\ 0, & \text{for } |x| \ge \epsilon_2. \end{cases}$$

PROPOSITION 1. Let $0 < \epsilon_1 < \epsilon_2$. Then there exist functions $\mu, \chi \in \mathcal{D}$ such that supp μ , supp $\chi \subset \{|x| \leq \epsilon_2\}, \mu(x) = 0$ on $\{|x| \leq \epsilon_1\}, \chi(x) = 1$ on $\{|x| \leq \epsilon_1\}, \chi(x) = 1$ on $\{|x| \leq \epsilon_1\}, \chi(x) = 1$ on $\{|x| \leq \epsilon_1\}, \chi(x) = 1\}$ and if $x \in C^m(\mathbb{R}^n)$, then

(6)
$$u(x) = \int \mu(x-y)u(y)dy + \sum_{|\alpha|=m} \frac{m}{\alpha!\sigma_n} \int \frac{(x-y)^\alpha}{|x-y|^n} \chi(x-y)D^\alpha u(y)dy.$$

PROOF. By Taylor's formula we have

(7)
$$u(x) = \sum_{|\gamma| < m} \frac{D^{\gamma} u(y)}{\gamma!} (x - y)^{\gamma} + m \sum_{|\alpha| = m} \frac{(x - y)^{\alpha}}{\alpha!} \int_0^1 (1 - t)^{m-1} D^{\alpha} u(y + t(x - y)) dt.$$

We take functions ω and χ defined by (4) and (5). Multiplying (7) by $\omega(x-y)$ and integrating with respect to y, we get

$$u(x) = \sum_{|\gamma| < m} \frac{1}{\gamma!} \int D^{\gamma} u(y)(x - y)^{\gamma} \omega(x - y) dy$$

$$+ \sum_{|\alpha| = m} \frac{m}{\alpha!} \int (x - y)^{\alpha} \omega(x - y) \int_{0}^{1} (1 - t)^{m-1} D^{\alpha} u(y + t(x - y)) dt dy$$

$$= \sum_{|\gamma| < m} \frac{1}{\gamma!} \int D^{\gamma} u(y)(x - y)^{\gamma} \omega(x - y) dy$$

$$+ \sum_{|\alpha| = m} \frac{m}{\alpha!} \int_{0}^{1} (1 - t)^{m-1} \left(\int (x - y)^{\alpha} \omega(x - y) D^{\alpha} u(y + t(x - y)) dy \right) dt$$

$$= I_{1}(x) + I_{2}(x).$$

By integration by part we have

$$I_1(x) = \int \mu(x - y)u(y)dy$$

where

$$\mu(x) = \sum_{|\gamma| < m} \frac{1}{\gamma!} D^{\gamma}(x^{\gamma} \omega(x)).$$

Since $\omega \in \mathcal{D}$ and supp $\omega \subset \{\epsilon_1 \leq |x| \leq \epsilon_2\}$ by (4), μ also has the same properties. Further by the change of variables y + t(x - y) = z, we obtain

$$I_{2}(x) = \sum_{|\alpha|=m} \frac{m}{\alpha!} \int_{0}^{1} (1-t)^{m-1} \left(\int \frac{(x-z)^{\alpha}}{(1-t)^{m}} \omega(\frac{x-z}{1-t}) D^{\alpha} u(z) \frac{dz}{(1-t)^{n}} \right) dt$$
$$= \sum_{|\alpha|=m} \frac{m}{\alpha!} \int D^{\alpha} u(z) (x-z)^{\alpha} \left(\int_{0}^{1} \omega(\frac{x-z}{1-t}) \frac{dt}{(1-t)^{n+1}} \right) dz$$

because of x-y=(x-z)/(1-t). Moreover by the change of variable |x-z|/(1-t)=s, we get

$$I_{2}(x) = \sum_{|\alpha|=m} \frac{m}{\alpha!} \int D^{\alpha} u(z) (x-z)^{\alpha} \left(\int_{|x-z|}^{\infty} \omega(s \frac{x-z}{|x-z|}) \frac{s^{n-1}}{|x-z|^{n}} ds \right) dz$$
$$= \sum_{|\alpha|=m} \frac{m}{\alpha! \sigma_{n}} \int D^{\alpha} u(z) \frac{(x-z)^{\alpha}}{|x-z|^{n}} \chi(x-z) dz$$

because of (x-z)/(1-t) = s(x-z)/|x-z|. Thus we obtain (6).

PROPOSITION 2. Let $0 < \epsilon_1 < \epsilon_2$. Then there exist functions $\zeta, \xi \in \mathcal{D}$ such that supp ζ , supp $\xi \subset \{|x| \le \epsilon_2\}, \zeta(x) = 0$ on $\{|x| \le \epsilon_1\}, \xi(x) = 1$ on $\{|x| \le \epsilon_1\}, \xi(x) = 1$

and if $u \in C^m(\mathbb{R}^n)$, then

(8)
$$u(x) = \int \zeta(x-y)u(y)dy + \sum_{|\alpha|=m} \frac{(-1)^m m!}{\alpha!} \int D^{\alpha}(\xi \kappa_{2m})(x-y)D^{\alpha}u(y)dy.$$

PROOF. First we assume that $u \in \mathcal{D}$. Since u(x-y) belongs to \mathcal{D} as a function of y, the formula (3) gives

$$u(x) = \langle \delta(y), u(x-y) \rangle = \langle (-1)^m \Delta^m \kappa_{2m}(y), u(x-y) \rangle$$

= $\langle (-1)^m \kappa_{2m}(y), (\Delta^m u)(x-y) \rangle = \int (-1)^m \kappa_{2m}(y) \Delta^m u(x-y) dy$

where $\langle \cdot, \cdot \rangle$ stands for the pairing between distributions and test functions. We take a function $\xi \in \mathcal{D}$ such that

(9)
$$\xi(x) = \begin{cases} 1, & |x| \le \epsilon_1. \\ 0, & |x| \ge \epsilon_2. \end{cases}$$

If we set $\zeta(x) = (-1)^m \Delta^m((1-\xi)\kappa_{2m})(x)$, then by integration by part we have

$$u(x) = \int (1 - \xi(y))(-1)^{m} \kappa_{2m}(y) \Delta^{m} u(x - y) dy + \int \xi(y)(-1)^{m} \kappa_{2m}(y) \Delta^{m} u(x - y) dy$$

$$= \int \zeta(y) u(x - y) dy + \sum_{|\alpha| = m} \frac{(-1)^{m} m!}{\alpha!} \int D^{\alpha}(\xi \kappa_{2m})(y) D^{\alpha} u(x - y) dy$$

$$= \int \zeta(x - y) u(y) dy + \sum_{|\alpha| = m} \frac{(-1)^{m} m!}{\alpha!} \int D^{\alpha}(\xi \kappa_{2m})(x - y) D^{\alpha} u(y) dy.$$

By (3) and (9) we see that $\zeta(x) = 0$ for $|x| \leq \epsilon_1$ and $|x| \geq \epsilon_2$, and hence $\zeta \in \mathcal{D}$. Therefore we obtain the proposition for $u \in \mathcal{D}$. In case $u \in C^m(\mathbb{R}^n)$, the proposition is obtained by approximating u by a sequence $\{u_j\} \subset \mathcal{D}$ such that $D^{\alpha}u_j$ converges to $D^{\alpha}u$ locally uniformly as $j \to \infty$ for $|\alpha| \leq m$. This completes the proof.

By taking differentiation under the integral sign in (6) and (8), we obtain the following corollary.

COROLLARY 3. Let $0 < \epsilon_1 < \epsilon_2$ Then there exist functions $\mu, \chi, \zeta, \xi \in \mathcal{D}$ such that supp μ , supp χ , supp ζ , supp $\xi \subset \{|x| \leq \epsilon_2\}, \mu(x) = \zeta(x) = 0$ on $\{|x| \leq \epsilon_1\}, \chi(x) = \xi(x) = 1$ on $\{|x| \leq \epsilon_1\}, \text{ and if } u \in C^m(\mathbb{R}^n), \text{ then for } |\gamma| \leq m-1$

$$D^{\gamma}u(x) = \int D^{\gamma}\mu(x-y)u(y)dy + \sum_{|\alpha|=m} \frac{m}{\alpha!\sigma_n} \int D^{\gamma}(\chi_{\alpha})(x-y)D^{\alpha}u(y)dy$$

where $\chi_{\alpha}(x) = x^{\alpha} \chi(x)/|x|^n$, and

$$D^{\gamma}u(x) = \int D^{\gamma}\zeta(x-y)u(y)dy + \sum_{|\alpha|=m} \frac{(-1)^m m!}{\alpha!} \int D^{\gamma+\alpha}(\xi\kappa_{2m})(x-y)D^{\alpha}u(y)dy.$$

As an application of local integral representations, we establish interpolation inequalities.

Proposition 4. Let $r \geq 0$, $\epsilon > 0$ and $1 . Then for <math>u \in C^m(\mathbb{R}^n)$ and $|\gamma| < m - (n/p)$,

$$\max_{|x| \le r} |D^{\gamma} u(x)| \le C_{\epsilon}^{1} \left(\int_{|y| \le r + \epsilon} |u(y)| dy + \sum_{|\alpha| = m} \left(\int_{|y| \le r + \epsilon} |D^{\alpha} u(y)|^{p} dy \right)^{1/p} \right).$$

where C^1_{ϵ} is independent of r.

PROOF. Let $|x| \le r$ and $|\gamma| < m - (n/p)$. By applying Corollary 3 for $\epsilon_1 = \epsilon/2$, $\epsilon_2 = \epsilon$ and Hölder's inequality, we have

$$|D^{\gamma}u(x)| = \int_{|x-y| \leq \epsilon} |D^{\gamma}\mu(x-y)u(y)| dy + \sum_{|\alpha|=m} \frac{m}{\alpha!\sigma_n} \int_{|x-y| \leq \epsilon} |D^{\gamma}(\chi_{\alpha})(x-y)D^{\alpha}u(y)| dy$$

$$\leq \max_{|y| \leq \epsilon} |D^{\gamma}\mu(y)| \int_{|y| \leq r+\epsilon} |u(y)| dy$$

$$+ \sum_{|\alpha|=m} \frac{m}{\alpha!\sigma_n} \left(\int_{|x-y| \leq \epsilon} |D^{\gamma}\chi_{\alpha}(x-y)|^{p'} dy \right)^{1/p'} \left(\int_{|y| \leq r+\epsilon} |D^{\alpha}u(y)|^{p} dy \right)^{1/p}$$

$$\leq C_{\epsilon}^{1} \left(\int_{|y| \leq r+\epsilon} |u(y)| dy + \sum_{|\alpha|=m} \left(\int_{|y| \leq r+\epsilon} |D^{\alpha}u(y)|^{p} dy \right)^{1/p} \right)$$

where (1/p) + (1/p') = 1 and

$$C_{\epsilon}^{1} = \max_{|\gamma| < m - (n/p)} \left(\max_{|y| \le \epsilon} |D^{\gamma}u(y)| + \max_{|\alpha| = m} \frac{m}{\alpha! \sigma_{n}} \left(\int_{|y| \le \epsilon} |D^{\gamma}\chi_{\alpha}(y)|^{p'} dy \right)^{1/p'} \right) < \infty.$$

Proposition 5. Let $r \ge 0$ and $\epsilon > 0$. Then for $u \in C^m(\mathbb{R}^n)$ and $|\gamma| \le m-1$,

$$\max_{|x| \le r} |D^{\gamma} u(x)| \le C_{\epsilon}^{2} \left(\max_{|y| \le r + \epsilon} |u(y)| + \sum_{|\alpha| = m} \max_{|y| \le r + \epsilon} |D^{\alpha} u(y)| \right)$$

where C_{ϵ}^2 is independent of r.

PROOF. Let $|x| \le r$ and $|\gamma| \le m-1$. By applying Corollary 3 for $\epsilon_1 = \epsilon/2$ and $\epsilon_2 = \epsilon$, we have

$$|D^{\gamma}u(x)| \leq \int_{|x-y|\leq \epsilon} |D^{\gamma}\zeta(x-y)u(y)|dy + \sum_{|\alpha|=m} \frac{m!}{\alpha!} \int_{|x-y|\leq \epsilon} |D^{\alpha+\gamma}(\xi\kappa_{2m})(x-y)D^{\alpha}u(y)|dy$$

$$\leq \max_{|y|\leq r+\epsilon} |u(y)| \int |D^{\gamma}\zeta(y)|dy$$

$$+ \sum_{|\alpha|=m} \frac{m!}{\alpha!} \max_{|y|\leq r+\epsilon} |D^{\alpha}u(y)| \int |D^{\alpha+\gamma}(\xi\kappa_{2m})(y)|dy$$

$$\leq C_{\epsilon}^{2} \left(\max_{|y|\leq r+\epsilon} |u(y)| + \sum_{|\alpha|=m} \max_{|y|\leq r+\epsilon} |D^{\alpha}u(y)|\right)$$

where

$$C_{\epsilon}^{2} = \max_{|\gamma| \leq m-1} \left(\int |D^{\gamma} \zeta(y)| dy + \max_{|\alpha| = m} \frac{m!}{\alpha!} \int |D^{\alpha+\gamma} (\xi \kappa_{2m})(y)| dy \right) < \infty.$$

For $1 \leq p < \infty$ and a positive integer m, we set

$$|u|_{m,p} = \sum_{|\alpha|=m} ||D^{\alpha}u||_p$$

where

$$||u||_p = (\int |u(x)|^p dx)^{1/p}.$$

Proposition 6. Let j, m be positive integers and j < m. Then for $u \in C^m$

$$|u|_{j,p} \le C_1 ||u||_p + C_2 |u|_{m,p}$$

where

$$C_1 = \sum_{|\gamma|=j} ||D^{\gamma}\mu||_1, \quad C_2 = \max_{|\alpha|=m} \frac{m}{\alpha! \sigma_n} \sum_{|\gamma|=j} ||D^{\gamma}\chi_{\alpha}||_1.$$

Proof. Let $|\gamma| = j$. By Corollary 3 and Young's inequality we have

$$||D^{\gamma}u||_{p} \leq ||D^{\gamma}\mu||_{1}||u||_{p} + \sum_{|\alpha|=m} \frac{m}{\alpha!\sigma_{n}}||D^{\gamma}\chi_{\alpha}||_{1}||D^{\alpha}u||_{p}.$$

Hence the proposition holds.

From an elementary calculation we have

Lemma 7. Let $a, b, \theta, \tau > 0$. The function $\varphi(x) = ax^{\theta} + bx^{-\tau}(x > 0)$ attains the minimum $((\tau/\theta)^{\theta/(\theta+\tau)} + (\theta/\tau)^{\tau/(\theta+\tau)})a^{\tau/(\theta+\tau)}b^{\theta/(\theta+\tau)}$ at $x = (b/a)^{1/(\theta+\tau)}(\tau/\theta)^{1/(\theta+\tau)}$.

For a function u and a positive number ϵ , we set

$$u_{(\epsilon)}(x) = u(\epsilon x).$$

We easily see

LEMMA 8. For a multi-index α , $(D^{\alpha}u_{(\epsilon)})(x) = \epsilon^{|\alpha|}(D^{\alpha}u)(\epsilon x)$.

Proposition 9. Let j, m be positive integers and j < m. The following three inequalities are equivalent:

(i)
$$|u|_{j,p} \le C_1 ||u||_p + C_2 |u|_{m,p}$$
 for any $u \in C^m$,

(ii)
$$|u|_{j,p} \le C_1 \epsilon^j ||u||_p + C_2 \epsilon^{-m+j} |u|_{m,p} \quad \text{for any } \epsilon > 0, u \in \mathbb{C}^m,$$

(iii)
$$|u|_{j,p} \le C_1^{1-(j/m)} C_2^{j/m} ((\frac{m-j}{j})^{j/m} + (\frac{j}{m-j})^{1-(j/m)}) ||u||_p^{1-(j/m)} |u|_{m,p}^{j/m} \quad \text{for any } u \in C^m.$$

Proof. (ii) \Longrightarrow (i) It suffices to put $\epsilon = 1$.

(i) \Longrightarrow (ii) Let $u \in C^m$ and $\epsilon > 0$. Since $u_{(\epsilon)} \in C^m$, by the assumption (i), we have

$$|u_{(\epsilon)}|_{j,p} \le C_1 ||u_{(\epsilon)}||_p + C_2 |u_{(\epsilon)}|_{m,p}.$$

The inequality (ii) follows from the equality

$$|u_{(\epsilon)}|_{k,p} = \epsilon^{k-(n/p)} |u|_{k,p}$$
 $(k = 0, 1, \dots, m),$

which is obtained by Lemma 8.

(ii) ⇐⇒ (iii) This follows from Lemma 7.

Thus by Propositions 6 and 9 we obtain

Corollary 10. ([Ad: Theorem 4.17]) Let j, m be positive integers and j < m. Then for $u \in C^m$

$$|u|_{j,p} \le C_1^{1-(j/m)} C_2^{j/m} \left(\left(\frac{m-j}{j} \right)^{j/m} + \left(\frac{j}{m-j} \right)^{1-(j/m)} \right) ||u||_p^{1-(j/m)} |u|_{m,p}^{j/m}$$

where the constants C_1, C_2 are the same as in Proposition 6.

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