

Problem Sheet 2

1. Hamilton-Jacobi Let $f(x, u, \xi) = \sqrt{g(x, u)}\sqrt{1 + \xi^2}$. Calculate the associated Hamiltonian system and find a first integral of the system when g does not depend explicitly on x .

2. Noether's theorem Set for a skew-symmetric $W \in \mathbb{R}^{d \times d}$,

$$x_\tau = g(x, \tau) := \exp(\tau W)x, \quad u_\tau = H(x, \tau) := u(\exp(\tau W)x).$$

Considering the transformation defined by (g, H) derive a conservation law for minimisers $u_\star \in (W^{1,2} \cap W_{\text{loc}}^{2,2})(\Omega, \mathbb{R}^m)$ of the Dirichlet integral $\int |Du|^2 dx$.

3. Convergence of subsequences Let $\mathcal{F}: X \rightarrow \mathbb{R}$, where X is a complete metric space. Show that if every subsequence of $(u_j) \subset X$ with $u_j \rightarrow u$ in X has a further subsequence $(u_{j(k)})_k$ such that

$$\mathcal{F}[u] \leq \liminf_{k \rightarrow \infty} \mathcal{F}[u_{j(k)}],$$

then

$$\mathcal{F}[u] \leq \liminf_{j \rightarrow \infty} \mathcal{F}[u_j].$$

4. existence with lower-order terms Let Ω be a Lipschitz domain and $g \in L^2(\Omega)$. Suppose $F: \mathbb{R}^n \rightarrow \mathbb{R}$ is continuously differentiable and strongly convex. Suppose it further satisfies the assumption

$$\Lambda^{-1}|\xi|^2 \leq F(\xi) \leq \Lambda|\xi|^2 \quad \forall \xi \in \mathbb{R}^n.$$

Show that the problem

$$\min_{u \in X} \int F(Du(x)) - g(x)u(x) dx$$

admits a unique minimiser \bar{u} in the class $X = W_0^{1,2}(\Omega)$. Show that for any $\phi \in W_0^{1,2}(\Omega)$,

$$\int_{\Omega} \langle \partial_z F(D\bar{u}), D\phi \rangle dx = \int_{\Omega} g(x)\phi(x) dx.$$