

1. Let us consider the functional

$$F(u) = \int_0^1 (\dot{u}^2 - 3u\dot{u} + xu) \, dx.$$

(a) Discuss the minimum problem for  $F(u)$  with boundary conditions  $u(0) = u(1) = 0$ .

(b) Discuss the minimum problem for  $F(u)$  with boundary condition  $u(0) = 0$ .

ELE:  $(2\dot{u} - 3u)' = -3\ddot{u} + x, \quad 2\ddot{u} - 3\dot{u} = -3\dot{u} + x, \quad \ddot{u} = \frac{1}{2}x$

General solution is  $u(x) = \frac{1}{12}x^3 + a + bx$

(a)  $u(0) = 0 \rightsquigarrow a = 0$

$u(1) = 0 \rightsquigarrow \frac{1}{12} + b = 0 \rightsquigarrow b = -\frac{1}{12}$

$u_0(x) = \frac{1}{12}(x^3 - x)$  is the unique min. point. Indeed

$$F(u_0 + v) = F(u_0) + \underbrace{\int_0^1 (2\dot{u}_0 - 3u_0)\dot{v} + (x - 3\dot{u}_0)v}_{\delta F(u_0, v) = 0} + \int_0^1 \dot{v}^2 - 3v\dot{v}$$

and the last term is

$$\int_0^1 \dot{v}^2 - 3v\dot{v} = \int_0^1 \dot{v}^2 - \underbrace{\frac{3}{2}[v^2]}_{=0} \Big|_{x=0}^{x=1} \geq 0$$

with = if and only if  $v \equiv \text{const} \equiv 0$  because of DBC.

(b)  $\inf = -\infty$  and a minimizing sequence is

$u_n(x) = nx$  because

$$F(u_n) = \int_0^1 \underbrace{n^2}_{=0} - 3\underbrace{n^2x}_{=0} + \underbrace{nx^2}_{=0} \rightarrow -\infty$$

2. Let us consider ordinary differential equation

$$\ddot{u} = \frac{(7 + \sin x)u}{7 + \sin \dot{u}}.$$

- (a) Prove that the equation admits a  $2\pi$ -periodic solution.  
 (b) Prove that every  $4\pi$ -periodic solution is actually  $2\pi$ -periodic.

$$\ddot{u}(7 + \sin \dot{u}) = (7 + \sin x)u, \quad (7\dot{u} - \cos \dot{u})' = (7 + \sin x)u$$

$$F(u) = \int_0^{2\pi} \left\{ \frac{7}{2} \dot{u}^2 - \sin \dot{u} + \frac{7 + \sin x}{2} u^2 \right\} dx$$

$$L(x, s, p) := \frac{7}{2} p^2 - \sin p + \frac{7 + \sin x}{2} s \quad \text{is strictly convex in } (s, p)$$

$$L_p|_{x=0} = L_p|_{x=2\pi} \Leftrightarrow \dot{u}(0) = \dot{u}(2\pi) \quad (L_p \text{ strictly monotone})$$

- Variational formulation :  $u$  is a  $2\pi$ -periodic solution of the equation if and only if  $u$  is a minimum point for  $F(u)$  with  $u(0) = u(2\pi)$ . Indeed any min. point satisfies also  $\dot{u}(0) = \dot{u}(2\pi)$ , and since the RHS is  $2\pi$  periodic as well,  $u(x+2\pi)$  coincides with  $u(x)$ .

- Compactness We observe that  $L(x, s, p) \geq \dot{u}^2 + u^2 - A$ , and therefore from  $F(u) \leq M$  we deduce  $\|\dot{u}\|_{L^2} \leq M'$  and  $\|u\|^2 \leq M''$ .
- LSC : follows in a standard way because  $L$  is convex wrt  $p$  and continuous and bounded from below wrt  $s$ .
- Uniqueness : follows from strict convexity
- Regularity : standard argument (ELE in weak form + bootstrap).

(b) As before, every  $4\pi$ -periodic solution is a minimum point of

$$\min \{ F(u) : u \in H^1(0, 4\pi), u(0) = u(4\pi) \}$$

The minimum point is unique, and solves ELE with PBC on  $[0, 4\pi]$ . But we know a solution of this equation, namely the solution to point (a) repeated twice.

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3. Let us consider, for every  $\ell > 0$ , the problem

$$\inf \left\{ \int_0^\ell \left( \sqrt{1 + \dot{u}^4} - \sqrt{1 + u^2} \right) dx : u \in C^1([0, \ell]), u(0) = u(\ell) = 0 \right\}.$$

- (a) Determine for which values of  $\ell$  the function  $u_0(x) \equiv 0$  is a strong local minimum.  
(b) Determine for which values of  $\ell$  the infimum is a real number.

(a)  $u_0(x) \equiv 0$  is never a SLM. Indeed the second variation is

$$\delta^2 F(u_0, v) = - \int_0^\ell v^2 dx < 0 \quad \text{if } v \neq 0.$$

(b) The infimum is a real number for every  $\ell > 0$  and actually the inf is a min. This follows by the direct method.

- Weak formulation in  $H^1((0, \ell))$ . We observe that the Lagrangian satisfies

$$L(x, s, p) \geq p^2 - s - 1$$

and therefore the integral is well defined.

- Compactness: due to the previous estimate, from  $F(u) \leq M$  we deduce that  $\|u\|_{L^2} \leq M'$  (here it is essential that the growth w.r.t  $p$  is larger than the "negative growth" w.r.t  $s$ ), and then from the DBCs we deduce that  $\|u\|_{L^\infty} \leq M''$ .
- LSC: stands because of the convexity of  $L$  w.r.t  $p$  and because of the uniform convergence  $u_n \rightarrow u_\infty$ .
- Regularity: Any min. point satisfies ELE in weak form. From the strict monotonicity of  $L_p$  this is enough to guarantee that the min. point is of class  $C^1$ .

Remark It is not possible to obtain further regularity by bootstrap (but further regularity is not required).  
The reason is that  $L_p$  does not admit a smooth inverse function.

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4. Let us set

$$m_\varepsilon = \inf \left\{ \int_0^1 (\varepsilon \dot{u}^2 + \dot{u}^4 - \sin(u^2) + u^4) dx : u \in C^1([0, 1]), u(0) = 0, u(1) = \varepsilon \right\},$$

and

$$M_\varepsilon = \inf \left\{ \int_0^1 (\varepsilon \dot{u}^2 + \dot{u}^4 - \sin(u^{22}) + u^4) dx : u \in C^1([0, 1]), u(0) = 0, u(1) = \varepsilon \right\}.$$

For every real number  $\alpha > 0$ , compute the following limits:

$$\lim_{\varepsilon \rightarrow 0^+} \frac{m_\varepsilon}{\varepsilon^\alpha},$$

$$\lim_{\varepsilon \rightarrow 0^+} \frac{M_\varepsilon}{\varepsilon^\alpha}.$$

(a)  $\frac{m_\varepsilon}{\varepsilon^\alpha} \rightarrow -\infty$  for every  $\alpha > 0$  This is because

$$m_\varepsilon \rightarrow m_0 = \min \left\{ \int_0^1 (\dot{u}^4 - \sin u^2 + u^4) : u(0) = u(1) = 0 \right\} < 0$$

The minimum is negative because  $u_0(x) \equiv 0$  is not even a DLM because the second variation is  $\int -v^2 < 0$ . Existence of the min. follows in a standard way from the direct method.

In order to prove the convergence, it is enough to observe that

- $m_\varepsilon \geq m_0$  for every  $\varepsilon > 0$
- $F_\varepsilon(u) \rightarrow F_0(u)$  for every  $u \in C^1$ .

(b)  $m_\varepsilon = +\varepsilon^3 + o(\varepsilon^3)$  To begin with, we observe that

$$s^4 - \sin(s^{22}) \geq 0 \quad \forall s \in \mathbb{R}$$

It follows that

$$m_\varepsilon \geq \min \left\{ \int_0^1 \varepsilon \dot{u}^2 : u(0) = 0, u(1) = \varepsilon \right\} = \varepsilon^3$$

On the other hand, it turns out that

$$F_\varepsilon(\varepsilon x) = \varepsilon^3 + o(\varepsilon^3),$$

from which the conclusion follows.

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