

1. Let us consider the functional

$$F(u) = \int_0^\pi (\dot{u}^2 - u \sin x) dx.$$

(a) Discuss the minimum problem for $F(u)$ subject to the condition $\int_0^\pi u(x) dx = 0$.

(b) Discuss the minimum problem for $F(u)$ subject to the condition $u'(0) = 1$.

(a) In the usual way we find that any minimizer satisfies

$$\begin{cases} 2\ddot{u} = -\sin x + \lambda \\ \dot{u}(0) = 0 \\ \dot{u}(\pi) = 0 \end{cases} \Rightarrow u(x) = \frac{1}{2} \sin x + \lambda x^2 + a + bx$$

Computing λ, a, b using the NBC and the integral constraint we find that the solution is

$$u_0(x) = \frac{1}{2} \sin x + \frac{1}{2\pi} x^2 - \frac{1}{2} x + \frac{\pi}{12} - \frac{1}{11}$$

This is the unique min. point because for every $v \in C^1([0, \pi])$ with $\int_0^\pi v(x) dx = 0$ it turns out that

$$F(u_0 + v) = F(u_0) + \int_0^\pi \dot{v}^2 \geq F(u_0)$$

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This needs to be checked

with equality $\Leftrightarrow \dot{v} \equiv 0 \Leftrightarrow v \equiv \text{constant} = 0$ because $\int_0^\pi v(x) dx = 0$.

(b) $\text{Inf} = -\infty$ A possible minimizing sequence is

$$u_n(x) = x + n.$$

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2. Discuss existence, uniqueness and regularity of the solution to the boundary value problem

$$u'' = u^7 - x^7, \quad u(0) = 7, \quad u'(7) = 7.$$

Let us consider the Lagrangian

$$L(x, s, p) = \frac{1}{2} p^2 - 7p + \frac{1}{8} s^8 - x^7 s$$

and

$$\min \left\{ \int_0^7 L(x, u, u') dx : u \in H^1((0, 7)), u(0) = 7 \right\}$$

Any minimizer solves the given equation with extra NBC
 $L_p = 0$ in $x=7$, namely $\tilde{u}'(7) = 7$.

- Existence is a standard application of the direct method. The key point in order to obtain compactness is that there exist $A \in \mathbb{R}$ s.t.

$$L(x, s, p) \geq \frac{1}{2} p^2 - 7p + \frac{1}{8} s^8 - 7^7 |s| \geq \frac{1}{4} p^2 - A.$$

- Uniqueness follows in the usual way (which should be made explicit) from two facts
 - every solution to the equ. is a min point
 - the min point is unique because of the strict convexity of $L(x, s, p)$ wrt (s, p) for every $x \in [0, 7]$.
- Regularity follows in the usual way (again to be made explicit) from ELE in two phases
 - initial step
 - bootstrap.

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

$$\inf \left\{ \underbrace{\int_0^\ell \{u^2 + u^5 - \sin(u^2) + u^5\} dx}_{F(u)} : u \in C^1([0, \ell]), u(0) = u(\ell) = 0 \right\}.$$

- Determine for which values of ℓ the function $u_0(x) \equiv 0$ is a weak local minimum.
- Determine for which values of ℓ the function $u_0(x) \equiv 0$ is a strong local minimum.
- Determine for which values of ℓ the infimum is actually a minimum.

(a) u_0 is a WLM $\Leftrightarrow \ell \in (0, \pi)$ The second variation is the quadratic functional

$$Q(v) = \int_0^\ell \dot{v}^2 - v^2$$

- If $\ell \in (0, \pi)$ then $u_0(x)$ satisfies $(E) + (L^+) + (J^+) \Rightarrow$ WLM
- If $\ell > \pi$ then $u_0(x)$ satisfies (L^+) but not $(J) \Rightarrow$ NO WLM
- If $\ell = \pi$ we observe that

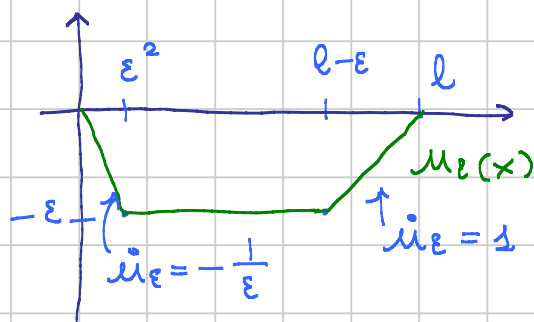
$$F(-\varepsilon \sin x) = \int_0^\pi \underbrace{\varepsilon^2 \cos^2 x - \varepsilon^2 \sin^2 x}_{\text{equal}} - \varepsilon^5 \sin^5 x - \varepsilon^5 \cos^5 x + O(x^5) < 0$$

when ε is small enough.

(b) u_0 is NEVER a SLM because it does not satisfy (w)

(c) The infimum is NEVER a minimum, and actually it is equal to $-\infty$ for every $\ell > 0$.

A possible minimizing sequence is the following



A standard computation shows that $F(u_\varepsilon) \rightarrow -\infty$.

Remark • u_ε as in (c) shows also that $u_0(x)$ is not a SLM

- the relaxation of $F(u)$ is $\equiv -\infty$, because the convexification of $p^2 + p^5$ is $\equiv -\infty$.

4. Let us set, for every $\varepsilon > 0$,

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

- (a) Determine for which values of ε the infimum is actually a minimum.
- (b) Compute the leading term of m_ε as $\varepsilon \rightarrow 0^+$.
- (c) Compute the leading term of m_ε as $\varepsilon \rightarrow +\infty$.

(a) The infimum is a min $\forall \varepsilon > 0$ This follows from the direct method. The key point is that

$$F(u) \geq \int_0^4 \dot{u}^2 - |u|$$

Now as usual we can estimate $|u(x)|$ with $\|u\|_{L^2}$.

(b) $m_\varepsilon \sim \frac{1}{4} \varepsilon^2$ as $\varepsilon \rightarrow 0^+$ with the variable change $u = \varepsilon v$ we obtain

$$m_\varepsilon = \varepsilon^2 \inf_{G_\varepsilon(v)} \left\{ \int_0^4 \dot{v}^2 - \frac{1}{\varepsilon} v \sin(\varepsilon^2 v) : v(0) = 0, v(1) = 1 \right\}$$

$$\frac{m_\varepsilon}{\varepsilon^2} \rightarrow \inf_{G_\varepsilon(v)} \left\{ \int_0^4 \dot{v}^2 : v(0) = 0, v(1) = 1 \right\} = \frac{1}{4}$$

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trivial indirect method

The key point is that $G_\varepsilon(v) \xrightarrow{\Gamma} \int_0^4 \dot{v}^2$, which in turn follows from the estimate

$$p^2 - \frac{1}{\varepsilon} s \sin(\varepsilon^2 s) \geq p^2 - \varepsilon s^2$$

(c) $m_\varepsilon \sim \frac{1}{4} \varepsilon^2$ as $\varepsilon \rightarrow +\infty$ The argument is the same as before.

The key point is that

$$G_\varepsilon(v) \xrightarrow{\Gamma} \int_0^4 \dot{v}^2 \quad \text{also as } \varepsilon \rightarrow +\infty.$$

This follows in a standard way from the inequality

$$p^2 - \frac{1}{\varepsilon} s \sin(\varepsilon^2 s) \geq p^2 - \frac{1}{\varepsilon} |s|.$$

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