

## Homework on Functional Inequalities

- This homework is to help you test your understanding of the topics, and your ability to fill in certain type of details detailsthat we miss in class.
- You are not expected to submit solutions, but you are welcome to discuss them during office hours.

## Problems

1. Let  $f \in H^1(\mathbb{R}^n)$ . Prove that  $|f| \in H^1(\mathbb{R}^n)$  and  $\|\nabla|f|\|_{L^2(\mathbb{R}^n)} \leq \|\nabla f\|_{L^2(\mathbb{R}^n)}$ .
2. Let  $f, g : \mathbb{R}^n \rightarrow \mathbb{R}_{\geq 0}$  be two non-negative Borel functions and denote by  $f^*$  and  $g^*$  their spherically symmetric decreasing rearrangements. Prove that  $\int_{\mathbb{R}^n} f(x)g(x) dx \leq \int_{\mathbb{R}^n} f^*(x)g^*(x) dx$ .
3. Complete the proof of the following extension theorem whose proof was sketched in class.

**Theorem 1.** *Let  $\Omega \subseteq \mathbb{R}^n$  be a bounded open set,  $\Gamma := \partial\Omega$  be its boundary and assume  $\Gamma$  is  $C^1$ . Then, for  $p \in [0, \infty)$  there exists a linear extension operator  $T : W^{1,p}(\Omega) \rightarrow W^{1,p}(\mathbb{R}^n)$  such that:*

- (a)  $Tf|_{\Omega} = f$ .
  - (b)  $\|f\|_{L^p(\Omega)} \leq \|Tf\|_{L^p(\mathbb{R}^n)} \leq C_{\Omega,p} \|f\|_{L^p(\Omega)}$ .
  - (c)  $\|\nabla f\|_{L^p(\Omega)} \leq \|\nabla Tf\|_{L^p(\mathbb{R}^n)} \leq C_{\Omega,p} \|f\|_{W^{1,p}(\Omega)}$ .
4. Construct an example of an open set  $\Omega \subseteq \mathbb{R}^n$  with finite Lebesgue measure and  $C^1$  boundary, such that the (normalized) uniform measure over  $\Omega$ , denoted by  $\mu$  does not admit a Poincaré inequality. Namely

$$\inf_{f \in C^\infty(\Omega)} \frac{\|\nabla f\|_{L^2(\mu)}}{\|f - \mu(f)\|_{L^2(\mu)}} = 0. \quad (1)$$

5. Prove the following properties of the entropy of discrete variables that we used without proof in proving the Loomis-Whitney inequality:
  - (a)  $0 \leq H(X) \leq \log |A|$  for any random variable  $X$  taking values in the finite set  $A$ .
  - (b) Chain rule:  $H(X, Y) = H(X) + H(Y|X)$ .
6. In class we proved the Sobolev embedding inequality  $\|f\|_{L^q(\mathbb{R}^n)} \leq C_{p,n} \|\nabla f\|_{L^p(\mathbb{R}^n)}$  for  $1/q = 1/p - 1/n$  and any  $f \in C_c^\infty(\mathbb{R}^n)$ . Write the approximation argument to extend the inequality to any  $f \in W^{1,p}(\mathbb{R}^n)$ .