

estimates on the components of the metric tensor

aim: to get bounds on the components of the metric tensor from bounds on the curvature and the injectivity radius.

Definition 1: A coordinate chart (x^1, \dots, x^n) on a Rie. manifold (M^n, g) is called harmonic if $\Delta_g x^k = 0$ for all $k=1, 2, \dots, n$. Since $\Delta_g x^k = g^{ij} \Gamma_{ij}^k$, we get that a coordinate chart (x^1, \dots, x^n) is harmonic if and only if for any $k=1, 2, \dots, n$, $g^{ij} \Gamma_{ij}^k = 0$.

Remark: in harmonic coordinates $\text{Ric}_{ij} = -\frac{1}{2} g^{mk} \frac{\partial^2 g_{ij}}{\partial x^m \partial x^k} + \dots$

where the dots indicate lower-order terms involving at most one derivative of the metric.

proof. $\text{Ric}_{ij} = g^{mk} \text{Rim}_{jk} = -g^{mk} \left(\frac{\partial^2 g_{ij}}{\partial x^m \partial x^k} + \frac{\partial^2 g_{mk}}{\partial x^i \partial x^j} - \frac{\partial^2 g_{ik}}{\partial x^m \partial x^j} - \frac{\partial^2 g_{mj}}{\partial x^i \partial x^k} \right)$

$$g^{ij} \Gamma_{ij}^k = 0 \Rightarrow g^{ij} g^{kl} (g_{ikj} + g_{jli} - g_{ijl}) = 0$$

$$\Rightarrow g^{ij} g^{kl} (2g_{ilkj} - g_{ijl}) = 0$$

$$\begin{matrix} i \rightarrow m \\ \text{对 } x^i \text{ 求导} \end{matrix} \Rightarrow g^{mj} g^{kl} \left(2 \frac{\partial^2 g_{ml}}{\partial x^i \partial x^j} - \frac{\partial^2 g_{mj}}{\partial x^i \partial x^l} \right) + \dots = 0$$

$$\begin{matrix} \text{乘 } g^{mk} \\ \text{乘 } g^{nk} \end{matrix} \Rightarrow g^{mj} \frac{\partial^2 g_{ml}}{\partial x^i \partial x^j} = \frac{1}{2} g^{mj} \frac{\partial^2 g_{mj}}{\partial x^i \partial x^l} + \dots$$

$$\text{i.e. 有 } g^{mk} \frac{\partial^2 g_{mj}}{\partial x^k \partial x^i} = \frac{1}{2} g^{mk} \frac{\partial^2 g_{mk}}{\partial x^i \partial x^j} + \dots$$

$$g^{mk} \frac{\partial^2 g_{ik}}{\partial x^m \partial x^j} = \frac{1}{2} g^{mk} \frac{\partial^2 g_{mk}}{\partial x^i \partial x^j} + \dots$$

$$\Rightarrow \text{Ric}_{ij} = -\frac{1}{2} g^{mk} \frac{\partial^2 g_{ij}}{\partial x^m \partial x^k} + \dots \quad \#$$

Definition 2. Let (M^n, g) be a Rie. manifold, and let $x \in M$. Given $R > 1$, $k \in \mathbb{N}$ and $\alpha \in (0, 1)$, we define the $C^{k, \alpha}$ harmonic radius at x as the largest number $r_H = r_H(R, k, \alpha)(x)$ such that on the geodesic ball $B_x(r_H)$ of center x and radius r_H , there is a harmonic coordinate chart such that the metric tensor is $C^{k, \alpha}$ controlled in these coordinates, then

1) $R^{-1} \delta_{ij} \leq g_{ij} \leq R \delta_{ij}$ as bilinear forms

$$2) \sum_{|\beta| \leq k} r_H^{|\beta|} \sup_Y |\partial^\beta g_{ij}(y)| + \sum_{|\beta| = k} r_H^{k+\alpha} \sup_{y \neq z} \frac{|\partial^\beta g_{ij}(y) - \partial^\beta g_{ij}(z)|}{d_g(y, z)^\alpha} \leq R^{-1}$$

The harmonic radius $r_H(R, k, \alpha)(M)$ of (M, g) is now defined by

$$r_H(R, k, \alpha)(M) = \inf_{x \in M} r_H(R, k, \alpha)(x) \quad r_H > 0?$$

Problem 1.

It is easy to prove that for any $x \in M$, there is a neighborhood of x in which harmonic coordinate exist.

FACT: there always exists a smooth solution of $\Delta_g u = 0$ with $u(x) = 0$ and $\partial_i u(x)$ prescribed.

$$\text{locally } \begin{cases} \Delta_g u = g^{ij} u_{ij} - g^{ij} \Gamma_{ij}^k u_k = 0 \\ u(x) = 0, \quad \partial_i u(x) = a_i \end{cases} \quad \begin{matrix} u_{ij} = \frac{\partial^2 u}{\partial x^i \partial x^j} \\ u_k = \frac{\partial u}{\partial x^k} \end{matrix} \quad \text{by FACT} \Rightarrow \text{harmonic coord. exist!}$$

THEOREM 1. Let L be an elliptic operator of order m with Hölder continuous coefficients and f a Hölder continuous function. In a sufficiently small neighborhood of a point, say of the origin $x = 0$, there exists a solution u of the equation $Lu = f$ having the following properties: (i) u has Hölder continuous derivatives of order m . (ii) u and its derivatives up to order $m - 1$ have at the origin prescribed values. (This solution is, of course, not unique.)

不要问我证明细节!

我没读, 我不关心.

我只关心这个事实.

[ref]: [Partial_Differential_Equations_by_Lipman_Bers,_Fri_1170083_\(z-lib.org\)](#) v

Remark: One easily checks that the function $x \mapsto r_{\mathcal{H}(\mathcal{Q}, k, \alpha)}(x)$ is 1-Lipschitzian on M , since by definition, for any $x, y \in M$, $r_{\mathcal{H}(\mathcal{Q}, k, \alpha)}(y) \geq r_{\mathcal{H}(\mathcal{Q}, k, \alpha)}(x) - d_g(x, y)$.

Theorem Let $\alpha \in (0, 1)$, $\mathcal{Q} > 1$, $\delta > 0$. Let (M^n, g) be a Rie. manifold, and \mathcal{U} an open subset of M . Set $\mathcal{U}(\delta) = \{x \in M : d_g(x, \mathcal{U}) < \delta\}$

Suppose that for some $\lambda \in \mathbb{R}$ and $i > 0$, we have that for all $x \in \mathcal{U}(\delta)$

$$\text{Ric}_{(M, g)}(x) \geq \lambda g_x \text{ and } \text{inj}_{(M, g)}(x) \geq i$$

Then there exists a positive constant $c = c(n, \mathcal{Q}, \alpha, \delta, i, \lambda)$ s.t. $\sup_{\mathcal{U}(\delta)} r_{\mathcal{H}(\mathcal{Q}, \alpha)} \geq c$.

In addition, if instead of the bound $\text{Ric}_{(M, g)}(x) \geq \lambda g_x$, we assume that for some $k \in \mathbb{N}$ and some positive constants C_j , $|\text{D}^j \text{Ric}_{(M, g)}(x)| \leq C_j$ for $j = 0, \dots, k$ and all $x \in \mathcal{U}(\delta)$, then, there exists a positive constant

$$c = c(n, \mathcal{Q}, k, \alpha, \delta, i, C_j)_{0 \leq j \leq k}, \text{ s.t. } \sup_{\mathcal{U}(\delta)} r_{\mathcal{H}(\mathcal{Q}, k+1, \alpha)} \geq c.$$

From local analysis to global analysis

aim: to prove a packing Lemma that will be used many times

Theorem (体积比较定理)

Let (M^n, g) be a complete Rie. manifold whose Ricci curvature satisfies $\text{Ric}_{(M, g)} \geq (n-1)k g$ for some $k \in \mathbb{R}$. Then for any $0 < r < R$ and any $x \in M$

$$\frac{\text{Vol}_g(B_x(R))}{\text{Vol}_g(B_x(r))} \leq \frac{V_k(R)}{V_k(r)}$$

In particular, for any $r > 0$ and any $x \in M$, $\text{Vol}_g(B_x(R)) \leq V_k(R)$.

where $V_k(t)$ denotes the volume of a ball of radius t in the complete simply connected Riemannian n -manifold of constant curvature k .

Remark: $b_n := \text{Vol}(B_1^{\mathbb{S}^n})$

Fact: $V_0(t) = b_n t^n$

$$V_k(t) = n b_n (Jk)^{-n+1} \int_0^t (\sin Jk p)^{n-1} dp \quad k > 0$$

$$V_k(t) = n b_n (\sqrt{-k})^{-n+1} \int_0^t (\sinh \sqrt{-k} p)^{n-1} dp \quad k < 0$$

by $s > 0, s \leq \sinh s \leq s e^s \Rightarrow b_n t^n \leq V_k(t) \leq b_n t^n e^{(n-1)Jk t} \quad k < 0$

当 $k \leq 0$ 时, $\frac{\text{Vol}_g(B_x(R))}{\text{Vol}_g(B_x(r))} \leq \frac{V_k(R)}{V_k(r)} = \left(\frac{R}{r}\right)^n e^{(n-1)Jk R}$

若 $\text{Ric}_{(M,g)}(x) \geq k g_x$, 则有 $\text{Vol}_g(B_x(R)) = \left(\frac{R}{r}\right)^n e^{\sqrt{(n-1)|k|R}} \text{Vol}_g(B_x(r))$ (*)

Obviously, 当 $k > 0$ 时, (*) 仍成立.

综上所述, 只要 (M,g) 完备, $\text{Ric}_{(M,g)}(x) \geq k g_x$, $k \in \mathbb{R}$.

便有 $\text{Vol}_g(B_x(R)) = \left(\frac{R}{r}\right)^n e^{\sqrt{(n-1)|k|R}} \text{Vol}_g(B_x(r))$.

Definition. Let (M,g) be a Rie. manifold, we say that a family (Ω_k) of open subsets of M is a uniformly locally finite covering of M if the following holds: $\bigcup_k \Omega_k = M$ and there exists an integer N such that each point $x \in M$ has a neighborhood which intersects at most N of the Ω_k 's.

Lemma (M^n, g) Rie. manifold, complete. $\text{Ric}_{(M,g)} \geq K g$ and let $\rho > 0$ be given.

There exists a sequence $\{x_i\}$ of points of M such that for any r, ρ :

(i) the family $\{B_{x_i}(r)\}$ is a uniformly locally finite covering of M , and there is an upper bound for N in terms of n, ρ, r and k

(ii) for any $i \neq j$, $B_{x_i}(\rho/2) \cap B_{x_j}(\rho/2) = \emptyset$.

proof. ① by the above remark, we have

$$\forall x \in M, 0 < r < R \quad \text{Vol}_g(B_x(r)) \geq e^{-\sqrt{(n-1)|k|R}} \left(\frac{r}{R}\right)^n \text{Vol}_g(B_x(R)) \quad (**)$$

② claim $\exists \{x_i\} \subset M$ s.t. $M = \bigcup_i B_{x_i}(\rho)$ and $\forall i \neq j, B_{x_i}(\rho) \cap B_{x_j}(\rho) = \emptyset$ (注)

Let $X_\rho = \{ \{x_i\}_{i \in I} : x_i \in M, \forall i \in I, I \text{ countable and } \forall i \neq j, d_g(x_i, x_j) \geq \rho \}$

1° X_ρ is partially ordered by inclusion (自反性 反对称性 传递)

2° 全序子集都有上界. in fact, 设 A 为 X_ρ 中全体元素的上界, 要证 A 也是 X_ρ 中的元素. 首先任取 $a, b \in A$ 则 $\exists \{x_i\}_{i \in I} \{y_j\}_{j \in J}$ s.t. $a = x_{i_0}, b = y_{j_0}$ for some $i_0 \in I, j_0 \in J$. 由于 A 为全序子集, 不妨设 $\{x_i\}_{i \in I} \subset \{y_j\}_{j \in J}$ 则 $a \in \{y_j\}_{j \in J}$

$\Rightarrow a = y_{j_1}$ for some $j_1 \in J$ 又由于 $\{y_j\}_{j \in J} \in X_\rho$, 若 $j_0 \neq j_1$, 则 $B_{y_{j_0}}(\rho) \cap B_{y_{j_1}}(\rho) = \emptyset$

i.e. $B_a(\rho) \cap B_b(\rho) = \emptyset \Rightarrow A$ 中任意 2 个不同点之间的距离 $\geq \rho \Rightarrow \forall a, b \in A, a \neq b$

$B_a(\rho/2) \cap B_b(\rho/2) = \emptyset$ 由 M 的第二可数性, A 至多可数为 A 中元素编号得到

$\{z_j\} \in X_\rho$ 从而证明了 A 在 X_ρ 中.

于是由 Zorn 引理, X_ρ contains a maximal element $\{x_i\}_{i \in I}$ and $\{x_i\}_{i \in I}$ satisfies (2).

说明 $M = \bigcup_i B_{x_i}(\rho)$ if $\exists x_0 \in M$ 但 $x_0 \notin \bigcup_i B_{x_i}(\rho) \Rightarrow d(x_0, x_i) \geq \rho \forall i$

$\{x_i\}_{i \in I} \cup \{x_0\}$ 在 X_ρ 中 包含 $\{x_i\}_{i \in I}$. 与极大性矛盾

③ Let $\{x_i\}_{i \in I}$ be such that (2) is satisfied. For $r > 0$ and $x \in M$ we define

$$I_r(x) = \{i : x \in B_{x_i}(r)\}$$

By (1) we get that for $r > \rho$

$$\begin{aligned} \text{Vol}_g(B_{x_i}(r)) &\geq \frac{1}{2^n} e^{-2\sqrt{(n-1)k}r} \text{Vol}_g(B_{x_i}(2r)) \\ &\geq \frac{1}{2^n} e^{-2\sqrt{(n-1)k}r} \sum_{z \in I_r(x)} \text{Vol}_g(B_{x_i}(\rho/2)) \\ &\geq \frac{1}{2^n} e^{-2\sqrt{(n-1)k}r} \text{card } I_r(x) e^{-2\sqrt{(n-1)k}r} \left(\frac{\rho}{4r}\right)^n \text{Vol}_g(B_{x_i}(2r)) \\ &\geq \dots \text{Vol}_g(B_{x_i}(r)). \end{aligned}$$

Now, let $B_{x_i}(r)$ be given, $r > \rho$, and suppose that N balls $B_{x_j}(r)$ have a nonempty intersection with $B_{x_i}(r)$, $j \neq i$. Then, obviously, $\text{card } I_{2r}(x_i) \geq N+1$. Hence, $N \leq C(n, \rho, 2r, k) - 1$ and this proves the lemma \square

Sobolev spaces

Let (M, g) be a Riemannian manifold. For k an integer and $u \in C^\infty(M)$, $\nabla^k u$ denotes the k th covariant derivative of u .

$$|\nabla^k u|^2 = g^{i_1 j_1} \dots g^{i_k j_k} (\nabla^{i_1 \dots i_k} u)_{j_1 \dots j_k}$$

For k an integer and $p > 1$ real, we denote by $C^k_p(M)$ the space of smooth functions $u \in C^\infty(M)$ such that $|\nabla^j u| \in L^p(M)$ for any $j = 0, \dots, k$. Hence,

$$C^k_p(M) = \{u \in C^\infty(M) : \int_M |\nabla^j u|^p d\text{vol}_g < \infty \quad \forall j = 0, \dots, k\}$$

If M is compact, one has that $C^k_p(M) = C^\infty(M)$ for all k and $p > 1$.

Definition 2.1: The Sobolev space $H^k_p(M)$ is the completion of $C^k_p(M)$ with respect to the norm

$$\|u\|_{H^k_p} = \left(\sum_{j=0}^k \int_M |\nabla^j u|^p d\text{vol}_g \right)^{1/p}$$

Noting that a Cauchy sequence in $C^k_p(M)$ is also a Cauchy sequence in $L^p(M)$, and that a Cauchy sequence in $C^k_p(M)$ which converges to 0 in $L^p(M)$ converges to 0 in $C^k_p(M)$, the Sobolev spaces $H^k_p(M)$ can be seen as subspaces of $L^p(M)$. This is the point of view we adopt in the sequel. More precisely, one can look at $H^k_p(M)$ as the space of functions u in $L^p(M)$ which are limit in $L^p(M)$ of a Cauchy sequence (u_m) in $C^k_p(M)$.

$\rightarrow \mathbb{R}^p$
 $L^p(M)$

(M, g) Rie. manifold

Def 1: X rough vector field i.e. $X: M \rightarrow TM$ $X(p) \in T_p M$ 不谈 X 的连续性 为滑性.

if for each local chart $(U, \varphi; x^i)$, $X|_U = x^i \frac{\partial}{\partial x^i}$ $x^i \circ \varphi^{-1}$ is a measurable function on \mathbb{R}^n , $\forall i=1, \dots, n$
then we say that X is measurable on M .

Remark: if X is measurable on M , then $|X|^p$ is a measurable function on M .

Hence we define

$\Rightarrow 1. \tilde{L}^p(M) = \{ X \text{ is a measurable rough vector field: } (\int_M |X|^p dV_g) < \infty \}$.

claim: $\tilde{L}^p(M)$ is Banach space.

proof. 1. Assume that $\{X_n\}_{n=1}^\infty$ is a Cauchy sequence in $\tilde{L}^p(M)$ and Ω is precompact subset of M .

Since Ω is precompact, Ω can be covered by a finite number of charts $\{U_m, \chi_m\}_{m=1}^N$

$$\exists c > 0 \quad c^{-1} \delta_{ij} \leq g_{ij} \leq c \delta_{ij} \text{ as bilinear forms } \forall m=1, 2, \dots, N$$

and Let $\{\eta_m\}$ be a smooth partition of unity subordinate to the covering $\{U_m\}$.

Fixed m , $\{\eta_m X_n\}$ is a Cauchy sequence in $L^p(U_m)$ and $L^p(U_m) \times \dots \times L^p(U_m)$ is complete.

there exist $X^{(m)} \in L^p(U_m)$ such that $\eta_m X_n \rightarrow X^{(m)}$ in $L^p(U_m)$.

More precisely,

$$\eta_m X_n = \eta_m x^i \frac{\partial}{\partial x^i}$$

$$\forall i, \exists X^{(m)i} (\eta_m X_n^i) \circ \chi_m^{-1} \rightarrow X^{(m)i} \circ \chi_m^{-1} \text{ in } L^p(\chi_m(U_m))$$

$$\text{i.e. } \int_{U_m} |(\eta_m X_n^i) \circ \chi_m^{-1} - X^{(m)i} \circ \chi_m^{-1}|^p dx \rightarrow 0 \text{ as } n \rightarrow \infty$$

$$\text{Set } X^{(m)} = X^{(m)i} \frac{\partial}{\partial x^i}$$

$$\begin{aligned} \Rightarrow \left(\int_{U_m} |\eta_m X_n - X^{(m)}|^p dV_g \right)^{1/p} &= \left(\int_{U_m} |(\eta_m X_n^i - X^{(m)i}) \chi_m^j \frac{\partial}{\partial x^j} - X^{(m)i} \chi_m^j \frac{\partial}{\partial x^j}|^p g_{ij} |J \det(g_{ij}^j)| dx \right)^{1/p} \\ &\leq C \cdot C^{\frac{n}{2p}} \left(\int_{U_m} \left[\sum_i (\eta_m X_n^i - X^{(m)i})^2 \right]^{\frac{p}{2}} dx \right)^{1/p} \\ &\leq C \cdot C^{\frac{n}{2p}} \left(\int_{\chi_m(U_m)} \left[\sum_i ((\eta_m X_n^i) \circ \chi_m^{-1} - X^{(m)i} \circ \chi_m^{-1})^2 \right]^{\frac{p}{2}} dx \right)^{1/p} \rightarrow 0 \text{ as } n \rightarrow \infty \end{aligned}$$

Set $X = \sum_{m=1}^N X^{(m)}$ well-defined.



相交处 a.e. 相等

$$\|X\|_{L^p(\Omega)} = \left\| \sum_{m=1}^N X^{(m)} \right\|_{L^p(\Omega)} \leq \sum_{m=1}^N \|X^{(m)}\|_{L^p(U_m)} < \infty$$

$$\text{and } \|X_n - X\|_{L^p(\Omega)} = \left\| \sum_{m=1}^N \eta_m X_n - X \right\|_{L^p(\Omega)} \leq \sum_{m=1}^N \|\eta_m X_n - X^{(m)}\|_{L^p(U_m)} \rightarrow 0 \text{ as } n \rightarrow \infty.$$

therefore $X \in L^p(\Omega)$ and $X_n \rightarrow X$ in $L^p(\Omega)$.

2. Assume that $\{X_n\}$ is a Cauchy sequence in $\tilde{L}^p(M)$, and Let $\{\Omega_i\}_{i=1}^\infty$ is a precompact exhaustion of M , i.e. Ω_i is precompact and $\Omega_i \subset \Omega_{i+1}$ for all i and $\bigcup_{i=1}^\infty \Omega_i = M$.

Choose a family smooth functions with compact supports $\{\eta_i\}$ satisfying

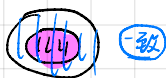
$\eta_i = 1$ on Ω_i , $\text{spt } \eta_i \subset \Omega_{i+1}$.

$$\eta_i = 1 \text{ on } \Omega_i, \quad \text{spt } \eta_i \subset \Omega_{i+1}.$$



Fixed i , $\{\eta_i X_n\}$ is a Cauchy sequence in $L^p(\Omega_{i+1})$, by 1. there exist $X^{(i)} \in L^p(\Omega_{i+1})$ s.t. $\eta_i X_n \rightarrow X^{(i)}$ in $L^p(\Omega_{i+1})$

Set $X = X^i$ in Ω : well-defined



$$\int_{\Omega} |X|^p d\mu = \int_{\Omega} \lim_{i \rightarrow \infty} \eta_i |X|^p d\mu = \int_{\Omega} \lim_{i \rightarrow \infty} \eta_i^p |X|^p d\mu = \lim_{i \rightarrow \infty} \int_{\Omega} \eta_i^p |X|^p d\mu = \int_{\Omega} |X|^p d\mu < \infty$$

↑
monotone convergence theorem

Given $\varepsilon > 0$, since $\{X_n\}$ is a Cauchy sequence, then there exists a increasing sequence $\{n_k\}$ such that

$$\|X_{n_k} - X_{n_{k+1}}\|_{L^p(\Omega)} < \frac{\varepsilon}{2^k}$$

It is easy to see that there exists a increasing sequence such that

$$\|\eta_{m_k} X_{n_k} - X_{n_k}\| < \frac{\varepsilon}{2^k}$$

$$\begin{aligned} \text{Hence } \|X - X_{n_k}\|_{L^p(\Omega)} &\leq \|X - \eta_{m_j} X\|_{L^p(\Omega)} + \|\eta_{m_j} X - X^{(m_j)}\|_{L^p(\Omega)} \\ &\quad \rightarrow 0 \qquad \qquad \qquad \rightarrow \|X - X^{(m_j)}\| \rightarrow 0 \quad k \gg 1 \\ &+ \|X^{(m_j)} - \eta_{m_k} X_{n_j}\|_{L^p(\Omega)} + \|\eta_{m_k} X_{n_j} - \eta_{m_k} X_{n_k}\|_{L^p(\Omega)} \\ &\quad \rightarrow \|X^{(m_j)} - \eta_{m_k} X\|_{L^p(\Omega)} \qquad \qquad \qquad \leq \|X_{n_j} - X_{n_k}\| \\ &+ \|X_{n_k} - \eta_{m_k} X_{n_k}\|_{L^p(\Omega)} < \frac{\varepsilon}{2^k} \\ &\qquad \qquad \qquad \qquad \qquad \qquad \qquad \qquad \qquad \qquad \leq \frac{\varepsilon}{2^k} + \dots + \frac{\varepsilon}{2^{j-1}} \\ &\qquad \qquad \qquad \qquad \qquad \qquad \qquad \qquad \qquad \qquad = \varepsilon \cdot \frac{1}{2^{k-1}} \end{aligned}$$

for $j > k$. as $j \rightarrow \infty$.

$$\Rightarrow X_{n_k} \rightarrow X \text{ in } L^p(\Omega)$$

+ $\{X_n\}$ is a Cauchy sequence in $L^p(\Omega)$

$$\Rightarrow X_n \rightarrow X \text{ in } L^p(\Omega).$$

$H^1(\Omega)$: completion of $C^1(\Omega)$

$u \in H^1(\Omega)$ i.e. there exist a Cauchy sequence $\{u_n\}$ in $C^1(\Omega)$
st. $u = \lim_{n \rightarrow \infty} u_n$ in L^2

由于 $\{u_n\}$ Cauchy sequence, 则 $\int_{\Omega} |Du_n - Du_m|^p \rightarrow 0$ as $n, m \rightarrow \infty$
i.e. Du_n is a Cauchy sequence in $L^p(\Omega)$

by the completeness of $L^p(\Omega)$, $\exists X \in L^p(\Omega)$ st. $Du_n \rightarrow X$ in $L^p(\Omega)$

想证 $\bar{D}(\Omega)$: Ω 上具有紧支集的向量场的全体

$$\int_{\Omega} \langle Du_n, X \rangle = - \int_{\Omega} u_n \operatorname{div} X \quad \forall X \in \bar{D}(\Omega)$$

$$\downarrow \qquad \qquad \qquad \downarrow$$
$$\int_{\Omega} \langle X, X \rangle \qquad - \int_{\Omega} u \operatorname{div} X$$

$$\Rightarrow \int_{\Omega} \langle X, X \rangle = - \int_{\Omega} u \operatorname{div} X \quad (*)$$

\Rightarrow define $Du := X$ 由 (*) 式唯一确定.

i.e. we have

$$\int_{\Omega} \langle Du, X \rangle = - \int_{\Omega} u \operatorname{div} X \quad \forall X \in \bar{D}(\Omega)$$

说明完备化得到的 Sobolev 空间中的函数是拥有我们期待的弱导数的.

相似地, 我们可以对高阶张量定义 $L^p(\Omega)$, test spaces and weak 导数:

Remark: 上述 Sobolev 空间的定义当然是没问题的. 不借助分布的语言
 可以将该定义的良好性严格说清楚吗?

Alexander Grigor'yan 用分布的语言定义了 $H^p(M)$, $H^p_0(M)$, 各得很清楚
 可参考. [Heat Kernel and Analysis on Manifolds] 有中文版.

prop. If M is compact $H^p(M)$ does not depend on the Riemannian
 metric.

proof. (M, g) , (M, \tilde{g}) two Rie. manifolds. M compact

取有限坐标覆盖 $\{\Omega_m, \phi_m\}_{m=1}^N$ 满足下面的性质:

$$C^{-1} \tilde{g}_{ij}^m \leq g_{ij}^m \leq C \tilde{g}_{ij}^m, \quad \forall m=1, \dots, N \quad \text{as bilinear forms where } C \geq 1$$

Let $\{\eta_m\}$ 为从属于 $\{\Omega_m\}$ 的单位分解. 取 $\eta \in H^p_0(M, \tilde{g})$

$$\begin{aligned} \|\eta_m\|_{H^p(M, g)} &= \left(\int_{\Omega_m} |\partial^i (\eta_m)|^p dx \right)^{1/p} \\ &= \left(\int_{\phi_m^{-1}(\Omega_m)} |\partial^i (\eta_m \circ \phi_m^{-1})|^p \sqrt{\det(g_{ij}^m)} dx \right)^{1/p} \\ &\leq C^{\frac{n}{2p}} \left(\int_{\phi_m^{-1}(\Omega_m)} |\partial^i (\eta_m \circ \phi_m^{-1})|^p \sqrt{\det(\tilde{g}_{ij}^m)} dx \right)^{1/p} \\ &= C^{\frac{n}{2p}} \|\eta_m\|_{H^p(M, \tilde{g})} \end{aligned}$$

$$\text{Set } \eta = \sum_{j=1}^N \eta_j \eta_j$$

$$\begin{aligned} \|\eta\|_{H^p(M, g)} &\leq \sum_{m=1}^N \|\eta_m\|_{H^p(M, g)} \\ &\leq \sum_{m=1}^N C^{\frac{n}{2p}} \|\eta_m\|_{H^p(M, \tilde{g})} \\ &\leq C^{\frac{n}{2p}} N \|\eta\|_{H^p(M, \tilde{g})} < \infty \quad \# \end{aligned}$$

Remark: prop is not any more true for non-compact manifolds.

Lemma Let (M, g) be a Riemannian manifold and $u: M \rightarrow \mathbb{R}$ a Lipschitzian
 function on M which equals zero outside a compact subset of M .

Then $u \in H^1_p(M)$ for any $p \geq 1$.

proof. Let $u: M \rightarrow \mathbb{R}$ be a Lipschitzian function on M which equals zero
 outside a compact subset K of M . Let $(\Omega_k, \phi_k)_{k=1, \dots, n}$ be a finite
 number of charts such that $K \subset \bigcup_{k=1}^n \Omega_k$ and such that for any $k=1, \dots, n$

$$\phi_k(\Omega_k) = B^e_0(1) \text{ and } R^{-1} \delta_{ij} = g_{ij}^k = R \delta_{ij} \text{ as bilinear forms } R \geq 1.$$

where $B^e_0(1)$ is the unit euclidean ball of center 0 in \mathbb{R}^n , and the g_{ij}^k 's
 are the components of g in (Ω_k, ϕ_k) .

Let $\{\alpha_k\}_{k=1, \dots, n}$ be a smooth partition of unity subordinate to the covering

$(\Omega_k)_{k=1, \dots, N}$. One easily gets that for any $k=1, \dots, N$, $(\alpha_k u) \circ \phi_k^{-1}$ is a Lipschitzian function on $B_0^e(1) \Rightarrow (\alpha_k u) \circ \phi_k^{-1} \in H_1^p(B_0^e(1))$ for $p \geq 1$

$$\Rightarrow \alpha_k u \in H_1^p(M)$$

$$u = \sum_{k=1}^N \alpha_k u \Rightarrow \|u\|_{H_1^p(M)} \leq \sum_{k=1}^N \|\alpha_k u\|_{H_1^p(M)} < \infty \quad \#$$

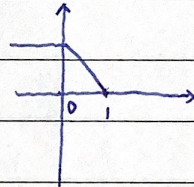
Remark: if $u: M \rightarrow \mathbb{R}$ a Lipschitzian function on M which equals zero outside a compact subset of M , then $u \in \dot{H}_1^p(M)$ for any $p \geq 1$.

Just note that if $\{u_n\} \in C^p(M)$ converges to u in $H_1^p(M)$, and take $\alpha \in C_0^\infty(M) =: \mathcal{D}(M)$ with $\alpha = 1$ on $\text{supp } u$, then $\{\alpha u_n\}$ converges to $\alpha u = u$ in $H_1^p(M)$.

Theorem If (M, g) is complete, then for all $p \geq 1$, $\dot{H}_1^p(M) = H_1^p(M)$

proof. Let $f: \mathbb{R} \rightarrow \mathbb{R}$ be defined by

$$f(t) = \begin{cases} 1 & t \leq 0 \\ 1-t & 0 \leq t \leq 1 \\ 0 & t \geq 1 \end{cases}$$



想证 $H_1^p(M) = \dot{H}_1^p(M)$. 由于 $\dot{H}_1^p(M)$ 是完备的, $H_1^p(M)$ 是 $C^p(M)$ 的完备化

故只需证 $C^p(M) \subset \dot{H}_1^p(M)$. 由于 $\dot{H}_1^p(M)$ 为 $H_1^p(M)$ 的闭子空间

从而只需证 $C^p(M)$ 中每个元素可以用 $\dot{H}_1^p(M)$ 中序列在 $\|\cdot\|_{H_1^p(M)}$ 范数下逼近.

Let $u \in C^p(M)$ where $p \geq 1$ is some given real number.

Let x be some point of M and set

$$u_j(y) = u(y) \cdot f(d_g(x, y) - j) = \begin{cases} u(y) & d_g(x, y) \leq j \\ u(y) \cdot (1 - d_g(x, y) + j) & j \leq d_g(x, y) \leq j+1 \\ 0 & d_g(x, y) \geq j+1 \end{cases}$$

$\Rightarrow u_j$ is a Lipschitzian function which equals zero outside a compact subset of M .

$\Rightarrow u_j \in \dot{H}_1^p(M)$

Independently, one clearly has that for any j ,

$$\left(\int_M |u_j - u|^p dv_g \right)^{1/p} \leq \left(\int_M |u|^p dv_g \right)^{1/p}$$

$$\left(\int_M |\nabla(u_j - u)|^p dv_g \right)^{1/p} \leq \left(\int_M |\nabla u|^p dv_g \right)^{1/p}$$

$$\leq \left(\int_M |\nabla u|^p dv_g \right)^{1/p} + \left(\int_M |u|^p dv_g \right)^{1/p}$$

in fact, on $B_{x(j+1)}^c$ $u_j = 0$

$$\text{on } B_{x(j+1)} \setminus B_{x(j)} \quad |\nabla(u - u_j)| = |\nabla(u(d_g(x, y) - j))| = |\nabla u \cdot (d_g(x, y) - j) + u \nabla(d_g(x, y))|$$

$$\leq |u| + |u|$$

$\forall j \rightarrow +\infty$. \checkmark