

Analysis and Differential Equations

Team

Please solve the following problems.

1. Isoperimetric inequality. and Steiner symmetrization.

It is well known that in \mathbb{R}^2 , any region Ω with continuous piecewise C^1 boundary $\partial\Omega$ satisfies that

$$4\pi|\Omega| \leq \text{Length}(\partial\Omega)^2.$$

When the equality holds for a region Ω with continuous piecewise C^1 boundary, it is then called an isoperimetric set. For example, all disks are isoperimetric sets.

1) Prove that any isoperimetric set is convex;

2) Given a line V in \mathbb{R}^2 passing through the origin, the Steiner symmetrization with respect to V is the operation which associates with each bounded convex subset C of \mathbb{R}^2 the subset $S(C)$ of \mathbb{R}^2 such that, for every line L (not necessarily passing through the origin) perpendicular to V ,

either $L \cap C = \emptyset$ and $L \cap S(C) = \emptyset$,

or $L \cap C \neq \emptyset$ and $L \cap S(C)$ is a closed segment with center in V , and $\text{Length}(L \cap S(C)) = \text{Length}(L \cap C)$. In other words, $L \cap S(C)$ is a translation of the segment $L \cap C$ along L , such that the segment $L \cap S(C)$ is symmetric with respect to V .

Prove that $|S(C)| = |C|$, and $\text{Length}(\partial S(C)) \geq \text{Length}(\partial C)$, equality holds if and only if C is symmetric with respect to V .

3) Deduce that the only isoperimetric sets are the disks.

2. Define $\zeta(s) = \sum_{n=1}^{\infty} n^{-s}$, $s = \sigma + it$. Show that

$$\zeta(s) = -\frac{\Gamma(1-s)}{2\pi i} \int_C \frac{(-z)^{s-1}}{e^z - 1} dz$$

where $\Gamma(s) = \int_0^{\infty} x^{s-1} e^{-x} dx$, $(-z)^{s-1}$ is defined on the complement of the positive real axis as $e^{(s-1)\log(-z)}$ with $-\pi < \text{Im} \log(-z) < \pi$. C is the contour consisting of upper

real axis in the direction from $+\infty$ to 0, a small circle around 0 counter-clockwise, and lower real axis in the direction from 0 to $+\infty$.

Show that $\zeta(s)$ is a meromorphic function of the complex plane.

3. Consider the following linear parabolic equation

$$\begin{cases} \partial_t u(t; r, z) = (\partial_r^2 + \partial_z^2 + \frac{1}{r} \partial_r - \frac{1}{r^2}) u(t; r, z), & \text{on } \mathbb{R}^+ \times \Omega \\ u(0; r, z) = u_0(r, z), u(t; 0, z) = 0 \end{cases}$$

where $\Omega = \{(r, z); r > 0, z \in \mathbb{R}\}$. Given initial data u_0 satisfying

$$\int_{\Omega} |u_0| dr dz < \infty.$$

Prove that $u(t; r, z)$ is given by

$$u(t; r, z) = \frac{1}{4\pi t} \int_{\Omega} \left| \frac{r'}{r} \right|^{\frac{1}{2}} H\left(\frac{t}{rr'}\right) \exp\left(-\frac{(r-r')^2 + (z-z')^2}{4t}\right) u_0(r', z') dr' dz'$$

where

$$H(y) = \frac{1}{\sqrt{\pi y}} \int_{-\frac{\pi}{2}}^{\frac{\pi}{2}} e^{-\frac{\sin^2 \phi}{y}} \cos(2\phi) d\phi$$

4. Let Ω be a bounded and connected smooth domain in \mathbb{R}^2 , and $\tilde{N} = (\tilde{N}_1, \tilde{N}_2)$ be a smooth vector field defined on $\bar{\Omega}$ that equals to the outer unit normal N on the boundary $\partial\Omega$ satisfying $\sup_{x \in \bar{\Omega}} |\tilde{N}|(x) \leq 1$ and $\sup_{x \in \bar{\Omega}} |\partial_{x_j} \tilde{N}|(x) \leq K$ ($j = 1, 2$) for some constant K . Prove that there exists a constant C independent of K such that

$$\begin{aligned} & \int_{\Omega} \sum_{i,j=1}^2 |\partial_i v_j|^2 dx \\ & \leq C \int_{\Omega} \sum_{1 \leq i,k,l \leq 2} (\tilde{N}^k \tilde{N}^l \partial_i v_k \partial_i v_l + |\operatorname{curl} v|^2 + |\operatorname{div} v|^2 + K|v|^2)(x) dx, \end{aligned}$$

for any smooth vector field $v = (v_1, v_2)$ on $\bar{\Omega}$, where $|\operatorname{curl} v|^2 = \sum_{i,j=1}^2 (\partial_i v_j - \partial_j v_i)^2$, $|\operatorname{div} v|^2 = \sum_{i=1}^2 (\partial_i v_i)^2$.