Excercise Sheet 6 for 1.12.2017

6.1. Given $p, q, r \ge 1$ such that

$$\frac{1}{p} + \frac{1}{q} = 1 + \frac{1}{r}.$$

Prove that if $f \in L^p(\mathbb{R}^d), g \in L^q(\mathbb{R}^d)$ then $f * g \in L^r(\mathbb{R}^d)$ and

$$||f * g||_{L^r} \le ||f||_{L^p} ||g||_{L^q}.$$

Hint: You can use the Riezs-Thorrin interpolation inequality. In the lecture, we have proved the cases r = p and $r = \infty$.

6.2. Prove that for all $f \in L^p(\mathbb{R}^d)$, $1 \leq p < \infty$ we have

$$\int_{\mathbb{R}^d} |f(x)|^p \, \mathrm{d}x = p \int_0^\infty a^{p-1} |\{x : |f(x)| > a\}| \, \mathrm{d}a.$$

Hint: You can use the layer-cake representation and Fubini theorem.

6.3. Given $g(x) = |x|^{-2}$, $x \in \mathbb{R}^3$. Compute the convolution g * g.

6.4. Let $d \in \mathbb{N}$, $0 < s < \min(d/2, 1)$ and p = 2d/(d-2s). Prove the fractional Sobolev inequality

$$\langle f, (-\Delta)^s f \rangle \ge C \|f\|_{L^p(\mathbb{R}^d)}^2$$

for all $f \in H^s(\mathbb{R}^d)$. Here C = C(d, s) > 0 is a constant independent of f.

Hint: You can use the Hardy-Littlewood-Sobolev inequality.