

# Appendix A

## Some inequalities

**Young's Inequality** Suppose that  $1 < p, q < +\infty$  and  $1/p + 1/q = 1$ . Then

$$|ab| \leq \frac{1}{p}\epsilon^p|a|^p + \frac{1}{q}\epsilon^{-q}|b|^q, \quad \forall a, b \in \mathbb{R}, \forall \epsilon > 0. \quad (\text{A.1})$$

**Hölder's Inequality** Suppose that  $1 < p, q < +\infty$  and  $1/p + 1/q = 1$ . Then

$$|xy| \leq \|x\|_p \|y\|_q, \quad \forall x, y \in \mathbb{R}^n. \quad (\text{A.2})$$

**Gronwall's Lemma** Let  $c \in L^\infty(0, T)$  and  $a \in L^1(0, T)$  denote non-negative functions. If a function  $u \in L^\infty(0, T)$  satisfies

$$0 \leq u(t) \leq c(t) + \int_0^t a(s)u(s)ds, \quad \text{a.e. in } (0, T), \quad (\text{A.3})$$

then

$$0 \leq u(t) \leq c(t) + \int_0^t c(s)a(s) \left( \int_s^t a(\tau)d\tau \right) ds, \quad \text{a.e. in } (0, T), \quad (\text{A.4})$$

In particular, if  $c(t) = c$  and  $a(t) = a$  for almost every  $t \in (0, T)$ , then

$$0 \leq u(t) \leq c \exp(at), \quad \text{a.e. in } (0, T). \quad (\text{A.5})$$

**Embedding Theorems** Let  $\Omega$  be a bounded open subset of  $\mathbb{R}^n$ , with a piecewise smooth boundary, i.e.,  $\partial\Omega \in C^{0,1}$ . Assume  $u \in W^{k,p}(\Omega)$ . (i) If

$$k < \frac{n}{p}, \quad (\text{A.6})$$

then  $u \in L^q(\Omega)$ , where

$$\frac{1}{q} = \frac{1}{p} - \frac{k}{n}. \quad (\text{A.7})$$

We have in addition the estimate

$$\|u\|_{L^q(\Omega)} \leq C\|u\|_{W^{k,p}(\Omega)}, \quad (\text{A.8})$$

the constant  $C$  depending only on  $k, p, n$  and  $\Omega$ . (ii) If

$$k > \frac{n}{p}, \quad (\text{A.9})$$

then  $u \in C^{k - [\frac{n}{p}] - 1, \gamma}(\bar{\Omega})$ , where

$$\gamma = \begin{cases} [\frac{n}{p}] + 1 - \frac{n}{p}, & \text{if } \frac{n}{p} \text{ is not an integer,} \\ \text{any positive number } < 1, & \text{if } \frac{n}{p} \text{ is an integer.} \end{cases} \quad (\text{A.10})$$

We have in addition the estimate

$$\|u\|_{C^{k - [\frac{n}{p}] - 1, \gamma}(\bar{\Omega})} \leq C\|u\|_{W^{k,p}(\Omega)}, \quad (\text{A.11})$$

the constant  $C$  depending only on  $k, p, n, \gamma$  and  $\Omega$ .

**Rellich-Kondrachov Compactness Theorem** Assume  $\Omega$  is a bounded open subset of  $\mathbb{R}^n$ , and  $\partial\Omega$  is  $C^1$ . Suppose  $1 \leq p < n$ . Then

$$W^{1,p}(\Omega) \subset\subset L^q(\Omega), \quad (\text{A.12})$$

for each  $1 \leq q < p^*$ .

**Generalized Poincaré Inequality** Let  $\Omega$  be a bounded open subset of  $\mathbb{R}^n$ , with a piecewise smooth boundary, i.e.,  $\partial\Omega \in C^{0,1}$ . Then there exists a constant  $c_p$  depending only on  $\Omega$  such that

$$\|u\|_{L^2(\Omega)} \leq c_p(\Omega) \left\{ \|\nabla u\|_{L^2(\Omega)} + \left| \int_{\Omega} u(x) dx \right| \right\}, \quad \forall u \in H^1(\Omega). \quad (\text{A.13})$$

**Gagliardo-Nirenberg Inequality** Let  $\Omega$  be a bounded domain in  $\mathbb{R}^n$  with boundary  $\partial\Omega$  of class  $C^m$  and let  $u \in W^{m,r}(\Omega) \cap L^p(\Omega)$  where  $1 \leq r, q \leq \infty$ . For any integer  $j, 0 \leq j < m$  and any  $j/m \leq \vartheta \leq 1$  we have

$$\|D^j u\|_{0,p} \leq C_g \|u\|_{m,r}^{\vartheta} \|u\|_{0,q}^{1-\vartheta}, \quad (\text{A.14})$$

provided that

$$\frac{1}{p} = \frac{j}{n} + \vartheta \left( \frac{1}{r} - \frac{m}{n} \right) + (1 - \vartheta) \frac{1}{q}, \quad (\text{A.15})$$

and  $m - j - n/r$  is not a nonnegative integer. If  $m - j - n/r$  is a nonnegative integer (A.14) holds with  $\vartheta = j/m$ .