

Bohumír Opic

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COMPACT IMBEDDING OF WEIGHTED SOBOLEV SPACE
DEFINED ON AN UNBOUNDED DOMAIN II

BOHUMÍR OPIC, Praha

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Summary. This paper is a direct continuation of [1], where fundamental concepts and notation were introduced. The compactness of the imbedding of the weighted Sobolev space $W_0^{1,p}(\Omega, S)$ into the weighted Lebesgue space $L^p(\Omega, \rho)$ is investigated and this imbedding is again considered as a limit case of compact imbeddings of Sobolev spaces defined on bounded domains.

Keywords: Weighted Sobolev space, weighted Lebesgue space, compact imbedding, weight function.

AMS Classification: 46E35.

1. PRELIMINARIES

In the subsequent sections we use the following assertions:*)

1.1. Lemma. Let $p \in \langle 1, \infty \rangle$, $n \in \mathbf{N}$. Then there exist functions

$$(1.1) \quad \phi_j = \phi_j(x), \quad x \in \mathbf{R}, \quad j = n, n + 1, n + 2, \dots$$

and a positive constant K such that

a) $0 \leq \phi_j(x) \leq 1, \quad x \in \mathbf{R};$

b) $\phi_j^{1/p} \in C^1(\mathbf{R}), \quad \text{supp } \phi_j \subset (j - 1, j + 1);$

c) $\left| \frac{d}{dx} [\phi_j^{1/p}(x)] \right| \leq K, \quad x \in \mathbf{R} \quad (K \text{ is independent of } j);$

d) $\sum_{j=n}^{\infty} \phi_j(x) = 1, \quad x \in (n, \infty).$ **)

If $0 \leq r_1 < r_2 \leq \infty$ we define

$$(1.2) \quad P(r_1, r_2) = \{x \in \mathbf{R}^N; r_1 < |x| < r_2\}.$$

1.2. Lemma. Let $p \in \langle 1, \infty \rangle$, $n \in \mathbf{N}$. Then there exist functions

$$(1.3) \quad \psi_j = \psi_j(x), \quad x \in \mathbf{R}^N, \quad j = n, n + 1, n + 2, \dots$$

*) Their proofs can be found in Appendix (see Section 3).

***) The sum in question contains at most two nonzero summands for each $x \in \mathbf{R}$.

and a positive constant K such that

- a) $0 \leq \psi_j(x) \leq 1, x \in \mathbb{R}^N$;
- b) $\psi_j^{1/p} \in C^1(\mathbb{R}), \text{supp } \psi_j \subset P(j-1, j+1)$;
- c) $\left| \frac{\partial}{\partial x_i} [\psi_j^{1/p}(x)] \right| \leq K, x \in \mathbb{R}^N, i = 1, \dots, N$ (K is independent of j);
- d) $\sum_{j=n}^{\infty} \psi_j(x) = 1, x \in P(n, \infty).$ **)

1.3. Lemma. Let $1 \leq p < \infty, -\infty \leq a < b \leq +\infty$, let a_0, a_1 be measurable, a.e. in (a, b) nonnegative functions. Let there exist numbers $c \in (a, b), d \in \mathbb{R}$ and $C > 0$ such that

$$(1.4) \quad \left| \int_c^x a_0(s) ds + d \right| \leq C a_0^{1/p^*}(x) a_1^{1/p}(x) \text{ for a.e. } x \in (a, b).$$

Then the inequality

$$(1.5) \quad \int_a^b |f(x)|^p a_0(x) dx \leq (Cp)^p \int_a^b |f'(x)|^p a_1(x) dx$$

holds for each function $f \in C_0^1((a, b))$.

1.4. Remark. (i) Let us note that the condition $f \in C_0^1((a, b))$ in Lemma 1.3 can be weakened; it suffices to assume that $f \in AC((a, b))$ and that $\text{supp } f$ is a compact subset of (a, b) .

(ii) In Lemma 1.3 there are no assumptions on the convergence of

$$\int_a^x a_0(s) ds \text{ or } \int_x^b a_0(s) ds \text{ for } x \in (a, b)$$

(we have $c \in (a, b)$). This is the principal difference e.g. from Theorem 5.10 in [2] where a more general class of functions f is considered.

1.5. Lemma. Let $\alpha \in \mathbb{R} \setminus \{0\}, N \in \mathbb{N}$. For $x \in \mathbb{R}$ let us denote

$$(1.6) \quad I_{N,\alpha}(x) = \int_0^x e^{\alpha t} t^{N-1} dt + (-1)^{N-1} \frac{(N-1)!}{\alpha^N}.$$

Then there exists $n_1 \in \mathbb{N}$ such that for $x > n_1$,

$$(1.7) \quad |I_{N,\alpha}(x)| \leq \frac{N}{|\alpha|} e^{\alpha x} x^{N-1}.$$

2. COMPACT IMBEDDING OF WEIGHTED SOBOLEV SPACES

2.1. Using Cartesian coordinates

For $p \in (1, \infty)$ we shall consider the weighted spaces $W^{1,p}(\Omega, S)$ and $L^p(\Omega, \varrho)$ (see [1]). The points $x = (x_1, \dots, x_N) \in \mathbb{R}^N$ will sometimes be written in the form

$x = (x', x_N)$ where $x' = (x_1, \dots, x_{N-1}) \in \mathbf{R}^{N-1}$. In this section we suppose the following two conditions to be satisfied:

C1. Ω is an unbounded domain in \mathbf{R}^N , $\Omega \subset (-a, a)^{N-1} \times (-a, \infty)$, where $a > 0$.

C2. $W^{1,p}(\Omega_n, S) \subset\subset L^p(\Omega_n, \varrho) \quad \forall n \in N$,
where $\Omega_n = \{x \in \Omega; x_N < n\}$ for $n \in N$.

We shall investigate under what additional assumptions

$$(2.1.1) \quad W_0^{1,p}(\Omega, S) \subset\subset L^p(\Omega, \varrho)$$

holds.

Let us denote by the symbol X the set $C_0^\infty(\Omega)$ with the norm $\|\cdot\|_X = \|\cdot\|_{1,p,\Omega,S}$. It is possible to prove (see [1]) that (2.1.1) is true if

$$(2.1.2) \quad \sup_{\|u\|_X \leq 1} \|u\|_{p,\Omega^n,\varrho} \rightarrow 0 \quad \text{for } n \rightarrow \infty,$$

where $\Omega^n = \{x \in \Omega; x_N > n\}$, $n \in N$.

If $Q \subset \mathbf{R}^N$ then $P_N(Q)$ stands for the orthogonal projection of the set Q into the hyperplane $x_N = 0$.

Let us further assume that the following condition is fulfilled:

C3. There exist numbers $C > 0$, $n_0 \in N$, $d_n \in \mathbf{R}$ ($n \in N$, $n > n_0$) and nonnegative measurable functions $\mu: (n_0, \infty) \rightarrow \mathbf{R}$, $\nu: (n_0, \infty) \rightarrow \mathbf{R}$, $\varkappa: (n_0, \infty) \rightarrow \mathbf{R}$, $\xi: P_N(\Omega^{n_0}) \rightarrow \mathbf{R}$ such that

$$(2.1.3) \quad \varrho(x) \leq C \mu(x_N) \xi(x') \quad \text{for a.e. } x \in \Omega^{n_0};$$

$$(2.1.4) \quad \nu(x_N) \xi(x') \leq C \min \{w_{(0,\dots,0)}(x), w_{(0,\dots,0,1)}(x)\} \quad \text{for a.e. } x \in \Omega^{n_0};$$

$$(2.1.5) \quad \text{the function } \varkappa \text{ is nonincreasing on } (n_0, \infty) \text{ and } \lim_{n \rightarrow \infty} \varkappa(n) = 0;$$

$$(2.1.6) \quad \left| \int_n^t \mu(s) ds + d_n \right| \leq C \mu^{1/p^*}(t) \varkappa^{1/p}(t) \nu^{1/p}(t) \\ \text{for a.e. } t \in (n-1, n+1) \text{ and for all } n > n_0.$$

Now we are going to investigate the validity of (2.1.2). Let $u \in X$ and $n > n_0$ where n_0 is the number from the condition **C3**. We extend the function u outside Ω by zero (then, clearly, $u \in C_0^\infty(\mathbf{R}^N)$) and put

$$\varrho(x) = 1 \quad \text{for } x \in \mathbf{R}^N \setminus \Omega, \quad \xi(x') = 1 \quad \text{for } x' \in \mathbf{R}^{N-1} \setminus P_N(\Omega^{n_0}).$$

Let ϕ_j ($j = n, n+1, n+2, \dots$) be the functions from Lemma 1.1. Then we have

$$(2.1.7) \quad \begin{aligned} \|u(x)\|_{p,\Omega^n,\varrho}^p &= \int_{\Omega^n} |u(x)|^p \varrho(x) dx = \\ &= \int_{\mathbf{R}^{N-1} \times (n,\infty)} |u(x)|^p \varrho(x) dx = \\ &= \int_{\mathbf{R}^{N-1} \times (n,\infty)} |u(x)|^p \left[\sum_{j=n}^{\infty} \phi_j(x_N) \right] \varrho(x) dx = \end{aligned}$$

$$\begin{aligned}
&= \sum_{j=n}^{\infty} \int_{\mathbf{R}^{N-1} \times [(n, \infty) \cap \text{supp} \phi_j]} |u(x)|^p \phi_j(x_N) \varrho(x) dx \leq \\
&\leq \sum_{j=n}^{\infty} \int_{\mathbf{R}^{N-1} \times (j-1, j+1)} |u(x) \phi_j^{1/p}(x_N)|^p \varrho(x) dx = \\
&= \sum_{j=n}^{\infty} \|u_j(x)\|_{p, \mathbf{R}^{N-1} \times (j-1, j+1), \varrho}^p,
\end{aligned}$$

where

$$u_j(x) = u(x) \phi_j^{1/p}(x_N), \quad x \in \mathbf{R}^N.$$

Using Fubini's theorem and (2.1.3), we get

$$(2.1.8) \quad \|u_j(x)\|_{p, \mathbf{R}^{N-1} \times (j-1, j+1), \varrho}^p \leq C \int_{\mathbf{R}^{N-1}} \left[\int_{j-1}^{j+1} |u_j(x', x_N)|^p \mu(x_N) dx_N \right] \xi(x') dx'.$$

For $x' \in \mathbf{R}^{N-1}$, set

$$(2.1.9) \quad f_j(s) = u_j(x', s), \quad s \in \mathbf{R}.$$

Evidently, $f_j \in C_0^1((j-1, j+1))$. Applying Lemma 1.3 we obtain from (2.1.6)

$$\int_{j-1}^{j+1} |f_j(s)|^p \mu(s) ds \leq (Cp)^p \int_{j-1}^{j+1} |f'_j(s)|^p \varkappa(s) v(s) ds.$$

As the function \varkappa is nonincreasing on (n_0, ∞) (see (2.1.5)) we get

$$(2.1.10) \quad \int_{j-1}^{j+1} |f_j(s)|^p \mu(s) ds \leq (Cp)^p \varkappa(j-1) \int_{j-1}^{j+1} |f'_j(s)|^p v(s) ds.$$

From (2.1.8), (2.1.9) and (2.1.10) we derive

$$(2.1.11) \quad \|u_j(x)\|_{p, \mathbf{R}^{N-1} \times (j-1, j+1), \varrho}^p \leq C^{p+1} p^p \varkappa(j-1) \int_{\mathbf{R}^{N-1}} \left[\int_{j-1}^{j+1} \left| \frac{\partial}{\partial x_N} u_j(x', x_N) \right|^p v(x_N) dx_N \right] \xi(x') dx'.$$

Further,

$$\left| \frac{\partial}{\partial x_N} u_j(x', x_N) \right|^p \leq 2^{p-1} \left[\left| \frac{\partial u}{\partial x_N}(x', x_N) \right|^p + K^p |u(x', x_N)|^p \right]$$

(K is the constant from Lemma 1.1) and therefore

$$(2.1.12) \quad \|u_j(x)\|_{p, \mathbf{R}^{N-1} \times (j-1, j+1), \varrho}^p \leq C^{p+1} p^p 2^{p-1} \varkappa(j-1) \int_{\mathbf{R}^{N-1}} \left[\int_{j-1}^{j+1} \left| \frac{\partial u}{\partial x_N}(x', x_N) \right|^p v(x_N) dx_N + K^p \int_{j-1}^{j+1} |u(x', x_N)|^p v(x_N) dx_N \right] \xi(x') dx'.$$

In view of (2.1.7), (2.1.12) and (2.1.5) we have

$$\begin{aligned} \|u(x)\|_{p, \Omega^n, \varrho}^p &\leq C^{p+1} p^p 2^{p-1} \kappa(n-1) \left\{ \int_{\mathbb{R}^{N-1}} \left[\sum_{j=n}^{\infty} \int_{j-1}^{j+1} \left| \frac{\partial u}{\partial x_N}(x', x_N) \right|^p v(x_N) dx_N + \right. \right. \\ &\quad \left. \left. + K^p \sum_{j=n}^{\infty} \int_{j-1}^{j+1} |u(x', x_N)|^p v(x_N) dx_N \right] \xi(x') dx' \right\} \leq \\ &\leq C^{p+1} (2p)^p \kappa(n-1) \left\{ \int_{\mathbb{R}^{N-1}} \left[\int_{n-1}^{\infty} \left| \frac{\partial u}{\partial x_N}(x', x_N) \right|^p v(x_N) dx_N + \right. \right. \\ &\quad \left. \left. + K^p \int_{n-1}^{\infty} |u(x', x_N)|^p v(x_N) dx_N \right] \xi(x') dx' \right\}. \end{aligned}$$

This and (2.1.4) yield

$$\begin{aligned} \|u(x)\|_{p, \Omega^n, \varrho}^p &\leq C^{p+2} (2p)^p \kappa(n-1) \left[\int_{\Omega^{n-1}} \left| \frac{\partial u}{\partial x_N}(x) \right|^p w_{(0, \dots, 0, 1)}(x) dx + \right. \\ &\quad \left. + K^p \int_{\Omega^{n-1}} |u(x)|^p w_{(0, \dots, 0)}(x) dx \right] \leq \\ &\leq C^{p+2} (2pK)^p \kappa(n-1) \|u\|_X^p \quad (\text{we have } K > 1) \end{aligned}$$

and therefore

$$(2.1.13) \quad \sup_{\|u\|_X \leq 1} \|u\|_{p, \Omega^n, \varrho} \leq C_1 \kappa^{1/p}(n-1),$$

where

$$C_1 = 2pK C^{1+2/p}.$$

The convergence (2.1.2) follows from (2.1.13) and (2.1.5).

From the above considerations we have:

2.1.1. Theorem. *Let the conditions C1—C3 be fulfilled. Then*

$$(2.1.14) \quad W_0^{1,p}(\Omega, S) \subset\subset L^p(\Omega, \varrho).$$

2.1.2. Example. Let Ω satisfy the condition C1, $p \in (1, \infty)$, and

$$(2.1.15) \quad \begin{aligned} \beta \in \mathbb{R}, \quad \alpha \neq 0, \quad \alpha < \beta, \quad \varepsilon \geq \beta, \\ \delta_\gamma \in \mathbb{R} \quad \text{for } |\gamma| = 1, \quad \gamma \neq (0, \dots, 0, 1). \end{aligned}$$

For $x \in \Omega$ we define

$$\begin{aligned} \varrho(x) &= e^{\alpha x_N}, \quad w_{(0, \dots, 0)}(x) = e^{\varepsilon x_N}, \quad w_{(0, \dots, 0, 1)}(x) = e^{\beta x_N}, \\ w_\gamma(x) &= e^{\delta_\gamma x_N} \quad \text{for } |\gamma| = 1, \quad \gamma \neq (0, \dots, 0, 1). \end{aligned}$$

Let $S = \{w_\gamma; |\gamma| \leq 1\}$. As

$$W^{1,p}(\Omega_n, S) \simeq W^{1,p}(\Omega_n), \quad L^p(\Omega_n, \varrho) \simeq L^p(\Omega_n), \quad n \in \mathbb{N},$$

we obtain from the well-known (unweighted) imbedding theorem

$$W^{1,p}(\Omega_n, S) \subset\subset L^p(\Omega_n, \varrho), \quad n \in N, *$$

and hence the condition **C2** is satisfied.

If we further choose $C = 1$, $n_0 \in N$, $\mu(s) = e^{\alpha s}$, $\nu(s) = e^{\beta s}$, $\kappa(s) = |\alpha|^{-p} e^{(\alpha-\beta)s}$ for $s \in (n_0, \infty)$, $\xi(x') \equiv 1$ for $x' \in P_N(\Omega^{n_0})$, $d_n = \alpha^{-1} e^{\alpha n}$ for $n > n_0$, we can easily verify that the condition **C3** is satisfied, too. From Theorem 2.1.1 we obtain (2.1.14).

2.1.3. Remark. (i) Let Ω satisfy the condition **C1**, $\alpha_1, \alpha_2 \in \mathbf{R}$, $\alpha_1 \leq \alpha_2$. For $x \in \Omega$ let us take

$$\varrho_i(x) = e^{\alpha_i x_N}, \quad i = 1, 2.$$

Then

$$(2.1.16) \quad L^p(\Omega, \varrho_2) \subset L^p(\Omega, \varrho_1).$$

The proof is easy: For $x \in \Omega$ we have $-a < x_N$, i.e. $(\alpha_2 - \alpha_1)(x_N + a) \geq 0$ and therefore

$$\varrho_2(x) e^{(\alpha_2 - \alpha_1)a} \geq \varrho_1(x), \quad x \in \Omega.$$

From this inequality (2.1.16) immediately follows.

(ii) Part (i) of this remark and Example 2.1.2 imply that *the condition $\alpha \neq 0$ in (2.1.15) can be omitted.* [Actually, if $\alpha = 0 < \beta$ then for any $\alpha_1 \in (0, \beta)$ we have in accordance with Example 2.1.2

$$W_0^{1,p}(\Omega, S) \subset\subset L^p(\Omega, e^{\alpha_1 x_N}).$$

However, in view of (2.1.16), $L^p(\Omega, e^{\alpha_1 x_N}) \subset L^p(\Omega)$.]

For $x \in \mathbf{R}^N$ and $\varepsilon \in \mathbf{R}$ let us define

$$z_\varepsilon(x) = \begin{cases} x_N^\varepsilon, & x_N > 1, \\ 1, & x_N \leq 1. \end{cases}$$

2.1.4. Example. Let Ω satisfy the condition **C1**, $p \in (1, \infty)$, and let

$$(2.1.17) \quad \begin{aligned} \beta \in \mathbf{R}, \quad \alpha \neq -1, \quad \alpha < \beta - p, \quad \varepsilon \geq \beta, \\ \delta_\gamma \in \mathbf{R} \quad \text{for } |\gamma| = 1, \quad \gamma \neq (0, \dots, 0, 1). \end{aligned}$$

For $x \in \Omega$ we put

$$\begin{aligned} \varrho(x) &= z_\alpha(x), \quad w_{(0, \dots, 0)}(x) = z_\varepsilon(x), \quad w_{(0, \dots, 0, 1)}(x) = z_\beta(x), \\ w_\gamma(x) &= z_{\delta_\gamma}(x) \quad \text{for } |\gamma| = 1, \quad \gamma \neq (0, \dots, 0, 1). \end{aligned}$$

Let $S = \{w_\gamma; |\gamma| \leq 1\}$. Analogously as in Example 2.1.2 we can verify that the condition **C2** is satisfied.

*) As we work with the "nulled space" $W_0^{k,p}(\Omega, S)$, one can assume without loss of generality that $\Omega_n \in C^{0,1}$ for each $n \in N$.

If we further choose $C = 1$, $n_0 \in \mathbf{N}$, $\mu(s) = s^\alpha$, $\nu(s) = s^\beta$, $\kappa(s) = |\alpha + 1|^{-p} s^{\alpha - \beta + p}$ for $s \in (n_0, \infty)$, $\xi(x') \equiv 1$ for $x \in P_N(\Omega^{n_0})$, $d_n = (\alpha + 1)^{-1} n^{\alpha + 1}$ for $n > n_0$, we can see that the condition **C3** is satisfied as well. The imbedding (2.1.14) follows from Theorem 2.1.1.

2.1.5. Remark. (i) Let Ω be a domain in \mathbf{R}^N , $\alpha_1, \alpha_2 \in \mathbf{R}$, $\alpha_1 \leq \alpha_2$. For $x \in \Omega$ let us take

$$\varrho_i(x) = z_{\alpha_i}(x), \quad i = 1, 2.$$

Then

$$(2.1.18) \quad L^p(\Omega, \varrho_2) \subset L^p(\Omega, \varrho_1).$$

[The proof follows at once from the inequality $\varrho_2(x) \geq \varrho_1(x)$ for $x \in \Omega$.]

(ii) Part (i) of this remark and Example 2.1.4 imply that in (2.1.17) *the condition* $\alpha \neq -1$ *can be omitted*. [Namely, if $\alpha = -1 < \beta - p$ then there exists α_1 such that $-1 < \alpha_1 < \beta - p$ and from Example 2.1.4 we obtain

$$W_0^{1,p}(\Omega, S) \subset L^p(\Omega, z_{\alpha_1}).$$

However, in virtue of (2.1.18), $L^p(\Omega, z_{\alpha_1}) \subset L^p(\Omega, z_{-1})$.]

2.1.6. Remark. (i) The case when Ω is unbounded in both directions of the axis x_N and

$$\Omega \subset (-a, a)^{N-1} \times \mathbf{R} \quad (0 < a < \infty)$$

can be investigated analogously as in Theorem 2.1.1 (see Remark 3.1.8 in [1]).

(ii) Let us note (again as in [1]) that some curvilinear coordinate can play the role of the variable x_N . In the next section we will consider the case of spherical coordinates.

(iii) Let us add the following assumption to the condition **C1**:

There exist numbers $a_i, b_i \in \mathbf{R}$ ($i = 1, 2, \dots, N - 1$) and $n_0 \in \mathbf{N}$ such that

$$\Omega^{n_0} = \{x \in \mathbf{R}^N; a_i < x_i < b_i, i = 1, 2, \dots, N - 1, x_N > n_0\}.*$$

Then one can show that the method proposed (with minor modifications) can be used to prove the compact imbedding

$$W^{1,p}(\Omega, S) \subset L^p(\Omega, \varrho).$$

2.2. Using spherical coordinates

We shall consider *spherical coordinates* (r, Θ) in \mathbf{R}^N , where $r = |x|$ is the distance from the point x to the origin and $\Theta = x/|x|$ is a point on the unit sphere $E = \{x \in \mathbf{R}^N; |x| = 1\}$. If $Q \subset \mathbf{R}^N$ then $P_E(Q)$ will denote the projection of the set Q into the unit sphere E , i.e., $P_E(Q) = \{\Theta \in E; \exists r > 0, (r, \Theta) \in Q\}$.

*) I.e., the domain Ω has a special form.

Let $W^{1,p}(\Omega, S)$, $L^p(\Omega, \varrho)$ and X be as in Section 2.1. Throughout this section we consider the following two conditions:

C1*. Ω is an unbounded domain in \mathbb{R}^N .

C2*. $W^{1,p}(\Omega_n, S) \subset\subset L^p(\Omega_n, \varrho) \forall n \in \mathbb{N}$, where $\Omega_n = \{x \in \Omega; |x| < n\}$ for $n \in \mathbb{N}$.
Again, we shall look for additional assumptions implying

$$(2.2.1) \quad W_0^{1,p}(\Omega, S) \subset\subset L^p(\Omega, \varrho).$$

It is possible to prove (see [1]) that (2.2.1) is true if

$$(2.2.2) \quad \sup_{\|u\|_X \leq 1} \|u\|_{p, \Omega_n, \varrho} \rightarrow 0 \quad \text{for } n \rightarrow \infty,$$

where $\Omega^n = \{x \in \Omega; |x| > n\}$, $n \in \mathbb{N}$.

Let us further suppose that the following condition is fulfilled:

C3*. There exist numbers $C > 0$, $n_0 \in \mathbb{N}$, $d_n \in \mathbb{R}$ ($n \in \mathbb{N}$, $n > n_0$) and nonnegative measurable functions $\mu: (n_0, \infty) \rightarrow \mathbb{R}$, $\nu: (n_0, \infty) \rightarrow \mathbb{R}$, $\kappa: (n_0, \infty) \rightarrow \mathbb{R}$, $\xi: P_E(\Omega^{n_0}) \rightarrow \mathbb{R}$ such that

$$(2.2.3) \quad \varrho(x) \leq C \mu(|x|) \xi\left(\frac{x}{|x|}\right) \quad \text{for a.e. } x \in \Omega^{n_0};$$

$$(2.2.4) \quad \nu(|x|) \xi\left(\frac{x}{|x|}\right) \leq C \min_{|\alpha| \leq 1} w_\alpha(x) \quad \text{for a.e. } x \in \Omega^{n_0};$$

$$(2.2.5) \quad \text{the function } \kappa \text{ is nonincreasing on } (n_0, \infty) \text{ and } \lim_{n \rightarrow \infty} \kappa(n) = 0;$$

$$(2.2.6) \quad \left| \int_n^t \mu(s) s^{N-1} ds + d_n \right| \leq C \mu^{1/p^*}(t) \kappa^{1/p}(t) \nu^{1/p}(t) t^{N-1} \\ \text{for a.e. } t \in (n-1, n+1) \text{ and for all } n > n_0.*$$

Now we shall investigate the validity of (2.2.2). Let $u \in X$ and $n > n_0$ where n_0 is the number from the condition **C3***. We extend the function u outside Ω by zero (then, clearly, $u \in C_0^\infty(\mathbb{R}^N)$) and take

$$\varrho(x) = 1 \quad \text{for } x \in \mathbb{R}^N \setminus \Omega, \quad \xi(\Theta) = 1 \quad \text{for } \Theta \in E \setminus P_E(\Omega^{n_0}).$$

Let ψ_j ($j = n, n+1, \dots$) be the functions from Lemma 1.2. Then we have

$$(2.2.7) \quad \|u(x)\|_{p, \Omega^n, \varrho}^p = \int_{\Omega^n} |u(x)|^p \varrho(x) dx = \\ = \int_{P(n, \infty)} |u(x)|^p \varrho(x) dx = \int_{P(n, \infty)} |u(x)|^p \left[\sum_{j=n}^{\infty} \psi_j(x) \right] \varrho(x) dx =$$

) Let us remark that the inequality (2.2.6) can be written in the form $|\int_n^t \mu(s) s^{N-1} ds + d_n| \leq C[\mu(t) t^{N-1}]^{1/p^} [\kappa(t) \nu(t) t^{N-1}]^{1/p}$.

$$\begin{aligned}
&= \sum_{j=n}^{\infty} \int_{P(n, \infty) \cap \text{supp} \psi_j} |u(x)|^p \psi_j(x) \varrho(x) dx \leq \\
&\leq \sum_{j=n}^{\infty} \int_{P(j-1, j+1)} |u(x) \psi_j^{1/p}(x)|^p \varrho(x) dx = \\
&= \sum_{j=n}^{\infty} \|u_j(x)\|_{p, P(j-1, j+1), \varrho}^p
\end{aligned}$$

where

$$u_j(x) = u(x) \psi_j^{1/p}(x), \quad x \in \mathbf{R}^N.$$

In view of (2.2.3) we get

$$(2.2.8) \quad \|u_j(x)\|_{p, P(j-1, j+1), \varrho}^p \leq C \int_E \left[\int_{j-1}^{j+1} |u_j(r, \Theta)|^p \mu(r) r^{N-1} dr \right] \xi(\Theta) d\Theta.$$

For a fixed $\Theta \in E$ we denote

$$(2.2.9) \quad f_j(r) = u_j(r, \Theta), \quad r > 0.$$

Clearly, $f_j \in C_0^1((j-1, j+1))$. Applying Lemma 1.3, in view of (2.2.6) we obtain

$$\int_{j-1}^{j+1} |f_j(r)|^p \mu(r) r^{N-1} dr \leq (Cp)^p \int_{j-1}^{j+1} |f'_j(r)|^p \varkappa(r) v(r) r^{N-1} dr.$$

As the function \varkappa is nonincreasing on (n_0, ∞) (see (2.2.5)) we get

$$(2.2.10) \quad \int_{j-1}^{j+1} |f_j(r)|^p \mu(r) r^{N-1} dr \leq (Cp)^p \varkappa(j-1) \int_{j-1}^{j+1} |f'_j(r)|^p v(r) r^{N-1} dr.$$

From (2.2.8), (2.2.9) and (2.2.10) the inequality

$$(2.2.11) \quad \begin{aligned} &\|u_j(x)\|_{p, P(j-1, j+1), \varrho}^p \leq \\ &\leq C^{p+1} p^p \varkappa(j-1) \int_E \left[\int_{j-1}^{j+1} \left| \frac{\partial}{\partial r} u_j(r, \Theta) \right|^p v(r) r^{N-1} dr \right] \xi(\Theta) d\Theta \end{aligned}$$

follows. Further,

$$\left| \frac{\partial}{\partial r} u_j(r, \Theta) \right|^p \leq 2^{p-1} \left[\left| \frac{\partial}{\partial r} u(r, \Theta) \right|^p + K^p |u(r, \Theta)|^p \right] \leq C_1 \sum_{|\alpha| \leq 1} |D^\alpha u(r, \Theta)|^p$$

(where C_1 is a constant independent of the function u and the number n) and therefore

$$(2.2.12) \quad \begin{aligned} &\|u_j(x)\|_{p, P(j-1, j+1), \varrho}^p \leq \\ &\leq C^{p+1} p^p C_1 \varkappa(j-1) \sum_{\alpha \leq 1} \int_E \left[\int_{j-1}^{j+1} |D^\alpha u(r, \Theta)|^p v(r) r^{N-1} dr \right] \xi(\Theta) d\Theta. \end{aligned}$$

In virtue of (2.2.7), (2.2.12) and (2.2.5) we have

$$\begin{aligned}
&\|u(x)\|_{p, \Omega^n, \varrho}^p \leq \\
&\leq C^{p+1} C_1 p^p \varkappa(n-1) \sum_{\alpha \leq 1} \int_E \left[\sum_{j=n}^{\infty} \int_{j-1}^{j+1} |D^\alpha u(r, \Theta)|^p v(r) r^{N-1} dr \right] \xi(\Theta) d\Theta \leq \\
&\leq C^{p+1} C_1 p^p 2\varkappa(n-1) \sum_{\alpha \leq 1} \int_E \left[\int_{n-1}^{\infty} |D^\alpha u(r, \Theta)|^p v(r) r^{N-1} dr \right] \xi(\Theta) d\Theta.
\end{aligned}$$

Using the last chain of inequalities and (2.2.4) we arrive at

$$\begin{aligned} \|u(x)\|_{p, \Omega^n, \varrho}^p &\leq C^{p+2} C_1 2p^p \kappa(n-1) \sum_{|\alpha| \leq 1} \int_{\Omega^{n-1}} |D^\alpha u(x)|^p w_\alpha(x) dx \leq \\ &\leq C^{p+2} C_1 2p^p \kappa(n-1) \|u\|_X \end{aligned}$$

and therefore

$$(2.2.13) \quad \sup_{\|u\|_X \leq 1} \|u\|_{p, \Omega^n, \varrho} \leq C_2 \kappa^{1/p}(n-1),$$

where

$$C_2 = pC[2C^2C_1]^{1/p}.$$

Now (2.2.13) and (2.2.5) imply (2.2.2).

We have proved

2.2.1. Theorem. *Let us suppose that the conditions C1*—C3* are fulfilled.*

Then

$$(2.2.14) \quad W_0^{1,p}(\Omega, S) \subset\subset L^p(\Omega, \varrho).$$

For $x \in R^N$ and $\varepsilon \in R$ we define

$$\omega_\varepsilon(x) = \begin{cases} |x|^\varepsilon, & |x| > 1, \\ 1, & |x| \leq 1. \end{cases}$$

2.2.2. Example. Let Ω be an unbounded domain in R^N , $p \in (1, \infty)$,

$$(2.2.15) \quad \beta \in R, \quad \alpha \neq -N, \quad \alpha < \beta - p, \quad \varepsilon \geq \beta.$$

For $x \subset \Omega$ we set

$$\begin{aligned} \varrho(x) &= \omega_\alpha(x), \quad w_{(0, \dots, 0)}(x) = \omega_\varepsilon(x), \\ w_\gamma(x) &= \omega_\beta(x) \quad \text{for } |\gamma| = 1. \end{aligned}$$

Let $S = \{w_\gamma; |\gamma| \leq 1\}$. Since

$$W^{1,p}(\Omega_n, S) \rightleftharpoons W^{1,p}(\Omega_n), \quad L^p(\Omega_n, \varrho) \rightleftharpoons L^p(\Omega_n), \quad n \in N,$$

we obtain from the imbedding theorem for the classical Sobolev spaces

$$W^{1,p}(\Omega_n, S) \subset\subset L^p(\Omega_n, \varrho), \quad n \in N,$$

hence the condition C2* is satisfied.

If we further choose $C = 1$, $n_0 \in N$, $\mu(s) = s^\alpha$, $\nu(s) = s^\beta$, $\kappa(s) = |\alpha + N|^{-p} s^{\alpha - \beta + p}$ for $s \in (n_0, \infty)$, $\xi(\Theta) = 1$ for $\Theta \in P_E(\Omega^{n_0})$, $d_n = (\alpha + N)^{-1} n^{\alpha + N}$ for $n > n_0$, we can easily verify the validity of the condition C3*. The desired imbedding (2.2.14) now follows from Theorem 2.1.1.

2.2.3. Remark. *The condition $\alpha \neq -N$ can be omitted in (2.2.15). This follows at once from the last example and from the imbedding*

$$L^p(\Omega, \omega_{\alpha_2}) \subset L^p(\Omega, \omega_{\alpha_1})$$

where $\Omega \subset \mathbf{R}^N$ and $\alpha_2 \geq \alpha_1$.

2.2.4. Example. Let Ω be an unbounded domain in \mathbf{R}^N , $p \in (1, \infty)$,

$$(2.2.16) \quad \beta \in \mathbf{R}, \quad \alpha \neq 0, \quad \alpha < \beta, \quad \varepsilon \geq \beta.$$

For $x \in \Omega$ we put

$$\begin{aligned} \varrho(x) &= e^{\alpha|x|}, \quad w_{(0, \dots, 0)}(x) = e^{\varepsilon|x|}, \\ w_\gamma(x) &= e^{\beta|x|} \quad \text{for } |\gamma| = 1. \end{aligned}$$

Let $S = \{w_\gamma; |\gamma| \leq 1\}$. We can verify analogously as in Example 2.2.2 that the condition **C2*** is satisfied.

If we choose $C = 1$, $\mu(s) = e^{xs}$, $v(s) = e^{\beta s}$, $\varkappa(s) = (N/|\alpha|)^p e^{(\alpha-\beta)s}$ for $s \in (n_0, \infty)$ where $n_0 > n_1$ (the number n_1 is from Lemma 1.5), $\zeta(\Theta) = 1$ for $\Theta \in P_E(\Omega^{n_0})$, $d_n = I_{N,\alpha}(n)$ for $n > n_0$ (we use the notation from Lemma 1.5), we can see that the conditions (2.2.3)–(2.2.5) are satisfied. Let us verify (2.2.6). For $n > n_0$ and $t \in (n-1, n+1)$ we obtain by means of Lemma 1.5

$$\begin{aligned} & \left| \int_n^t \mu(s) s^{N-1} ds + d_n \right| = \left| \int_n^t e^{xs} s^{N-1} ds + d_n \right| = \\ & = |I_{N,\alpha}(t) - I_{N,\alpha}(n) + d_n| = |I_{N,\alpha}(t)| \leq \frac{N}{|\alpha|} e^{xt} t^{N-1}. \end{aligned}$$

Further, we easily get

$$\frac{N}{|\alpha|} e^{xt} t^{N-1} = C \mu^{1/p^*}(t) \varkappa^{1/p}(t) v^{1/p}(t) t^{N-1}$$

for $n > n_0$ and $t \in (n-1, n+1)$, hence (2.2.6) is true. From Theorem 2.2.1 we obtain (2.2.14).

2.2.5. Remark. As

$$\varrho_2(x) \geq \varrho_1(x)$$

holds for $\alpha_2 \geq \alpha_1$ and for $x \in \mathbf{R}^N$, where $\varrho_i(x) = \exp(\alpha_i|x|)$ ($i = 1, 2$), we have

$$L^p(\Omega, \varrho_2) \subset L^p(\Omega, \varrho_1)$$

for each domain $\Omega \subset \mathbf{R}^N$. This and the last example yield that *the condition $\alpha \neq 0$ can be left out in (2.2.16)*.

2.2.6. Remark. Let us suppose, in addition to **C1***–**C3***, that the following conditions hold:

a) There exist a number $n_1 \in \mathbf{N}$ and a measurable set $E' \subset E$ such that

$$\Omega^{n_1} = \left\{ x \in \mathbf{R}^N; |x| > n_1, \frac{x}{|x|} \in E' \right\}.$$

$$b) \quad W^{1,p}(\Omega, S) = \overline{C^1(\Omega) \cap W^{1,p}(\Omega, S)}^{\|\cdot\|_{1,p,\Omega,S}}.$$

Then the given method (with a small modification) can be used for the proof of the compact imbedding

$$W^{1,p}(\Omega, S) \hookrightarrow L^p(\Omega, \varrho).$$

3. APPENDIX (Proofs of lemmas from Section 1)

Proof of Lemma 1.1. Let $\tau: \mathbf{R} \rightarrow \mathbf{R}$ be such a function that

$$(3.1) \quad \begin{aligned} & \tau \in C^1(\mathbf{R}), \quad \text{supp } \tau \subset (-1, 1), \\ & 0 \leq \tau(x) \leq 1 \quad \text{for } x \in \mathbf{R}, \quad \tau(x) = 1 \quad \text{for } |x| \leq \frac{3}{4}. \end{aligned}$$

Define the function f by

$$(3.2) \quad f(x) = \sum_{j=n}^{\infty} \tau^p(x-j), \quad x \in \mathbf{R}.$$

For each $x \in \mathbf{R}$ at most two summands on the right hand side of (3.2) are nonzero. Therefore, in virtue of (3.1), we can see that $f \in C^1(\mathbf{R})$, $0 \leq f(x) \leq 2$ for $x \in \mathbf{R}$, $f(x) \geq 1$ for $x \geq n - \frac{3}{4}$, there exists ε , $0 < \varepsilon < \frac{1}{4}$ such that $f(x) = 1$ for $x \in \langle n - \frac{3}{4}, n + \varepsilon \rangle$, and the function g ,

$$g(x) = \begin{cases} f(x), & x > n, \\ 1, & x \leq n, \end{cases}$$

possesses the following properties:

$$(3.3) \quad \begin{aligned} & g \in C^1(\mathbf{R}), \quad 1 \leq g(x) \leq 2, \quad x \in \mathbf{R}, \\ & |g'(x)| \leq 2p \max_{y \in \mathbf{R}} |\tau'(y)|, \quad x \in \mathbf{R}. \end{aligned}$$

Putting $\phi_j(x) = \tau^p(x-j)/g(x)$ for $x \in \mathbf{R}$, $j \in \mathbf{N}$, $j \geq n$, we easily verify that $0 \leq \phi_j(x) \leq 1$ for $x \in \mathbf{R}$, $\phi_j^{1/p} \in C^1(\mathbf{R})$ and $\text{supp } \phi_j \subset (j-1, j+1)$. Further, in view of (3.1) and (3.3), for $x \in \mathbf{R}$ we obtain

$$\begin{aligned} & \left| \frac{d}{dx} [\phi_j^{1/p}(x)] \right| = \left| \frac{d}{dx} \left[\frac{\tau(x-j)}{g^{1/p}(x)} \right] \right| = \\ & = \left| \frac{\tau'(x-j) g^{1/p}(x) - \tau(x-j) \frac{1}{p} g^{1/p-1}(x) g'(x)}{g^{2/p}(x)} \right| \leq \\ & \leq \frac{|\tau'(x-j)|}{g^{1/p}(x)} + \frac{1}{p} \frac{\tau(x-j) |g'(x)|}{g^{1+1/p}(x)} \leq \\ & \leq |\tau'(x-j)| + \frac{1}{p} |g'(x)|, \end{aligned}$$

hence

$$\left| \frac{d}{dx} [\phi_j^{1/p}(x)] \right| \leq K, \quad x \in \mathbf{R}$$

where

$$K = 3 \max_{y \in \mathbf{R}} |\tau'(y)|.$$

Now, let $x \in (n, \infty)$. Then

$$\sum_{j=n}^{\infty} \phi_j(x) = \sum_{j=n}^{\infty} \frac{\tau^p(x-j)}{g(x)} = \sum_{j=n}^{\infty} \frac{\tau^p(x-j)}{f(x)} = 1$$

which completes the proof of Lemma 1.1.

Proof of Lemma 1.2. Lemma 1.2 immediately follows from Lemma 1.1 if we set

$$\psi_j(x) = \phi_j(|x|), \quad x \in \mathbf{R}^N$$

where the functions ϕ_j are from Lemma 1.1.

Proof of Lemma 1.3. Let

$$(3.4) \quad f \in C_0^\infty((a, b)), \quad \text{supp } f \subset (\alpha, \beta)$$

where $a < \alpha < \beta < b$. For $x \in (a, b)$ we denote

$$g(x) = \int_c^x a_0(s) ds + d.$$

Integrating by parts, we obtain

$$\int_a^\beta |f(x)|^p a_0(x) dx = [|f(x)|^p g(x)]_a^\beta - p \int_a^\beta |f(x)|^{p-1} (|f(x)|)' g(x) dx.$$

From this, in view of (3.4), it follows that

$$\begin{aligned} \int_a^\beta |f(x)|^p a_0(x) dx &= \int_a^\beta |f(x)|^p a_0(x) dx = \\ &= -p \int_a^\beta |f(x)|^{p-1} (|f(x)|)' g(x) dx \leq p \int_a^\beta |f(x)|^{p-1} |f'(x)| |g(x)| dx \leq \\ &\leq p \int_a^\beta |f(x)|^{p-1} |f'(x)| |g(x)| dx. \end{aligned}$$

Then using the condition (1.4) we get

$$(3.5) \quad \int_a^\beta |f(x)|^p a_0(x) dx \leq Cp \int_a^\beta |f(x)|^{p-1} |f'(x)| a_0^{1/p^*}(x) a_1^{1/p}(x) dx.$$

If $p = 1$ then (3.5) is the desired inequality (1.5).

Let further $p \in (1, \infty)$. Then from (3.5) by Hölder's inequality we obtain

$$\int_a^\beta |f(x)|^p a_0(x) dx \leq Cp [\int_a^\beta |f(x)|^p a_0(x) dx]^{1/p^*} [\int_a^\beta |f'(x)|^p a_1(x) dx]^{1/p}$$

and this implies the inequality (1.5).

Proof of Lemma 1.5. First we shall prove that under the assumptions of Lemma 1.5

$$(3.6) \quad I_{N,\alpha}(x) = \frac{e^{\alpha x}}{\alpha} P_{N-1,\alpha}(x)$$

where

$$(3.7) \quad P_{N-1,\alpha}(x) = \sum_{i=0}^{N-1} (-1)^i \frac{\binom{N-1}{i} i!}{\alpha^i} x^{N-1-i}$$

(thus $P_{N-1,\alpha}(x)$ is a polynomial of the degree $N - 1$ and the coefficient at the power x^{N-1} is 1).

To prove (3.6) we use mathematical induction. We readily get

$$(3.8) \quad I_{1,\alpha}(x) = \int_0^x e^{\alpha t} dt + \frac{1}{\alpha} = \frac{e^{\alpha x}}{\alpha} x^0 = \frac{e^{\alpha x}}{\alpha} P_{0,\alpha}(x),$$

so that (3.6) is true for $N = 1$.

If (3.6) holds for some $N \in \mathbb{N}$ then using the integration by parts and the induction hypothesis we obtain

$$(3.9) \quad \begin{aligned} I_{N+1,\alpha}(x) &= \frac{e^{\alpha x}}{\alpha} x^N - \frac{N}{\alpha} I_{N,\alpha}(x) = \\ &= \frac{e^{\alpha x}}{\alpha} x^N - \frac{N}{\alpha} \frac{e^{\alpha x}}{\alpha} P_{N-1,\alpha}(x) = \\ &= \frac{e^{\alpha x}}{\alpha} \left[x^N - \frac{N}{\alpha} \sum_{i=0}^{N-1} (-1)^i \frac{\binom{N-1}{i} i!}{\alpha^i} x^{N-1-i} \right] = \\ &= \frac{e^{\alpha x}}{\alpha} \left[x^N + \sum_{i=0}^{N-1} (-1)^{i+1} \frac{N \binom{N-1}{i} i!}{\alpha^{i+1}} x^{N-(i+1)} \right] = \\ &= \frac{e^{\alpha x}}{\alpha} \left[x^N + \sum_{i=0}^{N-1} (-1)^{i+1} \frac{\binom{N}{i+1} (i+1)!}{\alpha^{i+1}} x^{N-(i+1)} \right] = \\ &= \frac{e^{\alpha x}}{\alpha} \sum_{j=0}^N (-1)^j \frac{\binom{N}{j} j!}{\alpha^j} x^{N-j} = \frac{e^{\alpha x}}{\alpha} P_{N,\alpha}(x), \end{aligned}$$

hence (3.6) is verified.

Now we are able to prove Lemma 1.5. From (3.8) we get

$$|I_{1,\alpha}(x)| = |\alpha|^{-1} e^{\alpha x}, \quad x \in \mathbb{R}$$

at once and therefore (1.7) holds for $N = 1$ (it is sufficient to choose $n_1 = 1$).

It remains to prove (1.7) for $N = 2, 3, \dots$. Writing the number N in the form $N = n + 1$ then, in view of (3.9), we have for $x > 0$

$$(3.10) \quad |I_{N,\alpha}(x)| = |I_{n+1,\alpha}(x)| \leq \frac{e^{\alpha x}}{|\alpha|} \sum_{j=0}^n \frac{\binom{n}{j} j!}{|\alpha|^j} x^{n-j} = \\ = \frac{e^{\alpha x}}{|\alpha|} x^n \left[1 + \sum_{j=1}^n \frac{\binom{n}{j} j!}{|\alpha|^j} \frac{1}{x^j} \right].$$

Now, if $x > n_1$ where

$$n_1 \geq |\alpha|^{-1} \max_{j=1, \dots, n} j \sqrt{\binom{n}{j} j!},$$

then (3.10) yields

$$|I_{N,\alpha}(x)| \leq \frac{e^{\alpha x}}{|\alpha|} x^n (n + 1) = \frac{N}{|\alpha|} e^{\alpha x} x^{N-1},$$

which is the desired inequality (1.7).

References

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Souhrn

KOMPAKTNOST VNOŘENÍ VÁHOVÉHO SOBOLEVOVA PROSTORU DEFINOVANÉHO NA NEOMEZENÉ OBLASTI II

BOHUMÍR OPIC

Článek je přímým pokračováním práce [1], kde byly zavedeny základní pojmy a označení. Je zkoumána kompaktnost vnoření váhového Sobolevova prostoru $W_0^{k,p}(\Omega, S)$ (S je systém váhových funkcí) definovaného na neomezené oblasti do prostoru $L^p(\Omega, \varrho)$ (ϱ je váhová funkce). Dané vnoření je vyšetřováno jako limitní případ kompaktních vnoření Sobolevových prostorů definovaných na omezených oblastech.

Резюме

КОМПАКТНОЕ ВЛОЖЕНИЕ ВЕСОВОГО ПРОСТРАНСТВА СОБОЛЕВА,
ОПРЕДЕЛЕННОГО В НЕОГРАНИЧЕННОЙ ОБЛАСТИ II

Вонумір Оріс

Эта статья является прямым продолжением работы [1], где были приведены основные понятия и обозначения. В работе исследуется компактность вложения весового пространства Соболева $W_0^{k,p}(\Omega, S)$ (S — система весовых функций), определенного в неограниченной области, в пространство функций $L^p(\Omega, \rho)$ (ρ — весовая функция). Это вложение рассматривается как предельный случай компактных вложений пространств Соболева, определенных в ограниченных областях.

Author's address: Matematický ústav ČSAV, Žitná 25, 115 67 Praha 1.