

ON THE WEAKLY-* DENSE SUBSETS IN $L^\infty(\Omega)$

Abstract. In this paper we study the density property of the compactly supported smooth functions in the space $L^\infty(\Omega)$. We show that this set is dense with respect to the weak-* convergence in variable spaces.

Let Ω be an open bounded domain in R^2 with a Lipschitz boundary $\partial\Omega$. Throughout the paper we suppose that Ω is a measurable set in the sense of Jordan. Let $C_0^\infty(\Omega)$ be the set of smooth functions with a compact support in Ω . It is well known that the set $C_0^\infty(\Omega)$ is not dense in $L^\infty(\Omega)$, that is, the assertion

«... for any $f \in L^\infty(\Omega)$ can be found a sequence $\{u_k \in C_0^\infty(\Omega)\}_{k=1}^\infty$ such that $u_k \rightarrow f$ strongly in $L^\infty(\Omega)$ as $k \rightarrow \infty$...»

is not true, in general. So, the main question we are going to study in this paper is the following: how can the density concept of the locally convex space C_0^∞ be interpreted in $L^\infty(\Omega)$? As we will see later it can be done through the concept of the weak-* convergence in the variable spaces.

To begin with, we define the so-called graph-like structure on the domain Ω . Let Y be the following set $Y = [0;1]^2 = [0;1] \times [0;1]$.

Definition 1. We say that the set Y is the cell of periodicity for some graph F on R^2 if Y contains a «star»-structure such that:

- (i) all edges of this structure have a common point $M \in \text{int } Y$; each edge is a line-segment and all end-points of these edges belong to the boundary of Y ;
- (ii) in the set of end-points (vertices) there exist pairs (M_i, M_k) such that $x_1^{M_i} = x_1^{M_k}$ or $x_2^{M_i} = x_2^{M_k}$.

As follows from the condition (ii) we admit the existence of isolated vertices in the Y -periodic graph F on R^2 . Let $\varepsilon \in E = (0, \varepsilon^0]$ be a small parameter. We assume that ε varies in a strictly decreasing sequence of positive numbers which converge to 0.

Definition 2. We say that F_ε is an ε -periodic graph on R^2 if

$$F_\varepsilon = \varepsilon F = \{\varepsilon x : x \in F\}.$$

It is clear that the cell of periodicity for Ω_ε is εY . Let

$$\Gamma^{\text{ed}} = \{\Gamma_j, j = 1, 2, \dots, K\} \quad (1)$$

be the set of all edges on Y . Let Ω be an open bounded domain in R^2 with a Lipschitz boundary such that

$$\Omega = \{(x_1, x_2) : x_1 \in \Gamma_1, 0 < x_2 < \gamma(x_1)\}, \quad (2)$$

where $\Gamma_1 = (0, a)$, $\gamma \in C^1([0, a])$, and $0 < \gamma_0 = \inf_{x_1 \in [0, a]} \gamma(x_1)$. Then $\partial\Omega = \Gamma_1 \cup \Gamma_2$, where $\Gamma_2 = \partial\Omega \setminus \Gamma_1$.

Definition 3. We say that Ω_ε has an ε -periodic graph-like structure if $\Omega_\varepsilon = \Omega \cap F_\varepsilon$.

Our next step is to describe the geometry of the set Ω_ε in terms of so-called singular measures in R^2 . To do so, we will follow the Zhikov's approach ([3]-[5]).

For every segment $I_i \in I^{ed}$, $i = 1, 2, \dots, K$ we denote by μ_i its corresponding Lebesgue measure. Now we define the Y -periodic Borel measure μ in R^2 as follows

$$\mu = \sum_{i=1}^K g_i \cdot \mu_i \text{ on } Y; \quad (3)$$

where g_1, g_2, \dots, g_K are non-negative weights such that $\int_Y d\mu = 1$.

Thus the support of the measure μ is the union of all edges $I_i \in I^{ed}$, each of which is a 1-dimensional manifold in R^2 . Since the homothetic contraction of the plane at ε^{-1} takes the grid F to $F_\varepsilon = \varepsilon F$, we introduce a «scaling» ε -periodic measure μ_ε as follows

$$\mu_\varepsilon(B) = \varepsilon^2 \mu(\varepsilon^{-1} B) \text{ for every Borel set } B \subset R^2. \quad (4)$$

Then

$$\int_{\varepsilon Y} d\mu_\varepsilon = \varepsilon^2 \int_Y d\mu = \varepsilon^2.$$

Hence the measure μ_ε is weakly convergent to the Lebesgue measure L^2 , that is

$$d\mu_\varepsilon \xrightarrow{w} dx \Leftrightarrow \lim_{\varepsilon \rightarrow 0} \int_{R^2} \varphi d\mu_\varepsilon = \int_{R^2} \varphi dx \quad (5)$$

for every $\varphi \in C_0^\infty(R^2)$ (see Zhikov [3] for a proof).

We define the space $L^\infty(\Omega, d\mu_\varepsilon)$ in the way: $y_\varepsilon \in L^\infty(\Omega, d\mu_\varepsilon)$ if and only if y_ε is a μ_ε -measurable function on Ω and there exists a constant $M > 0$ such that $|y_\varepsilon(x)| \leq M$ μ_ε -everywhere in Ω .

Definition 4. We say that a sequence $\{y_\varepsilon \in L^\infty(\Omega, d\mu_\varepsilon)\}_{\varepsilon \rightarrow 0}$ is uniformly bounded if $\sup_{\varepsilon > 0} \|y_\varepsilon\|_{L^\infty(\Omega, d\mu_\varepsilon)} < +\infty$.

Definition 5. A uniformly bounded sequence $\{y_\varepsilon \in L^\infty(\Omega, d\mu_\varepsilon)\}_{\varepsilon \rightarrow 0}$ is said to be weakly-* convergent in the variable space $L^\infty(\Omega, d\mu_\varepsilon)$ to $y \in L^\infty(\Omega)$ if

$$\lim_{\varepsilon \rightarrow 0} \int_\Omega \varphi y_\varepsilon d\mu_\varepsilon = \int_\Omega \varphi y dx \text{ for every } \varphi \in C_0^\infty(\Omega)$$

(in the symbols $y_\varepsilon \xrightarrow{w^*} y$).

We begin with the following result:

Theorem 6. Let $\{y_\varepsilon\}_{\varepsilon \rightarrow 0}$ be any bounded sequence in the variable space $L^\infty(\Omega, d\mu_\varepsilon)$. Then this sequence is relatively compact with respect to the weak- $*$ convergence in $L^\infty(\Omega, d\mu_\varepsilon)$.

Proof. Let us set

$$l_\varepsilon(\varphi) = \int_{\Omega} y_\varepsilon \varphi d\mu_\varepsilon \quad \varphi \in C_0^\infty(\Omega).$$

Then, by the Hölder inequality, we have

$$|l_\varepsilon(\Omega)| \leq \int_{\Omega} |y_\varepsilon| |\varphi| d\mu_\varepsilon \leq \|y_\varepsilon\|_{L^\infty(\Omega, d\mu_\varepsilon)} \int_{\Omega} |\varphi| d\mu_\varepsilon. \quad (6)$$

Hence

$$|l_\varepsilon(\varphi)| \leq \|y_\varepsilon\|_{L^\infty(\Omega, d\mu_\varepsilon)} \|\varphi\|_{C(\Omega)} \mu_\varepsilon(K),$$

where by K we denote a support of φ in Ω . Since $d\mu_\varepsilon \xrightarrow{w} dx = dL^2$ in the space of Radone measures and

$$\limsup_{\varepsilon \rightarrow 0} \mu_\varepsilon(K) \leq L^2(K) \text{ for every compact subset of } \Omega$$

(see Zhikov [3]), it follows that

$$|l_\varepsilon(\varphi)| \leq 2 \|\varphi\|_{C(\Omega)} \mu(K) \sup_{\varepsilon > 0} \|y_\varepsilon\|_{L^\infty(\Omega, d\mu_\varepsilon)}$$

for $\varepsilon > 0$ small enough. On the other hand, the set

$$T(K) = \{\varphi \in C_0^\infty(\Omega), \text{supp } \varphi \subseteq K\}$$

is separable with respect to the norm $\|\varphi\|_{C(\Omega)}$. Then, due to the Cantor diagonal method, it can be easily proved that the sequence $\{l_\varepsilon(\cdot)\}_{\varepsilon \rightarrow 0}$ consists of a subsequence which is pointwise convergent on $T(K)$. As a result, there exists a subsequence of values $\varepsilon_j \rightarrow 0$ such that

$$\lim_{j \rightarrow \infty} l_{\varepsilon_j}(\varphi) = l(\varphi) \quad \forall \varphi \in C_0^\infty(\Omega). \quad (7)$$

Taking into account the inequality (6), we conclude

$$|l(\varphi)| \leq \sup_{\varepsilon > 0} \|y_\varepsilon\|_{L^\infty(\Omega, d\mu_\varepsilon)} \lim_{\varepsilon \rightarrow 0} \int_{\Omega} |\varphi| d\mu_\varepsilon = \sup_{\varepsilon > 0} \|y_\varepsilon\|_{L^\infty(\Omega, d\mu_\varepsilon)} \int_{\Omega} |\varphi| dx.$$

So, $l(\cdot)$ is the linear continuous functional on $L^1(\Omega)$. Hence, the following representation holds true

$$l(\varphi) = \int_{\Omega} \nu \varphi dx$$

where ν is some element of $L^\infty(\Omega)$. Thus, in view of (7), ν is a weak- $*$ limit of the subsequence $\{y_{\varepsilon_j}\}_{j=1}^\infty$ in the variable space $L^\infty(\Omega, d\mu_\varepsilon)$.

Now we are in a position to state the main result of our paper.

Theorem 7. For any element $y \in L^\infty(\Omega)$ there can be found a sequence of smooth functions $\{y_\varepsilon \in C_0^\infty(\Omega)\}_{\varepsilon>0}$ satisfying the conditions:

$$|y_\varepsilon| \leq \|y\|_{L^\infty(\Omega)} \text{ for every } \varepsilon \in E; \quad y_\varepsilon \xrightarrow{w^*} y \text{ in } L^\infty(\Omega, d\mu_\varepsilon) \text{ as } \varepsilon \rightarrow 0 \quad (8)$$

Proof. Let y be any element of $L^\infty(\Omega)$. We set $c = \|y\|_{L^\infty(\Omega)}$. Since $L^\infty(\Omega) \subset L^2(\Omega)$ and the space of smooth functions $C^\infty(\Omega)$ is dense in $L^2(\Omega)$ it follows that there is a sequence $\{y_\varepsilon \in C^\infty(\Omega)\}$ satisfying the conditions:

$$|y_\varepsilon| \leq c \text{ for every } \varepsilon \in E; \quad \|y_\varepsilon - y\|_{L^2(\Omega)} \rightarrow 0 \text{ as } \varepsilon \rightarrow 0.$$

Therefore

$$\lim_{\varepsilon \rightarrow 0} \int_{\Omega} \varphi y_\varepsilon dx = \int_{\Omega} \varphi y dx \text{ for every } \varphi \in C_0(\bar{\Omega}) \quad (9)$$

Further we note that $y_\varepsilon \in L^\infty(\Omega, d\mu_\varepsilon)$ (as a smooth function) and hence $|y_\varepsilon| \leq c \mu_\varepsilon$ -almost everywhere. We have to show that $y_\varepsilon \rightarrow y$ weakly- $*$ in $L^\infty(\Omega, d\mu_\varepsilon)$, i.e.

$$\int_{\Omega} \varphi y_\varepsilon d\mu_\varepsilon \rightarrow \int_{\Omega} \varphi y dx \text{ for every } \varphi \in C_0^\infty(R^2). \quad (10)$$

We partition the domain Ω into the sets εY_j , where Y_j is periodic covering of R^2 by the cell Y . Then

$$\int_{\Omega} \varphi y_\varepsilon d\mu_\varepsilon = \sum_j \int_{\varepsilon Y_j} \varphi y_\varepsilon d\mu_\varepsilon + \sum_{\Omega \cap \varepsilon Y_j} \int \varphi y_\varepsilon d\mu_\varepsilon \quad (11)$$

where the second sum is calculated over the set of the 'boundary' squares such that $\varepsilon Y_j \cap \partial\Omega \neq \emptyset$. By Mean Value Theorem, for each index j there exist points x_j in the cells εY_j such that

$$\int_{\varepsilon Y_j} \varphi y_\varepsilon d\mu_\varepsilon = \varphi(x_j) y_\varepsilon(x_j) \int_{\varepsilon Y_j} d\mu_\varepsilon = \varphi(x_j) y_\varepsilon(x_j) \varepsilon^2 \int_Y d\mu = \varphi(x_j) y_\varepsilon(x_j) \varepsilon^2 \quad \forall j.$$

Then in view of (11), we get

$$\begin{aligned} \int_{\Omega} \varphi y_\varepsilon d\mu_\varepsilon &= \left(\sum_j \varphi(x_j) y_\varepsilon(x_j) \varepsilon^2 - \int_{\Omega} \varphi y_\varepsilon dx \right) + \sum_{\Omega \cap \varepsilon Y_j} \int \varphi y_\varepsilon d\mu_\varepsilon + \int_{\Omega} \varphi y_\varepsilon dx = \\ &= I_1 + I_2 + \int_{\Omega} \varphi y_\varepsilon dx. \end{aligned} \quad (12)$$

Note that

$$|I_2| = \left| \sum_{\Omega \cap \varepsilon Y_j} \int \varphi y_\varepsilon d\mu_\varepsilon \right| \leq \sup_{j \in D(\varepsilon)} \left(\sup_{x \in \Omega \cap \varepsilon Y_j} |\varphi| |y_\varepsilon| \right) \varepsilon^2 D(\varepsilon) \leq c \|\varphi\|_{C(\Omega)} \varepsilon^2 D(\varepsilon),$$

where $D(\varepsilon)$ is the quantity of the 'boundary' squares, and $\varepsilon^2 D(\varepsilon) \rightarrow 0$ by Jordan's measurability property of the set $\partial\Omega$. Hence $I_2 \rightarrow 0$ as ε tends to zero.

Now we show that $I_1 \rightarrow 0$. To do so, we note that

$$\begin{aligned} |I_1| &= \left| \sum_j \varphi(x_j) y_\varepsilon(x_j) \varepsilon^2 - \int_\Omega \varphi y_\varepsilon dx \right| \leq \left| \sum_j \left(\varphi(x_j) y_\varepsilon(x_j) - \frac{1}{\varepsilon^2} \int_{\varepsilon Y_j} \varphi y_\varepsilon dx \right) \varepsilon^2 \right| + \left| \sum_{\Omega \cap \varepsilon Y_j} \int \varphi y_\varepsilon dx \right| \leq \\ &\leq \sum_j \left| \varphi(x_j) y_\varepsilon(x_j) - \frac{1}{\varepsilon^2} \int_{\varepsilon Y_j} \varphi y_\varepsilon dx \right| \varepsilon^2 + c \|\varphi\|_{C(\Omega)} \varepsilon^2 D(\varepsilon). \end{aligned}$$

Let us suppose the converse, that is,

$$\lim_{\varepsilon \rightarrow 0} \sum_j \left| \varphi(x_j) y_\varepsilon(x_j) - \varepsilon^{-2} \int_{\varepsilon Y_j} \varphi y_\varepsilon dx \right| \varepsilon^2 > 0.$$

Since Ω is bounded, it is contained in a number of squares εY_j smaller than C/ε^2 , where C does not depend on ε . So, there exist a constant $C^* > 0$ and a value $\varepsilon^* > 0$ such that

$$\left| \varphi(x_j) y_\varepsilon(x_j) - \varepsilon^{-2} \int_{\varepsilon Y_j} \varphi y_\varepsilon dx \right| \geq C^* \quad (13)$$

(for an infinite number of indices j for every fixed ε). Hence the extremely wild oscillations is present in the sequence $\{\varphi y_\varepsilon\}$. However ([1],[2]), if we have the very rapid fluctuations in the functions $\{\varphi y_\varepsilon\}$, then the convergence $\varphi y_\varepsilon \rightarrow \varphi y$ almost everywhere in Ω is excluded.

This fact immediately reflects the failure of the strong convergence $\varphi y_\varepsilon \rightarrow \varphi y$ in $L^2(\Omega)$ as $\varepsilon \rightarrow 0$. Indeed, by the initial assumptions, we have

$$|y_\varepsilon| \leq c \text{ for every } \varepsilon \in E, \quad \varphi y_\varepsilon \rightarrow \varphi y \text{ in } L^1(\Omega),$$

$$\text{and } \|\varphi y_\varepsilon - \varphi y\|_{L^1(\Omega)} \rightarrow 0 \text{ as } \varepsilon \rightarrow 0 \text{ for any } \varphi \in C_0^\infty(R^2).$$

Let A be any subset of Ω with $|A| \neq 0$. Then, by Valadier's Theorem [2], $\varphi y_\varepsilon \rightarrow \varphi y$ strongly if and only if the following criterion is satisfied: $\forall \delta > 0 \exists \varepsilon^0 > 0, \exists B \subset A$ with $|B| \neq 0$ such that

$$|B|^{-1} \left| \int_B \varphi y_\varepsilon - |B|^{-1} \int_B \varphi y_\varepsilon dx \right| dx < \delta \quad \forall \varepsilon < \varepsilon^0.$$

Hence, for any $\varepsilon < \varepsilon^0$ there is a square $\varepsilon Y_j \subset B$ such that

$$\varepsilon^{-2} \int_{\varepsilon Y_j} \left| \varphi y_\varepsilon - \varepsilon^{-2} \int_{\varepsilon Y_j} \varphi y_\varepsilon dx \right| dx < \delta.$$

Since the functions φy_ε are continuous and uniformly bounded it follows that for any point x_j of εY_j satisfying the condition

$$\varphi(x_j)y_\varepsilon(x_j) - \varepsilon^{-2} \int_{\varepsilon Y_j} \varphi y_\varepsilon dx \neq 0.$$

there can be found a constant $A_* > 0$ satisfying

$$\varepsilon^{-2} \int_{\varepsilon Y_j} \left| \varphi y_\varepsilon - \varepsilon^{-2} \int_{\varepsilon Y_j} \varphi y_\varepsilon dx \right| dx = A_* \left| \varphi(x_j)y_\varepsilon(x_j) - \varepsilon^{-2} \int_{\varepsilon Y_j} \varphi y_\varepsilon dx \right|.$$

Hence

$$\left| \varphi(x_j)y_\varepsilon(x_j) - \varepsilon^{-2} \int_{\varepsilon Y_j} \varphi y_\varepsilon dx \right| < A_*^{-1} \delta$$

and we come into conflict with (13). So, our supposition was wrong and we get

$$\lim_{\varepsilon \rightarrow 0} \sum_j \left| \varphi(x_j)y_\varepsilon(x_j) - \varepsilon^{-2} \int_{\varepsilon Y_j} \varphi y_\varepsilon dx \right| \varepsilon^2 = 0.$$

As a result, we have $I_1 \rightarrow 0$. Thus, summing up the results obtained above and the relations (12), (9), we come to the desired identity (10).

References

1. Evans L., Weak Convergence methods for Nonlinear Partial Differential Equations, Regional Conference Series in Mathematics, No. 74, AMS, 1990.
2. Valadier M., Oscillations et compacité forte dans L^1 , Sémin. Anal. Convexe, 21(1991), 7.1-7.10.
3. Zhikov V.V., On an extension of the method of two-scale convergence and its applications, Sbornik: Mathematics, 191:7(2000), 973-1014.
4. Zhikov V.V., Weighted Sobolev spaces, Sbornik: Mathematics, 189:8(1998), 27-58.
5. Zhikov V.V., Homogenization of elastic problems on singular structures, Izvestija: Math., 66:2(2002), 299-365.

Надійшла до редакції 14.01.2008