

# Hilbert structure of the Sobolev space $H^1(\Omega)$

## Abstract

By studying the Hilbertian structure of the Sobolev space  $H^1(\Omega)$ , this article highlights the precision and power offered by this mathematical framework. Thanks to the introduction of a specific dot product and the associated completeness property, the Hilbertian structure facilitates the analysis of functions with derivative weaknesses, thus allowing an in-depth study of their convergence, continuity and orthogonality. These characteristics make the Sobolev space  $H^1(\Omega)$  an essential tool for solving complex mathematical problems.

**Keywords :** Spaces of distributions  $\mathcal{D}'(\Omega)$ , Lebesgue spaces  $L^2(\Omega)$ , norm and scalar product, Hilbertian structure and Sobolev space  $H^1(\Omega)$ ,

## Introduction

Sobolev space  $H^1(\Omega)$  is a functional space modeled by Lebesgue space  $L^2(\Omega)$ . As a mathematical framework for functions with weak derivatives, it reveals its full power when given a Hilbertian structure. This Hilbertian structure gives Sobolev space  $H^1(\Omega)$  fundamental properties inherited from classical Hilbert spaces such as the definition of a scalar product and the completeness of the norm associated with it.

By studying the precise nature of this structure within Sobolev space  $H^1(\Omega)$ , this article will examine in detail the implications and advantages of this approach for the mathematical analysis of functions with weak derivatives.

## Sobolev spaces $H^1(\Omega)$

### 1.Space $\mathcal{D}'(\Omega)$

#### 1. Definitions and properties

**Definition 1.1** . Let be  $\Omega$  an open de  $\mathbb{R}^n$  and  $\mathcal{D}(\Omega)$  the space of infinitely differentiable functions with bounded support. We call distribution  $T$  on  $\Omega$ , any linear and continuous form on  $\mathcal{D}(\Omega)$ .

(i) Linear  $T$  means: an application  $T$  of  $\mathcal{D}(\Omega)$  in  $\mathbb{R}$  (ou  $\mathbb{C}$ ) corresponding to a function  $\varphi \in \mathcal{D}(\Omega)$ , a number noted  $\langle T, \varphi \rangle$  such that: for all  $\varphi_1, \varphi_2 \in \mathcal{D}(\Omega)$  and  $\alpha, \beta \in \mathbb{C}$ , we have:

$$\langle T, \alpha\varphi_1 + \beta\varphi_2 \rangle = \alpha\langle T, \varphi_1 \rangle + \beta\langle T, \varphi_2 \rangle.$$

(2i)  $T$  continues means: if the sequence  $(\varphi_k)$  converges in  $\mathcal{D}(\Omega)$  towards  $\varphi$ , then the sequence  $(\langle T, \varphi_k \rangle)$  converges in the usual sense towards  $\langle T, \varphi \rangle$ .

We thus designate the space of distributions on  $\Omega$  by  $\mathcal{D}'(\Omega)$ , which is the topological dual of the space  $\mathcal{D}(\Omega)$ .

**Proposition 1.2.** The space  $\mathcal{D}'(\Omega)$  is a Banach space.

#### Evidence

$\mathcal{D}'(\Omega)$  being a topological dual therefore  $\mathcal{D}(\Omega)$ ,  $\mathcal{D}(\Omega)$  becomes a Banach space. ■

**Definition 1.3.** We call derivative  $T'$  of a distribution  $T$ , the linear and continuous form defined by:

$$\langle T', \varphi \rangle = -\langle T, \varphi' \rangle, \forall \varphi \in \mathcal{D}(\Omega)$$

In general, the order derivative  $n$  of the distribution  $T$  is defined by the relation:

$$\langle T^{(n)}, \varphi \rangle = (-1)^n \langle T, \varphi^{(n)} \rangle, \forall \varphi \in \mathcal{D}(\Omega).$$

**Proposition 1.4.** If  $(T_k)$  is a sequence of distributions converging  $\mathcal{D}'(\Omega)$  towards the distribution  $T$  then the sequence  $\left(\frac{\partial T_k}{\partial x_i}\right)$  converge dans  $\mathcal{D}'(\Omega)$  vers  $\frac{\partial T}{\partial x_i}$

**Evidence** : [6], page 66 ■

### 2. Space $L^2(\Omega)$

#### 1. Definitions and properties

**Definition 2.1.** Let be  $\Omega$  an open of  $\mathbb{R}^n$ .

We pose  $L^2(\Omega) = \{f: \Omega \rightarrow \mathbb{R}: f \text{ intégrable et } \int_{\Omega} |f(x)|^2 dx < +\infty\}$

**Definition 2.2.** Scalar product and norm

We provide  $L^2(\Omega)$  the scalar product  $\langle \cdot, \cdot \rangle_{L^2(\Omega)}$  and the norm  $\|\cdot\|_{L^2(\Omega)}$  defined by:

$$\langle f, g \rangle_{L^2(\Omega)} = \int_{\Omega} f(x)g(x)dx, \forall (f, g) \in [L^2(\Omega)]^2$$

$$\text{et } \|f\|_{L^2(\Omega)} = \sqrt{\langle f, f \rangle_{L^2(\Omega)}} = \left( \int_{\Omega} f^2(x)dx \right)^{1/2}, \forall f \in L^2(\Omega)$$

**Proposition 2.3.** The space  $(L^2(\Omega), \langle \cdot, \cdot \rangle_{L^2(\Omega)})$  is a Euclidean space.

**Evidence.** It is enough to show that  $\langle \cdot, \cdot \rangle_{L^2(\Omega)}$  is a dot product on  $L^2(\Omega)$ .

(i). Bilinearity

$\forall f, g, h \in L^2(\Omega)$  et  $\forall a, b \in \mathbb{R}$  we have :

$$\begin{aligned} \langle af + bg, h \rangle_{L^2(\Omega)} &= \int_{\Omega} [af(x) + bg(x)]h(x)dx \\ &= \int_{\Omega} [af(x)h(x) + bg(x)h(x)]dx \\ &= a \int_{\Omega} f(x)h(x)dx + b \int_{\Omega} g(x)h(x)dx \\ &= a\langle f, h \rangle_{L^2(\Omega)} + b\langle g, h \rangle_{L^2(\Omega)} \end{aligned}$$

And also:

$$\begin{aligned} \langle f, ag + bh \rangle_{L^2(\Omega)} &= \int_{\Omega} f(x)[ag(x) + bh(x)]dx \\ &= \int_{\Omega} [af(x)g(x) + bf(x)h(x)]dx \\ &= a \int_{\Omega} f(x)g(x)dx + b \int_{\Omega} f(x)h(x)dx \\ &= a\langle f, g \rangle_{L^2(\Omega)} + b\langle f, h \rangle_{L^2(\Omega)} \end{aligned}$$

This proves the bilinearity of  $\langle \cdot, \cdot \rangle_{L^2(\Omega)}$

(2i) Symmetry of  $\langle \cdot, \cdot \rangle_{L^2(\Omega)}$

$\forall f, g \in L^2(\Omega)$ , we have :

$$\begin{aligned} \langle f, g \rangle_{L^2(\Omega)} &= \int_{\Omega} f(x)g(x)dx \\ &= \int_{\Omega} g(x)f(x)dx \\ &= \langle g, f \rangle_{L^2(\Omega)} \end{aligned}$$

So the symmetry is verified

(3i) Positivity defined

$$\forall f \in L^2(\Omega)$$

$$\text{Alors, } \langle f, f \rangle_{L^2(\Omega)} = \int_{\Omega} [f(x)]^2 dx$$

Since  $[f(x)]^2$  is always positive or zero, the integral

$$\int_{\Omega} [f(x)]^2 dx \geq 0.$$

$$\text{Donc, } \langle f, f \rangle_{L^2(\Omega)} \geq 0.$$

Moreover, if  $\langle f, f \rangle_{L^2(\Omega)} = 0$ , then  $[f(x)]^2 = 0$  presque partout sur  $\Omega$ .

This implies that  $f(x) = 0$  almost everywhere on  $\Omega$ .

So,  $\langle f, f \rangle_{L^2(\Omega)} = 0 \Leftrightarrow f = 0$  presque partout sur  $\Omega$ .

Therefore, the defined positivity is verified.

Under (i); (2i) et (3i), space  $(L^2(\Omega), \langle \cdot, \cdot \rangle_{L^2(\Omega)})$  has a Euclidean space structure.

■

**Proposition 2.4.** The space  $(L^2(\Omega), \|\cdot\|_{L^2(\Omega)})$  is a Banach space.

**Evidence.** Showing that  $(L^2(\Omega), \|\cdot\|_{L^2(\Omega)})$  is a Banach space amounts to verifying the following two axioms:

(i)  $L^2(\Omega)$  is a complete vector space

(2i) The standard  $\|\cdot\|_{L^2(\Omega)}$  on  $L^2(\Omega)$  is complete.

(i)  $L^2(\Omega)$  is a complete vector space.

We show that each Cauchy sequence in  $L^2(\Omega)$  converges to an element of  $L^2(\Omega)$ .

Consider  $(f_n)$  a Cauchy sequence in  $L^2(\Omega)$ . It means that

$$\forall \varepsilon > 0, \exists k \in \mathbb{N} \text{ such as } \forall m, n \geq k, \|f_m - f_n\|_{L^2(\Omega)} \leq \varepsilon$$

As  $(f_n)$  is a Cauchy sequence, it is uniformly convergent almost everywhere to a function  $f$ . This implies that the sequence  $(f_n(x))$  converges almost everywhere to  $f(x)$  when  $n$  tends to  $+\infty$ .

Let us show that  $f$  is in  $L^2(\Omega)$ . Since  $\|f_n - f\|_{L^2(\Omega)} \rightarrow 0$ , lorsque  $n$  tend vers  $+\infty$ , then  $(f_n)$  also converges  $f$  to norm  $L^2(\Omega)$ ,

$$\text{C'est à dire que } \lim_{n \rightarrow +\infty} \int_{\Omega} |f_n(x) - f(x)|^2 dx = 0.$$

Therefore,  $f$  is in  $L^2(\Omega)$ , and therefore,  $L^2(\Omega)$  is a complete vector space.

(2i) The standard  $\|\cdot\|_{L^2(\Omega)}$  on  $L^2(\Omega)$  is complete.

It suffices to show that any Cauchy sequence  $(f_n)$  in  $L^2(\Omega)$  converges in  $L^2(\Omega)$  under this norm.

As we have already established, any Cauchy sequence  $(f_n)$  in  $L^2(\Omega)$  converges uniformly almost everywhere on  $\Omega$  to a function  $f$ , and also converges on  $f$  to norm  $L^2(\Omega)$ .

Thus, the standard  $\|\cdot\|_{L^2(\Omega)}$  on  $L^2(\Omega)$  is complete.

In conclusion,  $(L^2(\Omega), \|\cdot\|_{L^2(\Omega)})$  is a Banach space. ■

### 3. Space $H^1(\Omega)$

#### Definitions and properties

**Definition 3.1.** Given  $\Omega$  an open de  $\mathbb{R}^2$ , we define the Sobolev space  $H^1(\Omega)$  by:

$$H^1(\Omega) = \left\{ f \in L^2(\Omega) : \frac{\partial f}{\partial x_i} \in L^2(\Omega), \forall i = 1, 2 \right\}$$

with  $\frac{\partial f}{\partial x_i}$  partial derivatives of  $f$  taken in the sense of distributions defined by:

$$\int_{\Omega} f \frac{\partial \varphi}{\partial x_i} dx_1 dx_2 = - \int_{\Omega} \frac{\partial f}{\partial x_i} \varphi dx_1 dx_2, \forall \varphi \in \mathcal{D}(\Omega)$$

**Definition 3.2.** The scalar product  $\langle \cdot, \cdot \rangle$  and the norm  $\|\cdot\|$  on  $H^1(\Omega)$  are defined by:

$$\langle f, g \rangle_{H^1(\Omega)} = \int_{\Omega} \left( fg + \frac{\partial f}{\partial x_1} \frac{\partial g}{\partial x_1} + \frac{\partial f}{\partial x_2} \frac{\partial g}{\partial x_2} \right) dx_1 dx_2$$

$$\forall (f, g) \in [H^1(\Omega)]^2$$

$$\text{et } \|f\|_{H^1(\Omega)} = \left( \|f\|_{L^2(\Omega)}^2 + \left\| \frac{\partial f}{\partial x_1} \right\|_{L^2(\Omega)}^2 + \left\| \frac{\partial f}{\partial x_2} \right\|_{L^2(\Omega)}^2 \right)^{1/2}$$

**Proposition 3.3.** The space  $(H^1(\Omega), \langle \cdot, \cdot \rangle_{H^1(\Omega)})$  is a Euclidean space.

**Evidence.** The space  $(H^1(\Omega), \langle \cdot, \cdot \rangle_{H^1(\Omega)})$  is a Euclidean space if  $\langle \cdot, \cdot \rangle_{H^1(\Omega)}$  is a dot product on  $H^1(\Omega) \times H^1(\Omega)$ . A dot product is a positive definite symmetric bilinear form.

(i) Bilinearity of  $\langle \cdot, \cdot \rangle_{H^1(\Omega)}$

$$\forall f_1, f_2, g_1, g_2 \in H^1(\Omega), \forall a, b, c, d \in \mathbb{R} : \langle af_1 + bf_2, cg_1 + dg_2 \rangle_{H^1(\Omega)}$$

$$= ac\langle f_1, g_1 \rangle + ad\langle f_1, g_2 \rangle + bc\langle f_2, g_1 \rangle + bd\langle f_2, g_2 \rangle$$

$$\begin{aligned}
 &= \int_{\Omega} \left[ (af_1 + bf_2)(cg_1 + dg_2) + \frac{\partial}{\partial x_1} (af_1 + bf_2) \frac{\partial}{\partial x_1} (ag_1 + dg_2) \right. \\
 &\quad \left. + \frac{\partial}{\partial x_2} (af_1 + bf_2) \frac{\partial}{\partial x_2} (cg_1 + dg_2) \right] dx_1 dx_2. \\
 &= \int_{\Omega} \left[ af_1 \cdot cg_1 + af_1 \cdot dg_2 + bf_2 \cdot cg_1 + bf_2 \cdot dg_2 + \left( a \frac{\partial f_1}{\partial x_1} + b \frac{\partial f_2}{\partial x_2} \right) \left( c \frac{\partial g_1}{\partial x_1} + d \frac{\partial g_2}{\partial x_1} \right) \right. \\
 &\quad \left. + \left( a \frac{\partial f_1}{\partial x_2} + b \frac{\partial f_2}{\partial x_2} \right) \left( c \frac{\partial g_1}{\partial x_2} + d \frac{\partial g_2}{\partial x_2} \right) \right] dx_1 dx_2. \\
 &= \int_{\Omega} \left[ acf_1g_1 + adf_1g_2 + bcf_2g_1 + bdf_2g_2 + ac \frac{\partial f_1}{\partial x_1} \frac{\partial g_1}{\partial x_1} + ad \frac{\partial f_1}{\partial x_1} \frac{\partial g_2}{\partial x_1} + bc \frac{\partial f_2}{\partial x_1} \frac{\partial g_1}{\partial x_1} \right. \\
 &\quad + bd \frac{\partial f_2}{\partial x_1} \frac{\partial g_2}{\partial x_1} + ac \frac{\partial f_1}{\partial x_2} \frac{\partial g_1}{\partial x_2} + ad \frac{\partial f_1}{\partial x_2} \frac{\partial g_2}{\partial x_2} + bc \frac{\partial f_2}{\partial x_2} \frac{\partial g_1}{\partial x_2} \\
 &\quad \left. + bd \frac{\partial f_2}{\partial x_2} \frac{\partial g_2}{\partial x_2} \right] dx_1 dx_2. \\
 &= \int_{\Omega} \left( ac f_1g_1 + ac \frac{\partial f_1}{\partial x_1} \frac{\partial g_1}{\partial x_1} + ac \frac{\partial f_1}{\partial x_2} \frac{\partial g_1}{\partial x_2} \right) dx_1 dx_2 \\
 &\quad + \int_{\Omega} \left( ad f_1g_2 + ad \frac{\partial f_1}{\partial x_1} \frac{\partial g_2}{\partial x_1} + ad \frac{\partial f_1}{\partial x_2} \frac{\partial g_2}{\partial x_2} \right) dx_1 dx_2 \\
 &\quad + \int_{\Omega} \left( bc f_2g_1 + bc \frac{\partial f_2}{\partial x_1} \frac{\partial g_1}{\partial x_1} + bc \frac{\partial f_2}{\partial x_2} \frac{\partial g_1}{\partial x_2} \right) dx_1 dx_2 \\
 &\quad + \int_{\Omega} \left( bd f_2g_2 + bd \frac{\partial f_2}{\partial x_1} \frac{\partial g_2}{\partial x_1} + bd \frac{\partial f_2}{\partial x_2} \frac{\partial g_2}{\partial x_2} \right) dx_1 dx_2 \\
 &= ac \int_{\Omega} \left( f_1g_1 + \frac{\partial f_1}{\partial x_1} \frac{\partial g_1}{\partial x_1} + \frac{\partial f_1}{\partial x_2} \frac{\partial g_1}{\partial x_2} \right) dx_1 dx_2 + ad \int_{\Omega} \left( f_1g_2 + \frac{\partial f_1}{\partial x_1} \frac{\partial g_2}{\partial x_1} + \frac{\partial f_1}{\partial x_2} \frac{\partial g_2}{\partial x_2} \right) dx_1 dx_2 \\
 &\quad + ad \int_{\Omega} \left( f_1g_2 + \frac{\partial f_1}{\partial x_1} \frac{\partial g_2}{\partial x_1} + \frac{\partial f_1}{\partial x_2} \frac{\partial g_2}{\partial x_2} \right) dx_1 dx_2 \\
 &\quad + bc \int_{\Omega} \left( f_2g_1 + \frac{\partial f_2}{\partial x_1} \frac{\partial g_1}{\partial x_1} + \frac{\partial f_2}{\partial x_2} \frac{\partial g_1}{\partial x_2} \right) dx_1 dx_2 \\
 &\quad + bd \int_{\Omega} \left( f_2g_2 + \frac{\partial f_2}{\partial x_1} \frac{\partial g_2}{\partial x_1} + \frac{\partial f_2}{\partial x_2} \frac{\partial g_2}{\partial x_2} \right) dx_1 dx_2 \\
 &= ac \langle f_1, g_1 \rangle + ad \langle f_1, g_2 \rangle + bc \langle f_2, g_1 \rangle + bd \langle f_2, g_2 \rangle
 \end{aligned}$$

Bilinearity is verified.

(2i) Symmetry of  $\langle \cdot, \cdot \rangle_{H^1(\Omega)}$

In fact,  $\forall f, g \in H^1(\Omega)$  we have:

$$\langle f, g \rangle_{H^1(\Omega)} = \int_{\Omega} \left( fg + \frac{\partial f}{\partial x_1} \frac{\partial g}{\partial x_1} + \frac{\partial f}{\partial x_2} \frac{\partial g}{\partial x_2} \right) dx_1 dx_2$$

$$\begin{aligned} &= \int_{\Omega} \left( gf + \frac{\partial g}{\partial x_1} \frac{\partial f}{\partial x_1} + \frac{\partial g}{\partial x_2} \frac{\partial f}{\partial x_2} \right) dx_1 dx_2 \\ &= \langle g, f \rangle_{H^1(\Omega)} \end{aligned}$$

This ensures the symmetry of  $\langle \cdot, \cdot \rangle_{H^1(\Omega)}$

(3i) Positivity defined

$\forall f \in H^1(\Omega)$  we have :

$$\begin{aligned} \langle f, f \rangle_{H^1(\Omega)} &= \int_{\Omega} \left[ f^2 + \left( \frac{\partial f}{\partial x_1} \right)^2 + \left( \frac{\partial f}{\partial x_2} \right)^2 \right] dx_1 dx_2 \\ &= \|f\|_{H^1(\Omega)}^2 > 0 \end{aligned}$$

Which ensures the positivity of  $\langle \cdot, \cdot \rangle_{H^1(\Omega)}$

$\langle f, g \rangle_{H^1(\Omega)}$  is well defined on  $H^1(\Omega)$

$$\text{Car } \langle f, f \rangle_{H^1(\Omega)} = 0 \Leftrightarrow f = 0 \text{ presque partout sur } \Omega.$$

$$\text{On a : } \langle f, f \rangle_{H^1(\Omega)} = 0 \Leftrightarrow \int_{\Omega} \left[ f^2 + \left( \frac{\partial f}{\partial x_1} \right)^2 + \left( \frac{\partial f}{\partial x_2} \right)^2 \right] dx_1 dx_2 = 0$$

The integral of a positive function is zero when the integrand is zero almost everywhere on  $\Omega$ .

This means that  $f = 0$  p.p sur  $\Omega$ ,  $\frac{\partial f}{\partial x_1} = 0$  p.p sur  $\Omega$  and

$\frac{\partial f}{\partial x_2} = 0$  p.p sur  $\Omega$ . which implies that  $f = 0$  p.p on  $\Omega$ .

We have shown that  $\langle \cdot, \cdot \rangle$  is a scalar product on  $H^1(\Omega)$ , therefore  $(H^1(\Omega), \langle \cdot, \cdot \rangle_{H^1(\Omega)})$  is a Euclidean space. ■

**Proposition 3.4.** The space  $(H^1(\Omega), \|\cdot\|_{H^1(\Omega)})$  is a standardized space.

**Evidence.**  $H^1(\Omega)$  is a norm space if  $\|\cdot\|_{H^1(\Omega)}$  is a norm on  $H^1(\Omega)$ .

$$\|f\|_{H^1(\Omega)} = \left( \|f\|_{L^2(\Omega)}^2 + \left\| \frac{\partial f}{\partial x_1} \right\|_{L^2(\Omega)}^2 + \left\| \frac{\partial f}{\partial x_2} \right\|_{L^2(\Omega)}^2 \right)^{1/2}$$

#### • Separation

$$\|f\|_{H^1(\Omega)} = 0 \Leftrightarrow f = 0 \text{ p.p. } \Omega$$

$$\|f\|_{H^1(\Omega)} = 0 \Leftrightarrow \left( \|f\|_{L^2(\Omega)}^2 + \left\| \frac{\partial f}{\partial x_1} \right\|_{L^2(\Omega)}^2 + \left\| \frac{\partial f}{\partial x_2} \right\|_{L^2(\Omega)}^2 \right)^{\frac{1}{2}} = 0$$

The square root of a positive radicand is zero when the radicand is zero. SO

$$\|f\|_{L^2(\Omega)} = 0 \Leftrightarrow f = 0 \text{ p.p on } \Omega$$

$$\text{and } \begin{cases} \left\| \frac{\partial f}{\partial x_1} \right\|_{L^2(\Omega)}^2 = 0 \\ \left\| \frac{\partial f}{\partial x_2} \right\|_{L^2(\Omega)}^2 = 0 \end{cases} \Leftrightarrow f = 0 \text{ p.p on } \Omega$$

$$SO f = 0 \text{ p.p sur } \Omega$$

• **Homogeneity**

$$\|\lambda f\|_{H^1(\Omega)} = |\lambda| \|f\|_{H^1(\Omega)}, \forall \lambda \in \mathbb{R}.$$

$$\begin{aligned} \|\lambda f\|_{H^1(\Omega)} &= \left( \|\lambda f\|_{L^2(\Omega)}^2 + \left\| \frac{\partial(\lambda f)}{\partial x_1} \right\|_{L^2(\Omega)}^2 + \left\| \frac{\partial(\lambda f)}{\partial x_2} \right\|_{L^2(\Omega)}^2 \right)^{1/2} \\ &= \left( \lambda^2 \|f\|_{L^2(\Omega)}^2 + \lambda^2 \left\| \frac{\partial f}{\partial x_1} \right\|_{L^2(\Omega)}^2 + \lambda^2 \left\| \frac{\partial f}{\partial x_2} \right\|_{L^2(\Omega)}^2 \right)^{1/2} \\ &= |\lambda| \left( \|f\|_{L^2(\Omega)}^2 + \left\| \frac{\partial f}{\partial x_1} \right\|_{L^2(\Omega)}^2 + \left\| \frac{\partial f}{\partial x_2} \right\|_{L^2(\Omega)}^2 \right)^{1/2} \\ &= |\lambda| \|f\|_{H^1(\Omega)} \end{aligned}$$

• **Triangle inequality**

$$\|f + g\|_{H^1(\Omega)} \leq \|f\|_{H^1(\Omega)} + \|g\|_{H^1(\Omega)}, \forall (f, g) \in [H^1(\Omega)]^2$$

$$\begin{aligned} \|f + g\|_{H^1(\Omega)} &= \left( \|f + g\|_{L^2(\Omega)}^2 + \left\| \frac{\partial(f+g)}{\partial x_1} \right\|_{L^2(\Omega)}^2 + \left\| \frac{\partial(f+g)}{\partial x_2} \right\|_{L^2(\Omega)}^2 \right)^{1/2} \\ &= \left( \|f + g\|_{L^2(\Omega)}^2 + \left\| \frac{\partial f}{\partial x_1} + \frac{\partial g}{\partial x_1} \right\|_{L^2(\Omega)}^2 + \left\| \frac{\partial f}{\partial x_2} + \frac{\partial g}{\partial x_2} \right\|_{L^2(\Omega)}^2 \right)^{1/2} \\ &\leq \left( \|f\|_{L^2(\Omega)}^2 + \|g\|_{L^2(\Omega)}^2 + \left\| \frac{\partial f}{\partial x_1} \right\|_{L^2(\Omega)}^2 + \left\| \frac{\partial g}{\partial x_1} \right\|_{L^2(\Omega)}^2 + \left\| \frac{\partial f}{\partial x_2} \right\|_{L^2(\Omega)}^2 + \left\| \frac{\partial g}{\partial x_2} \right\|_{L^2(\Omega)}^2 \right)^{1/2} \end{aligned}$$

Thanks to Minkowski's inequality, we obtain

$$\begin{aligned} &\leq \left( \|f\|_{L^2(\Omega)}^2 + \left\| \frac{\partial f}{\partial x_1} \right\|_{L^2(\Omega)}^2 + \left\| \frac{\partial f}{\partial x_2} \right\|_{L^2(\Omega)}^2 \right)^{\frac{1}{2}} + \left( \|g\|_{L^2(\Omega)}^2 + \left\| \frac{\partial g}{\partial x_1} \right\|_{L^2(\Omega)}^2 + \left\| \frac{\partial g}{\partial x_2} \right\|_{L^2(\Omega)}^2 \right)^{\frac{1}{2}} \\ &\leq \|f\|_{H^1(\Omega)} + \|g\|_{H^1(\Omega)} \end{aligned}$$

$\|\cdot\|_{H^1(\Omega)}$  is indeed a standard on  $H^1(\Omega)$

Hence  $(H^1(\Omega), \|\cdot\|_{H^1(\Omega)})$  is a standardized space. ■

**Proposition 3.5.** Space  $H^1(\Omega)$  has a Hilbertian structure.

**Evidence.** It suffices to show that  $H^1(\Omega)$  is a Hilbert space for the norm  $\|\cdot\|_{H^1(\Omega)}$ .

Indeed,

(i)  $\langle \cdot, \cdot \rangle_{H^1(\Omega)}$  is a scalar product on  $H^1(\Omega) \times H^1(\Omega)$  according to proposition (3.3)

$\|\cdot\|_{H^1(\Omega)}$  is a norm on  $H^1(\Omega)$  according to proposition (3.4)

(2i) Let us show that  $H^1(\Omega)$  is complete for the norm  $\|\cdot\|_{H^1(\Omega)}$

Consider  $(f_k) \in H^1(\Omega)$  a Cauchy sequence for the norm  $\|\cdot\|_{H^1(\Omega)}$ . That's to say

$$\forall \varepsilon > 0, \exists k \in \mathbb{N} > 0, n, m \geq k: \|f_n - f_m\|_{H^1(\Omega)} \leq \varepsilon^2$$

$$\|f_n - f_m\|_{L^2(\Omega)}^2 + \left\| \frac{\partial f_n}{\partial x_1} - \frac{\partial f_m}{\partial x_1} \right\|_{L^2(\Omega)}^2 + \left\| \frac{\partial f_n}{\partial x_2} - \frac{\partial f_m}{\partial x_2} \right\|_{L^2(\Omega)}^2 \leq \varepsilon^2$$

That implies that :

$$\|f_n - f_m\|_{L^2(\Omega)}^2 \leq \varepsilon^2, \left\| \frac{\partial f_n}{\partial x_i} - \frac{\partial f_m}{\partial x_i} \right\|_{L^2(\Omega)}^2 \leq \varepsilon^2 \quad \text{for } i = 1, 2$$

we have:  $(f_k)$  is from Cauchy for  $\|\cdot\|_{L^2(\Omega)}$

$\left(\frac{\partial f_k}{\partial x_i}\right)$  is also from Cauchy for  $\|\cdot\|_{L^2(\Omega)}$

( $i = 1, 2$ )

Gold  $L^2(\Omega)$  is complete for  $\|\cdot\|_{L^2(\Omega)}$ , this implies that:

$\exists f \in L^2(\Omega)$  such as  $(f_k)$  converge to  $f$  on  $L^2(\Omega)$  relatively to  $\|\cdot\|_{L^2(\Omega)}$

$$\Leftrightarrow \lim_{n \rightarrow \infty} \|f_k - f\|_{L^2(\Omega)} = 0$$

$\exists g_i \in L^2(\Omega)$  such as  $\left(\frac{\partial f_k}{\partial x_i}\right)$  converge to  $g_i$  on  $L^2(\Omega)$  relatively to  $\|\cdot\|_{L^2(\Omega)}$

$$\Leftrightarrow \lim_{n \rightarrow \infty} \left\| \frac{\partial f_k}{\partial x_i} - g_i \right\|_{L^2(\Omega)} = 0$$

It remains to show that the sequence  $(f_k)$  converges to the function  $f \in H^1(\Omega)$  with

$$\lim_{n \rightarrow \infty} \|f_k - f\|_{H^1(\Omega)} = 0$$

Gold  $(f_k) \in H^1(\Omega) \Leftrightarrow \begin{cases} (f_k) \in L^2(\Omega) \\ \left(\frac{\partial f_k}{\partial x_i}\right) \in L^2(\Omega) \text{ for } i = 1, 2 \end{cases}$

$$avec \int_{\Omega} f_k \frac{\partial \varphi}{\partial x_i} = - \int_{\Omega} \frac{\partial f_k}{\partial x_i} \varphi, \forall \varphi \in \mathcal{D}(\Omega), \forall k \in \mathbb{N}$$

$$\left| \int_{\Omega} f_k \frac{\partial \varphi}{\partial x_i} - \int_{\Omega} f \frac{\partial \varphi}{\partial x_i} \right| = \left| \int_{\Omega} (f_k - f) \frac{\partial \varphi}{\partial x_i} \right|$$

By increasing the left side by the Cauchy-Schwarz inequality, we obtain

$$\begin{aligned} \left| \int_{\Omega} f_k \frac{\partial \varphi}{\partial x_i} - \int_{\Omega} f \frac{\partial \varphi}{\partial x_i} \right| &= \left| \int_{\Omega} (f_k - f) \frac{\partial \varphi}{\partial x_i} \right| \\ &\leq \|f_k - f\|_{L^2(\Omega)} \cdot \left\| \frac{\partial \varphi}{\partial x_i} \right\|_{L^2(\Omega)} \end{aligned}$$

$\|f_k - f\|_{L^2(\Omega)} \rightarrow 0$  by completeness of  $L^2(\Omega)$ .

$$\text{We obtain } \lim_{k \rightarrow \infty} \int_{\Omega} f_k \frac{\partial \varphi}{\partial x_i} = \int_{\Omega} f \frac{\partial \varphi}{\partial x_i}$$

Likewise for the right hand side we obtain

$$\lim_{k \rightarrow \infty} \int_{\Omega} \frac{\partial f_k}{\partial x_i} \varphi = \int_{\Omega} g_i \varphi$$

By passing to the limit, we obtain:

$$\int_{\Omega} f \frac{\partial \varphi}{\partial x_i} = - \int_{\Omega} g_i \varphi, \forall \varphi \in \mathcal{D}(\Omega), (i = 1, 2)$$

This implies that  $g_i = \frac{\partial f}{\partial x_i}$  derivative in the sense of distributions,  $f \in H^1(\Omega)$ .

We have:  $(f_k)$  converges towards  $f$  in  $L^2(\Omega)$  and  $\left(\frac{\partial f_k}{\partial x_i}\right)$  converge vers  $g_i = \frac{\partial f}{\partial x_i}$  dans  $L^2(\Omega)$

Moreover :

$$\|f_k - f\|_{H^1(\Omega)}^2 = \|f_k - f\|_{L^2(\Omega)}^2 + \left\| \frac{\partial f_k}{\partial x_1} - \frac{\partial f}{\partial x_1} \right\|_{L^2(\Omega)}^2 + \left\| \frac{\partial f_k}{\partial x_2} - \frac{\partial f}{\partial x_2} \right\|_{L^2(\Omega)}^2$$

$\|f_k - f\|_{L^2(\Omega)}^2 \rightarrow 0$  by completeness of  $L^2(\Omega)$

$$\left\| \frac{\partial f_k}{\partial x_1} - \frac{\partial f}{\partial x_1} \right\|_{L^2(\Omega)}^2 \rightarrow 0 \text{ by completeness of } L^2(\Omega)$$

$$\left\| \frac{\partial f_k}{\partial x_2} - \frac{\partial f}{\partial x_2} \right\|_{L^2(\Omega)}^2 \rightarrow 0 \text{ by completeness of } L^2(\Omega)$$

This implies that the sequence  $(f_k)$  converges to the function  $f$  in  $H^1(\Omega)$ .

We then write  $(f_k) \mapsto f \Leftrightarrow \lim_{k \rightarrow \infty} \|f_k - f\|_{H^1(\Omega)} = 0$

Which completes the proof.

Therefore  $H^1(\Omega)$  has a Hilbertian structure. ■

## Conclusion

Sobolev space  $H^1(\Omega)$ , we first presented an overview of distributions and Lebesgue spaces  $L^2(\Omega)$ . Secondly, we established that the Sobolev space  $H^1(\Omega)$  has a remarkable Hilbertian structure.

By constructing an appropriate scalar product involving the functions and their gradients, we showed that this space is equipped with a norm and a scalar product satisfying the essential axioms of bilinearity, positivity, symmetry and the Cauchy-Schwarz inequality. to define a Hilbert space. The completeness of  $H^1(\Omega)$  guarantees that any Cauchy sequence in this space converges to a limit in  $H^1(\Omega)$ , thus confirming its nature as a Hilbert space.

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