Charles University in Prague Faculty of Mathematics and Physics

DOCTORAL THESIS



Luděk Kleprlík

Properties of weakly differentiable functions and mappings

Department of Mathematical Analysis

Supervisor of the doctoral thesis: doc. RNDr. Stanislav Hencl, Ph.D.

Study programme: Mathematics

Specialization: Mathematical Analysis

Prague 2014

Acknowledgment I would like to thank my supervisor Stanislav Hencl for his support during my own Ph.D. study and my research. I would also like to thank my family and my friends for their support during the time this thesis was prepared.

I declare that I carried out this doctoral thesis independently, and only with the cited sources, literature and other professional sources. I understand that my work relates to the rights and obligations under the Act No. 121/2000 Coll., the Copyright Act, as amended, in particular the fact that the Charles University in Prague has the right to conclude a license agreement on the use of this work as a school work pursuant to Section 60 paragraph 1 of the Copyright Act.

In date 2014

Luděk Kleprlík

Contents

Chapter 1.	Introduction	6
Bibliography		8
Chapter 2.	Mappings of finite signed distortion: Sobolev spaces and composition of mappings	9
Chapter 3.	Composition of q -quasiconformal mappings and functions in Orlicz-Sobolev Spaces	21
Chapter 4.	Composition operator and Sobolev-Lorentz spaces $WL^{n,q}$	46
Chapter 5.	Composition operators on W^1X are necessarily induced by quasiconformal mappings	59

Název práce: Vlastnosti slabě diferencovatelných funkcí a zobrazení

Autor: Luděk Kleprlík

Katedra (ústav): Katedra matematické analýzy

Vedoucí diplomové práce: doc. RNDr. Stanislav Hencl, Ph.D.

e-mail vedoucího: hencl@karlin.mff.cuni.cz

Abstrakt: V předložené práci studujeme optimální podmínky na homeomorfismus $f:\Omega\to\mathbb{R}^n$, která nám zaručí, že složení $u\circ f$ je slabě diferencovatelné a slabá derivace patří do nějakého vhodného prostoru funkcí. Ukážeme, má-li f konečnou distorzi a q-distorze $K_q=|Df|^q/J_f$ je dostatečně integrovatelná, potom operátor složení $T_f(u)=u\circ f$ zobrazuje funkce z $W_{\mathrm{loc}}^{1,q}$ do prostoru $W_{\mathrm{loc}}^{1,p}$ a navíc platí známé řetízkové pravidlo. Pro důkaz tohoto tvrzení budeme muset nejdříve zjistit, kdy inverzní zobrazení f^{-1} zobrazuje množiny nulové míry na množiny nulové míry (tj. splňuje Luzinovu (N^{-1}) podmínku). Ukážeme optimální podmínky pro Sobolev-Lorentzův prostor $WL^{n,q}$ a pro Sobolev Orliczův prostor $WL^q\log L$, kde $q\geq n$ a $\alpha>0$ nebo $1< q\leq n$ a $\alpha<0$. Nalezneme také nutnou podmínku na homeomorfismus f pro funkce s derivací v prostoru funkcí invariantnímu vůči nerostoucímu přerovnání X blízko k L^q , t.j. X je q-škálující.

Klíčová slova: Homeomorfismus s konečnou distorzí, (N^{-1}) Luzinova podmínka, Operátor složení, Sobolevovy prostory, Orliczovy prostorz, Lorentzovy prostory, Prostory invariantní k nerostoucímu přerovnání, Lebesgueovy body hustoty

Title: Properties of weakly differentiable functions and mappings

Author: Luděk Kleprlík

Department: Department of Mathematical Analysis Supervisor: doc. RNDr. Stanislav Hencl Ph.D. Supervisor's e-mail address: hencl@karlin.mff.cuni.cz

Abstract: We study the optimal conditions on a homeomorphism $f:\Omega\to\mathbb{R}^n$ which guarantee that the composition $u\circ f$ is weakly differentiable and its weak derivative belongs to the some function space. We show that if f has finite distortion and q-distortion $K_q=|Df|^q/J_f$ is integrable enough, then the composition operator $T_f(u)=u\circ f$ maps functions from $W^{1,q}_{\rm loc}$ into space $W^{1,p}_{\rm loc}$ and the well-known chain rule holds. To prove it we characterize when the inverse mapping f^{-1} maps sets of measure zero onto sets of measure zero (satisfies the Luzin (N^{-1}) condition). We also fully characterize conditions for Sobolev-Lorentz space $WL^{n,q}$ for arbitrary q and for Sobolev Orlicz space $WL^q \log L$ for $q \geq n$ and $\alpha > 0$ or $1 < q \leq n$ and $\alpha < 0$. We find a necessary condition on f for Sobolev rearrangement invariant function space WX close to WL^q , i.e. X has q-scaling property.

Keywords: Homeomorphism of finite distortion, (N^{-1}) Luzin condition, Composition operator, Sobolev spaces, Orlicz spaces, Lorentz spaces, Rearrangement invariant spaces, Lebesgue's density theorem

CHAPTER 1

Introduction

This Ph.D. thesis consists of four papers:

- [T1] L. Kleprlík: Mappings of finite signed distortion: Sobolev spaces and composition of mappings, J. Math. Anal. Appl., **386** no.2 (2012), 870–881.
- [T2] S. Hencl, L. Kleprlík: Composition of q-quasiconformal mappings and functions in OrliczSobolev Spaces, Illinois Journal of Mathematics 56 no.3 (2012), 931–955.
- [T3] S. Hencl, L. Kleprlík, J. Malý: Composition operator and Sobolev-Lorentz spaces $WL^{n,q}$, to appear in Studia Mathematica.
- [T4] L. Kleprlík: Composition operators on W¹X are necessarily induced by quasiconformal mappings, to appear in Central European Journal of Mathematics.

Let $\Omega_1, \Omega_2 \subset \mathbb{R}^n$ be domains and let $f: \Omega_1 \to \Omega_2$ be a homeomorphism. The general question we are interested in is the following. Given a function space X we would like to characterize mappings f for which the composition operator $T_f: T_f(u) = u \circ f$ maps $X(\Omega_2)$ into $X(\Omega_1)$ continuously.

This problem has been studied for many function spaces and one of the most important is the following well-known result: The composition operator $T_f: T_f(u) = u \circ f$ maps $W^{1,n}_{\mathrm{loc}}(\Omega_2)$ into $W^{1,n}_{\mathrm{loc}}(\Omega_1)$ if $f: \Omega_1 \to \Omega_2$ is a quasiconformal mapping ([8], [10]). Moreover each homeomorphism f which maps $W^{1,n}_{\mathrm{loc}}(\Omega_2)$ into $W^{1,n}_{\mathrm{loc}}(\Omega_1)$ continuously is necessarily a quasiconformal mapping up to a reflection. Similarly it is possible to characterize homeomorphism for which the composition operator is continuous from $W^{1,q}_{\mathrm{loc}}$ to $W^{1,q}_{\mathrm{loc}}$ and we obtain a class of q-quasiconformal mappings [2]. Here the homeomorphism $f \in W^{1,1}_{\mathrm{loc}}(\Omega, \mathbb{R}^n)$ is called a q-quasiconformal mapping if there is a constant K such that the distortion inequality

(1.1)
$$|Df(x)|^q \le K|J_f(x)| \text{ holds for a.e. } x \in \Omega.$$

Later the question of characterization of composition operator was studied also for mappings f such that $u \circ f \in W^{1,p}$ for every $u \in W^{1,q}$, $q \geq p$, by Ukhlov [9]. However the proof there seems to contain gaps and it was not clear if the statement is valid. In the first paper [T1] we have given a full and correct proof of the statement. We show that if $K_q = |Df|^q/J_f$ belongs to $L^{p/(q-p)}$ then the composition operator $T_f(u) = u \circ f$ is continuous from $W^{1,q} \cap C$ (respectively $W^{1,q}$ if $q \leq n$) to $W^{1,p}$. To prove it we characterize when the inverse mapping f^{-1} maps sets of measure zero onto sets of measure zero (satisfies Luzin (N^{-1}) condition). Further we have shown the chain rule and we explained the role of the correct representative of u. This important result was included as one chapter in the recent monograph [4].

In general one could expect that different function spaces have a different class of morphisms unless the answer is somehow trivial. Surprisingly this is not the case as many examples indicate. The class of n-quasiconformal mappings serves as the best class of morphisms not only for $W_{\text{loc}}^{1,n}$ functions but also for other function spaces that are 'close' to $W_{\text{loc}}^{1,n}$. Let us mention for example the stability under quasiconformal mappings for the BMO space [7], fractional Sobolev spaces $\dot{M}_{n/s,q}^s$, $s \in (0,1]$, [6, Theorem 1.3], absolutely continuous functions of several variables AC_{λ}^n [3] and exponential Orlicz space $\exp L(\Omega)$ in the plane [1].

The general aim of our research project was to study this phenomena more closely. Is it for example true that all function spaces close to $W^{1,n}$ (resp. $W^{1,p}$) are stable under n-quasiconformal (resp. p-quasiconformal) mappings? Is this condition necessary?

In [T2] we have shown that Sobolev Orlicz space $WL^n \log^{\alpha} L$, $\alpha \in \mathbb{R}$, is stable under n-quasiconformal mapping and this condition is also necessary. Similar conclusion holds for $WL^p \log^{\alpha} L$ and p-quasiconformal mappings if (p > n) and $(\alpha > 0)$ or (p < n) and $(\alpha < 0)$. As a new tool, we proved a Lebesgue density type theorem for Orlicz spaces. On the other hand, we have constructed a counterexample to stability in the remaining cases (p > n) and $(\alpha < 0)$ or (p < n) and $(\alpha > 0)$. Thus the answer to stability is nontrivial at least for (p < n).

Somewhat surprisingly the class of n-quasiconformal mappings does not serve as a suitable class for all function spaces close to $W^{1,n}$, i.e the answer to stability is nontrivial also for p=n. In [T3] we have shown that if the composition operator T_f maps the Sobolev-Lorentz space $WL^{n,q}$ to $WL^{n,q}$ for some $q \neq n$ then f must be a locally bilipschitz mapping. In the same time this was shown also for homogeneous Besov spaces $\dot{B}_{n/s,q}$, $sq \neq n$ [5]. However the first step in the proofs of these two results is to show that each morphism is n-quasiconformal and using this additional regularity one then proves that it must be bilipschitz.

In the last paper of the thesis [T4] we have shown that if composition operator T_f maps W^1X to W^1X for an rearrangement invariant function space X, which is close to $L^q(\Omega)$ then f is necessarily a q-quasiconformal mapping. This shows that q-quasiconformality is indeed a necessary and crucial condition for boundedness of the composition operator. We also give some new results for the sufficiency of this condition for the composition operator.

Bibliography

- [1] Farroni F., Giova R., Quasiconformal mappings and exponentially integrable functions, Studia Mathematica, 2011, 203, 195–203.
- [2] Gold'stein V., Gurov L., Romanov A., Homeomorphisms that induce monomorphisms of Sobolev spaces, Israel Journal of Math., 1995, 91, 31–60.
- [3] Hencl S., Absolutely continuous functions of several variables and quasiconformal mappings, Z. Anal. Anwendungen, 2003, 22(4), 767–778.
- [4] Hencl S., Koskela P., Lectures on mappings of finite distortion, Lecture Notes in Mathematics 2096, Springer, 176pp, 2014.
- [5] Koch H., Koskela P., Saksman E., Soto T., Bounded compositions on scaling invariant Besov spaces, preprint available at http://arxiv.org/pdf/1209.6477.pdf.
- [6] Koskela P., Yang D., Zhou Y., Pointwise characterization of Besov and Triebel-Lizorkin spaces and quasiconformal mappings, Adv. Math., 2011, 226(4), 3579-3621.
- [7] Reimann H. M., Functions of bounded mean oscillation and quasiconformal mappings, Comment. Math. Helv., 1974, 49, 260–276.
- [8] Rickman S., Quasiregular Mappings, Ergebnisse der Mathematik und ihrer Grenzgebiete (3) [Results in Mathematics and Related Areas (3)], 26. Springer-Verlag, Berlin, 1993.
- [9] Ukhlov A.D., On mappings generating the embeddings of Sobolev spaces, Siberian Math. J., 1993, 34, 165–171.
- [10] Ziemer W. P., Weakly Differentiable Functions, Graduate texts in Mathematics, 120, Springer-Verlag, 1989.