Journal of Inequalities in Pure and Applied Mathematics

http://jipam.vu.edu.au/

Volume 4, Issue 5, Article 103, 2003

SOME HARDY TYPE INEQUALITIES IN THE HEISENBERG GROUP

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Received 21 January, 2003; accepted 10 June, 2003
Communicated by L. Pick

ABSTRACT. Some Hardy type inequalities on the domain in the Heisenberg group are established by using the Picone type identity and constructing suitable auxiliary functions.

Key words and phrases: Hardy inequality, Picone identity, Heisenberg group.

2000 *Mathematics Subject Classification.* 35H20.

1. INTRODUCTION

The Hardy inequality in the Euclidean space (see [3], [4], [7]) has been established using many methods. In [1], Allegretto and Huang found a Picone's identity for the p-Laplacian and pointed out that one can prove the Hardy inequality via the identity. Niu, Zhang and Wang in [6] obtained a Picone type identity for the p-sub-Laplacian in the Heisenberg group and then established a Hardy type inequality. When $p = 2$, the result of [6] coincides with the inequality in [2]. As stated in [1], the Picone type identity allows us to avoid postulating regularity conditions on the boundary of the domain under consideration. Since there is a presence of characteristic points in the sub-Laplacian Dirichlet problem in the Heisenberg group (see [2]), we understand that such an identity is especially useful.

We recall that the Heisenberg group $\mathcal{H}_n$ of real dimension $N = 2n + 1$, $n \in \mathcal{N}$, is the nilpotent Lie group of step two whose underlying manifold is $\mathcal{R}^{2n+1}$. A basis for the Lie algebra of left invariant vector fields on $\mathcal{H}_n$ is given by

$$X_j = \frac{\partial}{\partial x_j} + 2y_j\frac{\partial}{\partial t}, \quad Y_j = \frac{\partial}{\partial y_j} - 2x_j\frac{\partial}{\partial t}, \qquad j = 1, 2, \dots, n.$$

ISSN (electronic): 1443-5756

The research supported in part by National Nature Science Foundation and Natural Science Foundation of Shaanxi Province, P.R. China.
009-03

The number $Q = 2n + 2$ is the homogeneous dimension of $\mathcal{H}_n$. There exists a Heisenberg distance

$$d\left((z,t),(z',t')\right) = \left\{\left[(x-x')^2+(y-y')^2\right]^2 + \left[t-t'-2(x\cdot y'-x'\cdot y)\right]^2\right\}^{\frac{1}{4}}$$

between (z,t) and (z',t'). We denote the Heisenberg gradient by

$$\nabla_{\mathcal{H}_n} = (X_1,\ldots,X_n,Y_1,\ldots,Y_n).$$

In this note we give some Hardy type inequalities on the domain in the Heisenberg group by considering different auxiliary functions.

2. Hardy Inequalities

First we state two lemmas given in [6] which will be needed in the sequel.

Lemma 2.1. *Let Ω be a domain in $\mathcal{H}_n$, $v>0,\ u\geq 0$ be differentiable in Ω. Then*

$$L(u,v) = R(u,v) \geq 0, \tag{2.1}$$

where

$$L(u,v) = |\nabla_{H_n}u|^p + (p-1)\frac{u^p}{v^p}|\nabla_{H_n}v|^p - p\frac{u^{p-1}}{v^{p-2}}\nabla_{H_n}\cdot|\nabla_{H_n}v|^{p-2}\nabla_{H_n}v,$$

$$R(u,v) = |\nabla_{H_n}u|^p - \nabla_{H_n}\left(\frac{u^p}{v^{p-1}}\right)\cdot|\nabla_{H_n}v|^{p-2}\nabla_{H_n}v.$$

Denote the p-sub-Laplacian by $\Delta_{H_n,p}v = \nabla_{H_n}\cdot(|\nabla_{H_n}v|^{p-2}\nabla_{H_n}v)$.

Lemma 2.2. *Assume that the differentiable function $v>0$ satisfies the condition $-\Delta_{H_n,p}v \geq \lambda g v^{p-1}$, for some $\lambda>0$ and nonnegative function g. Then for every $u\in C_0^\infty(\Omega),\ u\geq 0$,*

$$\int_\Omega |\nabla_{H_n}u|^p \geq \lambda\int_\Omega g|u|^p. \tag{2.2}$$

Let $B_R = \{(z,t)\in H_n|\, d\left((z,t),(0,0)\right) < R\}$ be the Heisenberg group and $\delta(z,t) = dist\left((z,t),\partial B_R\right),\ (z,t)\in B_R$, in the sense of distance functions on the Heisenberg group.

Theorem 2.3. *Let $\Omega = B_R\backslash\{(0,0\}$, $p>1$. Then for every $u\in C_0^\infty(\Omega)$,*

$$\int_\Omega |\nabla_{H_n}u|^p \geq \left(\frac{p-1}{p}\right)^p\int_\Omega \frac{|z|^p}{d^p}\frac{|u|^p}{\delta^p}, \tag{2.3}$$

where $|z| = \sqrt{x^2+y^2},\ d = d\left((z,t),(0,0)\right)$.

Proof. We first consider $u\geq 0$. The following equations are evident:

$$\begin{cases} X_jd = d^{-3}\left(|z|^2x_j+y_jt\right),\ Y_jd = d^{-3}\left(|z|^2y_j-x_jt\right), \\ X_j^2d = -3d^{-7}\left(|z|^2x_j+y_jt\right)^2 + d^{-3}\left(|z|^2+2x_j^2+2y_j^2\right), \\ Y_j^2d = -3d^{-7}\left(|z|^2y_j-x_jt\right)^2 + d^{-3}\left(|z|^2+2x_j^2+2y_j^2\right),\quad j=1,\ldots,n \end{cases} \tag{2.4}$$

and

$$|\nabla_{H_n}d| = |z|d^{-1},\quad \Delta_{H_n}d = (Q-1)d^{-3}|z|^2. \tag{2.5}$$

Choose $v(z,t) = \delta(z,t)^\beta = (R-d)^\beta$, in which $\beta = \frac{p-1}{p}$, one has

$$X_jv = -\beta\delta^{\beta-1}X_jd,\quad Y_jv = -\beta\delta^{\beta-1}Y_jd,\quad j=1,\ldots,n,$$

$$\nabla_{H_n}v = -\beta\delta^{\beta-1}\nabla_{H_n}d,\quad |\nabla_{H_n}v| = |\beta|\delta^{\beta-1}|z|d^{-1},$$

and

$$\begin{aligned}
-\Delta_{H_n} v &= -\nabla_{H_n} \cdot \left(|\nabla_{H_n} v|^{p-2} \nabla_{H_n} v\right) \\
&= -\nabla_{H_n} \cdot \left(-\beta|\beta|^{p-2} \delta^{(\beta-1)(p-1)} |z|^{p-2} d^{2-p} \nabla_{H_n} d\right) \\
&= \beta|\beta|^{p-2} \Big\{ -(\beta-1)(p-1)\delta^{(\beta-1)(p-1)-1} |z|^{p-2} d^{2-p} |\nabla_{H_n} d|^2 \\
&\qquad + \delta^{(\beta-1)(p-1)} d^{2-p} \nabla_{H_n} \left(|z|^{p-2}\right) \cdot \nabla_{H_n} d \\
&\qquad + (2-p)\delta^{(\beta-1)(p-1)} |z|^{p-2} d^{1-p} |\nabla_{H_n} d|^2 \\
&\qquad + \delta^{(\beta-1)(p-1)} |z|^{p-2} d^{2-p} \triangle_{H_n} d \Big\}.
\end{aligned}$$

From the fact $\nabla_{H_n}\left(|z|^{p-2}\right) \cdot \nabla_{H_n} d = (p-2)|z|^{p-4} d^{-3} |z|^4 = (p-2)|z|^p d^{-3}$ and (2.5), it follows that

$$\begin{aligned}
-\Delta_{H_n} v &= \beta|\beta|^{p-2} \Big\{ -(\beta-1)(p-1)\delta^{(\beta-1)(p-1)-1} |z|^p d^{-p} \\
&\qquad + (p-2)\delta^{(\beta-1)(p-1)} |z|^p d^{-1-p} \\
&\qquad - (p-2)\delta^{(\beta-1)(p-1)} |z|^p d^{-1-p} \\
&\qquad + (Q-1)\delta^{(\beta-1)(p-1)} |z|^p d^{-1-p} \Big\} \\
&= \beta|\beta|^{p-2} \left\{ -(\beta-1)(p-1) + (Q-1)\frac{\delta}{d} \right\} \frac{|z|^p}{d^p} \frac{v^{p-1}}{\delta^p} \\
&= \left(\frac{p-1}{p}\right)^{p-1} \left\{ \frac{p-1}{p} + (Q-1)\frac{\delta}{d} \right\} \frac{|z|^p}{d^p} \frac{v^{p-1}}{\delta^p} \\
&\geq \left(\frac{p-1}{p}\right)^{p} \frac{|z|^p}{d^p} \frac{v^{p-1}}{\delta^p}.
\end{aligned}$$

The desired inequality (2.3) is obtained by Lemma 2.2. For general u, by letting $u = u^+ - u^-$, we directly obtain (2.3). □

Theorem 2.4. *Let $\Omega = H_n \backslash \{B_{H_n,R}\}$, $Q > p > 1$. Then for every $u \in C_0^\infty(\Omega)$, there exists a constant $C > 0$, such that*

$$\int_\Omega |\nabla_{H_n} u|^p \geq C \int_\Omega \frac{|z|^p}{d^p} \frac{|u|^p}{d^{2p}}. \tag{2.6}$$

Proof. Suppose that $u \geq 0$. Take $v = \log\left(\frac{d}{R}\right)^\alpha$, $R < d = d\left((z,t),(0,0)\right) < +\infty$, $\alpha < 0$. Using (2.4) and (2.5) show that

$$\begin{aligned}
\nabla_{H_n} v &= \left(\frac{R}{d}\right)^\alpha \alpha \left(\frac{d}{R}\right)^{\alpha-1} \frac{1}{R} \nabla_{H_n} d = \frac{\alpha}{d} \nabla_{H_n} d, \\
|\nabla_{H_n} v| &= |\alpha||z| d^{-2},
\end{aligned}$$

$$
\begin{aligned}
-\triangle_{H_n} v &= -\nabla_{H_n} \cdot \left(|\nabla_{H_n} v|^{p-2} \nabla_{H_n} v\right) \\
&= -\alpha|\alpha|^{p-2} \nabla_{H_n} \cdot \left(|z|^{p-2} d^{-2(p-2)-1} \nabla_{H_n} d\right) \\
&= -\alpha|\alpha|^{p-2} \Big\{ (p-2)|z|^{p-3} d^{2(2-p)-1} \nabla_{H_n}(|z|) \cdot \nabla_{H_n} d \\
&\qquad + (2(2-p)-1)\, |z|^{p-2} d^{2(1-p)} |\nabla_{H_n} d|^2 \\
&\qquad + |z|^{p-2} d^{2(2-p)-1} \triangle_{H_n} d \Big\}.
\end{aligned}
$$

Since $\nabla_{H_n}(|z|) \cdot \nabla_{H_n} d = |z|^3 d^{-3}$, the last equation above becomes

$$
\begin{aligned}
-\triangle_{H_n} v = -\alpha|\alpha|^{p-2} &\Big\{ (p-2)|z|^{p-3} d^{2(2-p)-1} |z|^3 d^{-3} \\
&\quad + (3-2p)|z|^{p-2} d^{2(1-p)} |z|^2 d^{-2} \\
&\quad + (Q-1)|z|^{p-2} d^{3-2p} |z|^2 d^{-3} \Big\} \\
&= -\alpha|\alpha|^{p-2} |z|^p d^{-2p} (p-2+3-2p+Q-1) \\
&= -\alpha|\alpha|^{p-2} (Q-p)|z|^p d^{-2p}. \qquad (2.7)
\end{aligned}
$$

Noting

$$
\lim_{d \to +\infty} \frac{v^{p-1}}{d^p} = 0,
$$

there exists a positive number $M \geq R$, such that $\frac{v^{p-1}}{d^p} < 1$, for $d > M$. Since $\frac{v^{p-1}}{d^p}$ is continuous on the interval $[R, M]$, we find a constant $C' > 0$, such that $\frac{v^{p-1}}{d^p} < C'$. Pick out $C'' = \max\{C', 1\}$ and one has $v^{p-1} < C'' d^p$ in Ω. This leads to the following

$$
-\Delta_{H_n} v \geq C \frac{|z|^p}{d^{2p}} \frac{v^{p-1}}{d^p},
$$

where $C = \frac{-\alpha|\alpha|^{p-2}(Q-p)}{C''}$, and to (2.6) by Lemma 2.2. A similar treatment for general u completes the proof. □

In particular, $\alpha = p - Q$ $(1 < p < Q)$ satisfies the assumption in the proof above.

Theorem 2.5. *Let Ω be as defined in Theorem 2.4 and $p \geq Q$. Then there exists a constant $C > 0$, such that for every $u \in C_0^\infty(\Omega)$,*

$$
\int_\Omega |\nabla_{H_n} u|^p \geq C \int_\Omega \frac{|z|^p}{d^p \left(\log\left(\frac{d}{R}\right)\right)^p} \frac{|u|^p}{d^p}. \qquad (2.8)
$$

Proof. It is sufficient to show that (2.8) holds for $u \geq 0$. Choose $v = \phi^\alpha$, $\phi = \log \frac{d}{R}$, where $R < d < +\infty$, $0 < \alpha < 1$. We know that from (2.4) and (2.5),

$$
\begin{aligned}
&\nabla_{H_n} \phi = d^{-1} \nabla_{H_n} d, \ |\nabla_{H_n} \phi| = d^{-2}|z|, \\
&\Delta_{H_n} \phi = d^{-1} \triangle_{H_n} d - d^{-2} |\nabla_{H_n} d|^2 = (Q-2)|z|^2 d^{-4}.
\end{aligned}
$$

This allows us to obtain

$$\begin{aligned}
-\Delta_{H_n} v &= -\nabla_{H_n} \cdot \left(|\nabla_{H_n} v|^{p-2} \nabla_{H_n} v\right) \\
&= -\nabla_{H_n} \cdot \left(|\alpha\phi^{\alpha-1}\nabla_{H_n}\phi|^{p-2}\alpha\phi^{\alpha-1}\nabla_{H_n}\phi\right) \\
&= -\alpha|\alpha|^{p-2}\nabla_{H_n} \cdot \left(\phi^{(\alpha-1)(p-1)}|z|^{p-2}d^{2(2-p)}\nabla_{H_n}\phi\right) \\
&= -\alpha|\alpha|^{p-2}\Big\{(\alpha-1)(p-1)\phi^{(\alpha-1)(p-1)-1}|z|^{p-2}d^{2(2-p)}|\nabla_{H_n}\phi|^2 \\
&\qquad + (p-2)\phi^{(\alpha-1)(p-1)}|z|^{p-3}d^{2(2-p)}\nabla_{H_n}(|z|)\cdot\nabla_{H_n}\phi \\
&\qquad + 2(2-p)\phi^{(\alpha-1)(p-1)}|z|^{p-2}d^{2(2-p)-1}\nabla_{H_n}d\cdot\nabla_{H_n}\phi \\
&\qquad + \phi^{(\alpha-1)(p-1)}|z|^{p-2}d^{2(2-p)}\triangle_{H_n}\phi\Big\} \\
&= -\alpha|\alpha|^{p-2}\Big\{(\alpha-1)(p-1)\phi^{(\alpha-1)(p-1)-1}|z|^{p-2}d^{2(2-p)}|z|^2d^{-4} \\
&\qquad + (p-2)\phi^{(\alpha-1)(p-1)}|z|^{p-3}d^{2(2-p)}|z|^3d^{-4} \\
&\qquad + 2(2-p)\phi^{(\alpha-1)(p-1)}|z|^{p-2}d^{2(2-p)-1}|z|^2d^{-3} \\
&\qquad + \phi^{(\alpha-1)(p-1)}|z|^{p-2}d^{2(2-p)}(Q-2)|z|^2d^{-4}\Big\} \\
&= -\alpha|\alpha|^{p-2}\frac{v^{p-1}}{\phi^p}\frac{|z|^p}{d^{2p}}\left\{(\alpha-1)(p-1)+(p-2)\phi+2(2-p)\phi+(Q-2)\phi\right\} \\
&= -\alpha|\alpha|^{p-2}\frac{v^{p-1}}{\phi^p}\frac{|z|^p}{d^{2p}}\left\{(\alpha-1)(p-1)+(Q-p)\phi\right\},
\end{aligned}$$

Taking into account that $0<\alpha<1$ and $p \geq Q$, we have

$$-\alpha|\alpha|^{p-2}(Q-p)\phi \geq 0,$$

and therefore

$$-\triangle_{H_n} v \geq -\alpha|\alpha|^{p-2}(\alpha-1)(p-1)\frac{v^{p-1}}{\phi^p}\frac{|z|^p}{d^{2p}} = C\frac{v^{p-1}}{\phi^p}\frac{|z|^p}{d^{2p}},$$

where $C = -\alpha|\alpha|^{p-2}(\alpha-1)(p-1)$. An application of Lemma 2.2 completes the proof of Theorem 2.5. □

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