

GIAMBELLI'S FORMULA AND THE BEST CONSTANT OF SOBOLEV INEQUALITY IN ONE DIMENSIONAL EUCLIDEAN SPACE

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ABSTRACT. The best constant of Sobolev inequality associated with $2N$ -th order Hurwitz-type differential operator is computed. Giambelli's formula which appears in representation theory of finite groups plays an important role.

1 Conclusion

For $N = 1, 2, 3, \dots$, we introduce the following characteristic polynomial with real coefficients.

$$Q(z) = \prod_{j=0}^{N-1} (z + a_j) = \sum_{j=0}^N q_j z^{N-j} \tag{1.1}$$

We impose the following three equivalent assumptions.

Assumption 1.1 $Q(z)$ is Hurwitz polynomial with distinct characteristic roots.

Assumption 1.2 Suppose that $N = L + 2M$ ($L, M = 0, 1, 2, \dots$)

$$\begin{aligned} a_i &\neq a_j \quad (i \neq j), & a_j &> 0 \quad (0 \leq j \leq L - 1) \\ a_{L+j} &= \bar{a}_{L+M+j}, & \operatorname{Re} a_{L+j} &> 0, \quad \operatorname{Im} a_{L+j} > 0 \quad (0 \leq j \leq M - 1) \end{aligned}$$

Assumption 1.3

$$\text{G.C.D.} (Q(z), Q'(z)) = 1, \quad \left| q_{-i+2j+1} \right|_{0 \leq i, j \leq k-1} > 0 \quad (k = 1, 2, \dots, N)$$

where $q_k = 0$ ($k < 0$ or $k > N$).

In relation to $Q(z)$, we introduce another polynomial $P(z)$ defined by

$$P(z) = \prod_{j=0}^{N-1} (z + a_j^2) = \sum_{j=0}^N p_j z^{N-j} \tag{1.2}$$

which satisfies $P(-z^2) = Q(-z)Q(z)$. The following relations hold

$$p_k = \sum_{j=0}^{2k} (-1)^{k+j} q_j q_{2k-j} \quad (0 \leq k \leq N)$$

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where $q_j = 0$ ($N + 1 \leq j < \infty$). From Assumption 1.3 we have $q_j > 0$ ($0 \leq j \leq N - 1$). We also have $p_0 = 1$, $p_N = \prod_{j=0}^{N-1} a_j^2 > 0$ from (1.2).

We introduce Sobolev space

$$H = H(N) = \left\{ u(x) \mid u^{(i)}(x) \in L^2(-\infty, \infty) \quad (0 \leq i \leq N) \right\} \tag{1.3}$$

equipped with Sobolev inner product

$$(u, v)_H = \int_{-\infty}^{\infty} (Q(D)u(x)) \overline{(Q(D)v(x))} dx \tag{1.4}$$

In section 4, $(\cdot, \cdot)_H$ is shown to be an inner product of H and rewritten as

$$(u, v)_H = \int_{-\infty}^{\infty} \sum_{j=0}^N p_j u^{(N-j)}(x) \overline{v^{(N-j)}(x)} dx = \frac{1}{2\pi} \int_{-\infty}^{\infty} P(\xi^2) \widehat{u}(\xi) \overline{\widehat{v}(\xi)} d\xi, \tag{1.5}$$

where $D = d/dx$ and $\widehat{u}(\xi)$ is Fourier transform of $u(x)$,

$$\widehat{u}(\xi) = \int_{-\infty}^{\infty} e^{-\sqrt{-1}\xi x} u(x) dx \quad (-\infty < \xi < \infty).$$

We also introduce Sobolev energy

$$\begin{aligned} \|u\|_H^2 &= (u, u)_H = \int_{-\infty}^{\infty} |Q(D)u(x)|^2 dx = \\ &= \int_{-\infty}^{\infty} \sum_{j=0}^N p_j |u^{(N-j)}(x)|^2 dx = \frac{1}{2\pi} \int_{-\infty}^{\infty} P(\xi^2) |\widehat{u}(\xi)|^2 d\xi. \end{aligned} \tag{1.6}$$

The purpose of this paper is to find the supremum of Sobolev functional given by

$$S(u) = \left(\sup_{-\infty < y < \infty} |u(y)| \right)^2 / \|u\|_H^2. \tag{1.7}$$

In our previous paper [1], we have obtained the supremum of $S(u)$ under the assumption

that $P(z) = \sum_{j=0}^N p_j z^{N-j}$ is factorized as follows.

$$P(z) = \prod_{j=0}^{N-1} (z + a_j), \quad 0 < a_0 < a_1 < \dots < a_{N-1}$$

We extend the above result in the case $P(z)$ is given by (1.2), where not all the coefficients p_j ($0 \leq j \leq N - 1$) are positive.

We introduce a function $G(x, y) = G(x - y)$ defined by

$$G(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{\sqrt{-1}x\xi} \widehat{G}(\xi) d\xi \quad (-\infty < x < \infty) \tag{1.8}$$

where

$$\widehat{G}(\xi) = \frac{1}{P(\xi^2)} \quad (-\infty < \xi < \infty) \tag{1.9}$$

As is shown later in section 2, the above function $G(x-y)$ is Green function of the boundary value problem for $2N$ -th order differential operator $P(-D^2)$. We remark that the inequality

$$\delta (\xi^{2N} + 1)^{-1} \leq \widehat{G}(\xi) \leq \delta^{-1} (\xi^{2N} + 1)^{-1} \tag{1.10}$$

holds for suitable number $\delta > 0$, which follows from

$$P(\xi^2) = |Q(\sqrt{-1}\xi)|^2 = \prod_{j=0}^{L-1} (\xi^2 + a_j^2) \prod_{j=0}^{M-1} [(\xi + \text{Im } a_{L+j})^2 + (\text{Re } a_{L+j})^2]^2$$

$$(-\infty < \xi < \infty)$$

Our conclusion is as follows.

Theorem 1.1 (1) $C(N) = \sup_{u \in H, u \neq 0} S(u)$ is given by $C(N) = G(0)$. For any real number y and complex number c , we have $S(cG(x-y)) = C(N)$.

$$(2) \quad \inf_{u \in H, u \neq 0} S(u) = 0 \tag{1.11}$$

The above theorem (1) is equivalently rewritten as follows.

Theorem 1.2 For any function $u(x) \in H$, there exists a positive constant C which is independent of $u(x)$ such that the following Sobolev inequality holds.

$$\left(\sup_{-\infty < y < \infty} |u(y)| \right)^2 \leq C \int_{-\infty}^{\infty} \sum_{j=0}^N p_j |u^{(N-j)}(x)|^2 dx \tag{1.12}$$

Among such C the best constant $C(N)$ is the same as that in Theorem 1.1(1). If we replace C by $C(N)$ in (1.12), the equality holds for

$$u(x) = cG(x-y) \quad (-\infty < x < \infty) \tag{1.13}$$

where y is an arbitrary real number and c is an arbitrary complex number.

The engineering meaning of Sobolev inequality is that the square of the maximum bending of a string [2] ($N = 1$) or a beam ($N = 2$) is estimated from above by the constant multiple of the potential energy.

Theorem 1.3 The best constant $C(N)$ of Sobolev inequality is expressed in the following two ways.

$$(1) \quad C(1) = \frac{1}{2a_0}$$

$$C(N) = \frac{(-1)^{N+1}}{2a_0 \cdots a_{N-1}} \left| \begin{array}{ccc} a_j^{2i+1} & & \\ \cdots & 1 & \cdots \end{array} \right| \Bigg/ \left| \begin{array}{c} a_j^{2i} \\ \cdots \end{array} \right| \quad (N = 2, 3, 4, \dots) \tag{1.14}$$

In the numerator of the right hand side of (1.14), we have $0 \leq i \leq N - 2$, $0 \leq j \leq N - 1$ and in the denominator $0 \leq i, j \leq N - 1$.

$$\begin{aligned}
 (2) \quad C(1) &= \frac{1}{2q_1} \\
 C(2) &= \frac{1}{2q_1q_2} \\
 C(N) &= \frac{1}{2q_N} \left| q_{N-2-2i+j} \right| / \left| q_{N-1-2i+j} \right| \quad (N = 3, 4, 5, \dots) \quad (1.15)
 \end{aligned}$$

In the numerator of the right hand side of (1.15), we have $0 \leq i, j \leq N - 3$ and in the denominator $0 \leq i, j \leq N - 2$.

We here list explicit forms of $C(N)$ ($N = 1, 2, 3, 4, 5$).

$$\begin{aligned}
 C(1) &= \frac{1}{2a_0} = \frac{1}{2q_1} \\
 C(2) &= -\frac{1}{2a_0a_1} \left| \begin{array}{cc} a_0 & a_1 \\ 1 & 1 \end{array} \right| / \left| \begin{array}{cc} 1 & 1 \\ a_0^2 & a_1^2 \end{array} \right| = \frac{1}{2a_0a_1(a_0 + a_1)} = \frac{1}{2q_1q_2} \\
 C(3) &= \frac{1}{2a_0a_1a_2} \left| \begin{array}{ccc} a_0 & a_1 & a_2 \\ a_0^3 & a_1^3 & a_2^3 \\ 1 & 1 & 1 \end{array} \right| / \left| \begin{array}{ccc} 1 & 1 & 1 \\ a_0^2 & a_1^2 & a_2^2 \\ a_0^4 & a_1^4 & a_2^4 \end{array} \right| = \\
 &= \frac{a_0 + a_1 + a_2}{2a_0a_1a_2(a_0 + a_1)(a_0 + a_2)(a_1 + a_2)} = \frac{1}{2q_3} q_1 / \left| \begin{array}{cc} q_2 & q_3 \\ q_0 & q_1 \end{array} \right| = \frac{q_1}{2q_3(q_1q_2 - q_3)}
 \end{aligned}$$

$$\begin{aligned}
 C(4) &= -\frac{1}{2a_0a_1a_2a_3} \left| \begin{array}{cccc} a_0 & a_1 & a_2 & a_3 \\ a_0^3 & a_1^3 & a_2^3 & a_3^3 \\ a_0^5 & a_1^5 & a_2^5 & a_3^5 \\ 1 & 1 & 1 & 1 \end{array} \right| / \left| \begin{array}{cccc} 1 & 1 & 1 & 1 \\ a_0^2 & a_1^2 & a_2^2 & a_3^2 \\ a_0^4 & a_1^4 & a_2^4 & a_3^4 \\ a_0^6 & a_1^6 & a_2^6 & a_3^6 \end{array} \right| = \\
 &= \frac{1}{2q_4} \left| \begin{array}{cc} q_2 & q_3 \\ q_0 & q_1 \end{array} \right| / \left| \begin{array}{ccc} q_3 & q_4 & 0 \\ q_1 & q_2 & q_3 \\ 0 & q_0 & q_1 \end{array} \right| = \frac{q_1q_2 - q_3}{2q_4(q_1q_2q_3 - q_3^2 - q_1^2q_4)}
 \end{aligned}$$

$$\begin{aligned}
 C(5) &= \\
 &= \frac{1}{2a_0a_1a_2a_3a_4} \left| \begin{array}{ccccc} a_0 & a_1 & a_2 & a_3 & a_4 \\ a_0^3 & a_1^3 & a_2^3 & a_3^3 & a_4^3 \\ a_0^5 & a_1^5 & a_2^5 & a_3^5 & a_4^5 \\ a_0^7 & a_1^7 & a_2^7 & a_3^7 & a_4^7 \\ 1 & 1 & 1 & 1 & 1 \end{array} \right| / \left| \begin{array}{ccccc} 1 & 1 & 1 & 1 & 1 \\ a_0^2 & a_1^2 & a_2^2 & a_3^2 & a_4^2 \\ a_0^4 & a_1^4 & a_2^4 & a_3^4 & a_4^4 \\ a_0^6 & a_1^6 & a_2^6 & a_3^6 & a_4^6 \\ a_0^8 & a_1^8 & a_2^8 & a_3^8 & a_4^8 \end{array} \right| = \\
 &= \frac{1}{2q_5} \left| \begin{array}{ccc} q_3 & q_4 & q_5 \\ q_1 & q_2 & q_3 \\ 0 & q_0 & q_1 \end{array} \right| / \left| \begin{array}{cccc} q_4 & q_5 & 0 & 0 \\ q_2 & q_3 & q_4 & q_5 \\ q_0 & q_1 & q_2 & q_3 \\ 0 & 0 & q_0 & q_1 \end{array} \right| = \\
 &= \frac{q_1q_2q_3 - q_3^2 - q_1^2q_4 + q_1q_5}{2q_5(q_1q_2q_3q_4 - q_3^2q_4 - q_1^2q_4^2 - q_1q_2^2q_5 + q_2q_3q_5 + 2q_1q_4q_5 - q_5^2)}
 \end{aligned}$$

This paper is organized as follows. In section 2, we consider the $2N$ -th order boundary value problem and find its Green function $G(x)$. In section 3, we give expressions of $G(0)$, where Giambelli's formula [3, 4] plays an important role. In section 4, it is shown that Green function is a reproducing kernel for H and $(\cdot, \cdot)_H$. The section 5 and 6 are devoted to proofs of the main Theorems 1.2 and 1.1(2), respectively. Finally, in section 7, we consider the special case of Theorem 1.2($N = 1, 2, 3$).

2 Green function

We consider the following boundary value problem for a $2N$ -th order linear ordinary differential operator $P(-D^2) = Q(-D)Q(D)$.

BVP(N)

$$\begin{cases} P(-D^2)u = f(x) & (-\infty < x < \infty) \\ u^{(i)}(x) \in L^2(-\infty, \infty) & (0 \leq i \leq 2N) \end{cases} \quad (2.1)$$

$$\quad (2.2)$$

Concerning the uniqueness and existence of the solution to BVP(N), we have the following theorem.

Theorem 2.1 For any function $f(x) \in L^2(-\infty, \infty)$, BVP(N) has a unique solution $u(x)$ expressed as

$$u(x) = \int_{-\infty}^{\infty} G(x, y) f(y) dy \quad (-\infty < x < \infty) \quad (2.3)$$

where $G(x, y) = G(x - y)$ ($-\infty < x, y < \infty$) is Green function given by (1.8). It also has the following equivalent expressions.

$$(1) \quad G(x) = \sum_{j=0}^{N-1} \frac{1}{P'(-a_j^2)} G_j(x) \quad (2.4)$$

$$G_j(x) = \frac{1}{2a_j} e^{-a_j|x|} \quad (0 \leq j \leq N-1, \quad -\infty < x < \infty)$$

$$(2) \quad G(x) = (-1)^{N+1} \left| \begin{array}{c} a_j^{2i} \\ \hline G_j(x) \end{array} \right| / \left| \begin{array}{c} a_j^{2i} \end{array} \right| \quad (2.5)$$

In the numerator of the right hand side of (2.5), we have $0 \leq i \leq N-2$, $0 \leq j \leq N-1$ and in the denominator $0 \leq i, j \leq N-1$.

$$(3) \quad G(x) = (G_0 * \cdots * G_{N-1})(x) \quad (2.6)$$

where $*$ denotes the convolution operator defined by

$$(f * g)(x) = \int_{-\infty}^{\infty} f(x-y) g(y) dy \quad (-\infty < x < \infty). \quad (2.7)$$

From (3), in the case of $a_j > 0$ ($0 \leq j \leq N-1$), we have $G(x) > 0$.

In order to prove Theorem 2.1(2), we prepare the following well-known fact.

Lemma 2.1 For any $N \times N$ regular matrix \mathbf{A} and $N \times 1$ matrices \mathbf{b} and \mathbf{c} , we have the following equality.

$${}^t\mathbf{b}\mathbf{A}^{-1}\mathbf{c} = - \left| \begin{array}{c|c} \mathbf{A} & \mathbf{c} \\ \hline {}^t\mathbf{b} & 0 \end{array} \right| / \left| \mathbf{A} \right|$$

Proof of Theorem 2.1 (2.3) is obtained by considering Fourier transform of (2.1). We here show (1), (2) and (3). From the partial fraction expansion

$$\frac{1}{P(z)} = \sum_{j=0}^{N-1} \frac{1}{P'(-a_j^2)} (z + a_j^2)^{-1},$$

we have

$$\widehat{G}(\xi) = \frac{1}{P(\xi^2)} = \sum_{j=0}^{N-1} \frac{1}{P'(-a_j^2)} \widehat{G}_j(\xi) \quad (-\infty < \xi < \infty)$$

where $\widehat{G}_j(\xi) = (\xi^2 + a_j^2)^{-1}$ ($-\infty < \xi < \infty$, $0 \leq j \leq N - 1$). This shows (1). Using well-known fact

$$\left(\frac{1}{P'(-a_j^2)} \right) = \left(\begin{array}{c} (-a_j^2)^i \end{array} \right)^{-1} \left(\begin{array}{c} 0 \\ \vdots \\ 0 \\ 1 \end{array} \right)$$

we have

$$\begin{aligned} \widehat{G}(\xi) &= \left(\begin{array}{c} \widehat{G}_j(\xi) \end{array} \right) \left(\begin{array}{c} (-a_j^2)^i \end{array} \right)^{-1} \left(\begin{array}{c} 0 \\ \vdots \\ 0 \\ 1 \end{array} \right) = \\ &= - \left| \begin{array}{c|c} (-a_j^2)^i & \begin{array}{c} 0 \\ \vdots \\ 0 \\ 1 \end{array} \\ \hline \widehat{G}_j(\xi) & 0 \end{array} \right| / \left| \begin{array}{c} (-a_j^2)^i \end{array} \right| = \\ &= (-1)^{N+1} \left| \begin{array}{c|c} a_j^{2i} & \\ \hline \widehat{G}_j(\xi) & \end{array} \right| / \left| \begin{array}{c} a_j^{2i} \end{array} \right| \end{aligned}$$

This shows (2). (3) follows immediately from

$$\widehat{G}(\xi) = \prod_{j=0}^{N-1} \widehat{G}_j(\xi) \quad (-\infty < \xi < \infty)$$

which completes the proof of Theorem 2.1. ■

Theorem 2.2 *Green function $G(x, y) = G(N; x, y)$ satisfies the following properties.*

$$(1) \quad P(-\partial_x^2)G(x, y) = Q(-\partial_x)Q(\partial_x)G(x, y) = 0 \quad (-\infty < x, y < \infty, \quad x \neq y) \quad (2.8)$$

$$(2) \quad \xi^i \widehat{G}(\xi) \in L^\infty(-\infty, \infty) \quad (0 \leq i \leq 2N) \quad (2.9)$$

$$(3) \quad \partial_x^i G(x, y) \Big|_{y=x-0} - \partial_x^i G(x, y) \Big|_{y=x+0} = \begin{cases} 0 & (0 \leq i \leq 2N - 2) \\ (-1)^N & (i = 2N - 1) \end{cases} \quad (-\infty < x < \infty) \quad (2.10)$$

$$(4) \quad \partial_x^i G(x, y) \Big|_{x=y+0} - \partial_x^i G(x, y) \Big|_{x=y-0} = \begin{cases} 0 & (0 \leq i \leq 2N - 2) \\ (-1)^N & (i = 2N - 1) \end{cases} \quad (-\infty < y < \infty) \quad (2.11)$$

The condition (2) assures that for every $f(x) \in L^2(-\infty, \infty)$ we have $\partial_x^i(G * f)(x) \in L^2(-\infty, \infty)$ ($0 \leq i \leq 2N$).

Proof of Theorem 2.2 If $x \neq y$, we have

$$\begin{aligned} P(-\partial_x^2)G(x, y) &= \prod_{k=0}^{N-1} (-\partial_x^2 + a_k^2) \sum_{j=0}^{N-1} \frac{1}{P'(-a_j^2)} G_j(x - y) = \\ &= \sum_{j=0}^{N-1} \frac{1}{P'(-a_j^2)} \prod_{k=0}^{N-1} (-\partial_x^2 + a_k^2) G_j(x - y) = \\ &= \sum_{j=0}^{N-1} \frac{1}{2a_j P'(-a_j^2)} \prod_{k=0}^{N-1} (-a_j^2 + a_k^2) e^{-a_j|x-y|} = 0, \end{aligned}$$

which proves (1). (2) is obvious from (1.9). Next we show (3), the left-hand side of which is written as

$$\begin{aligned} &\partial_x^k G(x, y) \Big|_{y=x-0} - \partial_x^k G(x, y) \Big|_{y=x+0} \\ &= (-1)^{N+1} \left| \frac{a_j^{2i}}{\partial_x^k G_j(x - y) \Big|_{y=x-0} - \partial_x^k G_j(x - y) \Big|_{y=x+0}} \right| \Big/ \left| a_j^{2i} \right| \\ &(0 \leq k \leq 2N - 1, \quad -\infty < x < \infty). \end{aligned}$$

Employing the fact

$$\begin{aligned} &\partial_x^k G_j(x - y) \Big|_{y=x-0} - \partial_x^k G_j(x - y) \Big|_{y=x+0} = -\frac{1}{2} (1 - (-1)^k) a_j^{k-1} = \\ &\begin{cases} 0 & (k = 2l) \\ -a_j^{2l} & (k = 2l + 1) \end{cases} \quad (0 \leq l \leq N - 1) \quad (-\infty < x < \infty), \end{aligned}$$

we have (3). (4) follows from (3). This completes the proof of Theorem 2.2. ■

3 The best constant of Sobolev inequality

In this section, we prove the equivalence between (1.14) and (1.15) in Theorem 1.3.

Putting $x = 0$ in (2.5) and employing $G_j(0) = (2a_j)^{-1}$ ($0 \leq j \leq N - 1$), we have

$$G(0) = (-1)^{N+1} \left| \begin{array}{c} a_j^{2i} \\ \hline (2a_j)^{-1} \end{array} \right| / \left| \begin{array}{c} a_j^{2i} \end{array} \right| = (-1)^{N+1} \frac{1}{2a_0 \cdots a_{N-1}} \left| \begin{array}{c} a_j^{2i+1} \\ \hline 1 \end{array} \right| / \left| \begin{array}{c} a_j^{2i} \end{array} \right|$$

from which we obtain (1.14). Changing the row of the above determinant, we have

$$G(0) = \frac{1}{2q_N} \left| \begin{array}{c} a_j^{2N-3-2i} \\ \hline 1 \end{array} \right| / \left| \begin{array}{c} a_j^{2(N-1-i)} \end{array} \right| \tag{3.1}$$

where $q_N = a_0 \cdots a_{N-1}$.

Here we introduce two partitions of natural numbers

$$\lambda = (\lambda_0, \lambda_1, \dots, \lambda_{N-1}) \quad \text{and} \quad \mu = (\mu_0, \mu_1, \dots, \mu_{N-1})$$

where λ_i and μ_i are given as follows.

$$\begin{aligned} \lambda_i &= N - 1 - i & (0 \leq i \leq N - 1) \\ \mu_i &= \begin{cases} \lambda_i - 1 & (0 \leq i \leq N - 2) \\ 0 & (i = N - 1) \end{cases} \end{aligned}$$

By using the above λ and μ , (3.1) is rewritten as follows.

$$G(0) = \frac{1}{2q_N} \left| a_j^{N-1-i+\mu_i} \right| / \left| a_j^{N-1-i+\lambda_i} \right| = \frac{1}{2q_N} S_\mu(a) / S_\lambda(a) \tag{3.2}$$

In the above expression, $S_Y(a)$ denotes Schur polynomial associated with a partition $Y = (Y_0, Y_1, \dots, Y_{N-1})$ ($Y_0 \geq Y_1 \geq \dots \geq Y_{N-1} \geq 0$), which is defined by

$$S_Y(a) = S_Y(a_0, \dots, a_{N-1}) = \left| a_j^{N-1-i+Y_i} \right| / \left| a_j^{N-1-i} \right|$$

The following statement is the most important lemma in this paper.

Lemma 3.1 (Giambelli [4]) *For a partition*

$$Y = (Y_0, Y_1, \dots, Y_{N-1}) \quad (Y_0 \geq Y_1 \geq \dots \geq Y_{N-1} \geq 0) \tag{3.3}$$

of a natural number, let \widehat{Y} be a conjugate of Y defined by

$$\widehat{Y} = (\widehat{Y}_0, \widehat{Y}_1, \dots, \widehat{Y}_{N-1}) \quad \widehat{Y}_i = \#\{j \mid Y_j \geq i + 1\} \quad (0 \leq i \leq N - 1) \tag{3.4}$$

Then we have

$$S_Y(a) = \left| q_{j-i+\widehat{Y}_i} \right|_{0 \leq i, j \leq N-1} \tag{3.5}$$

where q_j ($1 \leq j \leq N$) is the j -th fundamental symmetric polynomial of $a = (a_0, \dots, a_{N-1})$. We also assume that $q_0 = 1$ and $q_j = 0$ for $j < 0$ or $j > N$.

Applying Giambelli's formula to (3.2) and considering that $\widehat{\lambda}_i = \lambda_i$ and $\widehat{\mu}_i = \mu_i$, we have the following equality.

$$\begin{aligned}
 G(0) &= \frac{1}{2q_N} \left| q_{j-i+\widehat{\mu}_i} \right|_{0 \leq i, j \leq N-1} \Big/ \left| q_{j-i+\widehat{\lambda}_i} \right|_{0 \leq i, j \leq N-1} = \\
 & \frac{1}{2q_N} \left| \begin{array}{cccc} q_{N-2} & q_{N-1} & \cdots & q_{2N-4} & q_{2N-3} \\ q_{N-4} & q_{N-3} & \cdots & q_{2N-6} & q_{2N-5} \\ \vdots & \vdots & & \vdots & \vdots \\ q_{-N+2} & q_{-N+3} & \cdots & q_0 & q_1 \\ q_{-N+1} & q_{-N+2} & \cdots & q_{-1} & q_0 \end{array} \right| \Big/ \\
 & \left| \begin{array}{cccc} q_{N-1} & q_N & \cdots & q_{2N-3} & q_{2N-2} \\ q_{N-3} & q_{N-2} & \cdots & q_{2N-5} & q_{2N-4} \\ \vdots & \vdots & & \vdots & \vdots \\ q_{-N+3} & q_{-N+4} & \cdots & q_1 & q_2 \\ q_{-N+1} & q_{-N+2} & \cdots & q_{-1} & q_0 \end{array} \right| = \\
 & \frac{1}{2q_N} \left| \begin{array}{cccc} q_{N-2} & q_{N-1} & \cdots & q_{2N-5} \\ q_{N-4} & q_{N-3} & \cdots & q_{2N-7} \\ \vdots & \vdots & & \vdots \\ q_{-N+4} & q_{-N+5} & \cdots & q_1 \end{array} \right| \Big/ \left| \begin{array}{cccc} q_{N-1} & q_N & \cdots & q_{2N-3} \\ q_{N-3} & q_{N-2} & \cdots & q_{2N-5} \\ \vdots & \vdots & & \vdots \\ q_{-N+3} & q_{-N+4} & \cdots & q_1 \end{array} \right|
 \end{aligned}$$

where we have used the fact $q_0 = 1$ and $q_{-j} = 0$ ($j \geq 1$). Thus we proved that (1.14) is equivalent to (1.15).

4 Reproducing kernel

In this section, we show that Green function $G(x, y)$ is a reproducing kernel for a set of Hilbert space H and its inner product $(\cdot, \cdot)_H$ introduced in section 1.

We first show that $(\cdot, \cdot)_H$ is positive definite. Applying Parseval equality to (1.4), we have

$$\begin{aligned}
 (u, v)_H &= \int_{-\infty}^{\infty} (Q(D)u(x)) \overline{(Q(D)v(x))} dx = \\
 & \frac{1}{2\pi} \int_{-\infty}^{\infty} (Q(\sqrt{-1}\xi)\widehat{u}(\xi)) \overline{(Q(\sqrt{-1}\xi)\widehat{v}(\xi))} d\xi = \frac{1}{2\pi} \int_{-\infty}^{\infty} |Q(\sqrt{-1}\xi)|^2 \widehat{u}(\xi) \overline{\widehat{v}(\xi)} d\xi.
 \end{aligned}
 \tag{4.1}$$

Sobolev energy $(u, u)_H$ is calculated as

$$\|u\|_H^2 = (u, u)_H = \frac{1}{2\pi} \int_{-\infty}^{\infty} |Q(\sqrt{-1}\xi)|^2 |\widehat{u}(\xi)|^2 d\xi$$

By the inequality (1.10) we have

$$\|u\|_H^2 \geq \frac{\delta}{2\pi} \int_{-\infty}^{\infty} (\xi^{2N} + 1) |\widehat{u}(\xi)|^2 d\xi$$

from which it is concluded that $(\cdot, \cdot)_H$ is positive definite.

Moreover, the right-hand side of (4.1) is expanded as follows.

$$\begin{aligned} (u, v)_H &= \frac{1}{2\pi} \int_{-\infty}^{\infty} P(\xi^2) \widehat{u}(\xi) \overline{\widehat{v}(\xi)} d\xi = \frac{1}{2\pi} \int_{-\infty}^{\infty} \sum_{j=0}^N p_j \xi^{2(N-j)} \widehat{u}(\xi) \overline{\widehat{v}(\xi)} d\xi = \\ &= \frac{1}{2\pi} \int_{-\infty}^{\infty} \sum_{j=0}^N p_j \left((\sqrt{-1}\xi)^{N-j} \widehat{u}(\xi) \right) \overline{\left((\sqrt{-1}\xi)^{N-j} \widehat{v}(\xi) \right)} d\xi = \\ &= \int_{-\infty}^{\infty} \sum_{j=0}^N p_j u^{(N-j)}(x) \overline{v^{(N-j)}(x)} dx \end{aligned}$$

Theorem 4.1 (1) For any $u(x) \in H$, we have the following reproducing relation.

$$u(y) = (u(x), G(x, y))_H \quad (-\infty < y < \infty) \tag{4.2}$$

This means that Green function $G(x, y) = G(x - y)$ is a reproducing kernel for H with the inner product $(\cdot, \cdot)_H$.

$$(2) \quad G(0) = G(y, y) = (G(x, y), G(x, y))_H \quad (-\infty < y < \infty) \tag{4.3}$$

Proof of Theorem 4.1 We note that

$$G(x - y) \xrightarrow{\widehat{}} e^{-\sqrt{-1}y\xi} \widehat{G}(\xi)$$

Using Parseval equality, we have

$$\begin{aligned} (u(x), G(x, y))_H &= \frac{1}{2\pi} \int_{-\infty}^{\infty} P(\xi^2) \widehat{u}(\xi) \overline{e^{-\sqrt{-1}y\xi} \widehat{G}(\xi)} d\xi = \\ &= \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{\sqrt{-1}y\xi} \widehat{u}(\xi) d\xi = u(y) \end{aligned}$$

where we have used the fact

$$P(\xi^2) \widehat{G}(\xi) = 1 \quad (-\infty < \xi < \infty).$$

(2) is shown by putting $u(x) = G(x, y)$ in (4.2). This completes the proof of Theorem 4.1. ■

5 Sobolev inequality and the best constant

In this section, we prove Theorem 1.2.

Proof of Theorem 1.2 Applying Schwarz inequality to (4.2) and using (4.3), we have

$$|u(y)|^2 \leq \|u\|_H^2 \|G(x, y)\|_H^2 = G(0) \|u\|_H^2$$

Taking the supremum with respect to y ($-\infty < y < \infty$), we have

$$\left(\sup_{-\infty < y < \infty} |u(y)| \right)^2 \leq G(0) \|u\|_H^2.$$

Hence, we can take a positive constant C such that the following Sobolev inequality holds for any function $u(x) \in H$.

$$\left(\sup_{-\infty < y < \infty} |u(y)| \right)^2 \leq C \|u\|_H^2. \tag{5.1}$$

The best constant $C(N)$ among such C obviously satisfies

$$C(N) \leq G(0). \tag{5.2}$$

In the second place, for any fixed y_0 ($-\infty < y_0 < \infty$), we apply this inequality (5.1) to $u(x) = G(x, y_0) \in H$ and have

$$\left(\sup_{-\infty < y < \infty} |G(y, y_0)| \right)^2 \leq C(N) \|G(x, y_0)\|_H^2 = C(N) G(0)$$

Combining this and trivial inequality

$$G(0)^2 = |G(y_0, y_0)|^2 \leq \left(\sup_{-\infty < y < \infty} |G(y, y_0)| \right)^2$$

we have $G(0) \leq C(N)$. Together with (5.2), it is concluded that $C(N) = G(0)$ and that $G(x, y_0)$ is a best function for arbitrarily fixed y_0 , that is,

$$\left(\sup_{-\infty < y < \infty} |G(y, y_0)| \right)^2 = C(N) \|G(x, y_0)\|_H^2$$

This proved Theorem 1.2. ■

6 Infimum of Sobolev functional

In this section, we prove Theorem 1.1(2) concerning the infimum of Sobolev functional $S(u)$.

Proof of Theorem 1.1(2) Let $h(x, t)$ be a heat kernel given as follows.

$$h(x, t) = \frac{1}{\sqrt{4\pi t}} \exp(-x^2/(4t)) \quad (-\infty < x < \infty, \quad 0 < t < \infty)$$

It is easy to see that

$$\sup_{-\infty < y < \infty} |h(y, t)| = h(0, t) = \frac{1}{\sqrt{4\pi t}}$$

holds. Since Fourier transform of $h(x, t)$ is given by

$$\widehat{h}(\xi, t) = e^{-\xi^2 t} \quad (-\infty < \xi < \infty, \quad 0 < t < \infty)$$

its Sobolev energy is calculated as

$$\begin{aligned} \|h(x, t)\|_H^2 &= \frac{1}{2\pi} \int_{-\infty}^{\infty} P(\xi^2) e^{-2\xi^2 t} d\xi = \frac{1}{2\pi} \int_{-\infty}^{\infty} \sum_{j=0}^N p_j \xi^{2(N-j)} e^{-2\xi^2 t} d\xi = \\ &= \frac{1}{2\pi} \sum_{j=0}^N p_j \left(-\frac{1}{2} \partial_t\right)^{N-j} \int_{-\infty}^{\infty} e^{-2\xi^2 t} d\xi = \frac{1}{2\sqrt{2\pi}} \sum_{j=0}^N p_j \left(-\frac{1}{2} \partial_t\right)^{N-j} t^{-1/2}. \end{aligned}$$

Hence we have

$$S(h(x, t)) = \left(\frac{1}{4\pi t}\right) / \left(\frac{1}{2\sqrt{2\pi}} \sum_{j=0}^N p_j \left(-\frac{1}{2} \partial_t\right)^{N-j} t^{-1/2}\right) \longrightarrow 0 \quad (t \rightarrow +0)$$

which completes the proof of Theorem 1.1(2). ■

Another proof of Theorem 1.1(2) For $A > 0$, we introduce a function

$$u(A; x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{\sqrt{-1}x\xi} \widehat{u}(A; \xi) d\xi \quad (-\infty < x < \infty)$$

where

$$\widehat{u}(A; \xi) = \begin{cases} \widehat{G}(\xi) & (|\xi| \geq A) \\ 0 & (|\xi| < A) \end{cases}$$

It is easy to see

$$\sup_{-\infty < y < \infty} |u(A; y)| = u(A; 0) = \frac{1}{2\pi} \int_{|\xi| \geq A} \widehat{G}(\xi) d\xi$$

On the other hand, we have

$$\|u(A; x)\|_H^2 = \frac{1}{2\pi} \int_{|\xi| \geq A} P(\xi^2) |\widehat{u}(A; \xi)|^2 d\xi = \frac{1}{2\pi} \int_{|\xi| \geq A} \widehat{G}(\xi) d\xi = u(A; 0).$$

Considering that $\widehat{G}(\xi) \in L^1(-\infty, \infty)$, we conclude that

$$S(u(A; x)) = u(A; 0) \longrightarrow 0 \quad (A \rightarrow \infty).$$

■

7 Explicit forms of best constants and functions

In this section, we find explicit forms the best constants $C(N)$ and best functions in simple cases $N = 1, 2, 3$. Although some of the results, where all the characteristic roots a_j are real, are obtained in our previous paper [1], we also list them for the sake of self-containedness.

In the simplest case $N = 1$, or equivalently $(L, M) = (1, 0)$, Sobolev space is given as follows.

$$H = H(1) = \left\{ u(x) \mid u(x), u'(x) \in L^2(-\infty, \infty) \right\} \tag{7.1}$$

Corresponding Sobolev inner product is

$$(u, v)_H = \int_{-\infty}^{\infty} [u'(x)\bar{v}'(x) + p_1 u(x)\bar{v}(x)] dx \tag{7.2}$$

where $p_1 = a_0^2$. Moreover we note that $q_1 = a_0$. We here rewrite $a_0 = a$ ($0 < a < \infty$) for the sake of simplicity.

As a special case of Theorem 1.2 we have the next theorem.

Theorem 7.1 *For any function $u(x) \in H(1)$, there exists a positive constant C which is independent of $u(x)$ such that the following Sobolev inequality holds.*

$$\left(\sup_{-\infty < y < \infty} |u(y)| \right)^2 \leq C \int_{-\infty}^{\infty} [|u'(x)|^2 + p_1 |u(x)|^2] dx \tag{7.3}$$

Among such C the best constant is

$$C(1) = \frac{1}{2a} = \frac{1}{2q_1} \tag{7.4}$$

If we replace C by $C(1)$ in (7.3), the equality holds for $u(x) = cG(x - y)$ ($-\infty < x < \infty$) where y is an arbitrary real number and c is an arbitrary complex number.

Green function $G(x)$ is given by the following formula.

$$G(x) = \frac{1}{2a} e^{-a|x|} \quad (-\infty < x < \infty) \tag{7.5}$$

In the second place, we treat the case $N = 2$, or equivalently $(L, M) = (2, 0)$ or $(0, 1)$. In these cases, we consider Sobolev space

$$H = H(2) = \left\{ u(x) \mid u(x), u'(x), u''(x) \in L^2(-\infty, \infty) \right\} \tag{7.6}$$

Sobolev inner product

$$(u, v)_H = \int_{-\infty}^{\infty} \left[u''(x) \bar{v}''(x) + p_1 u'(x) \bar{v}'(x) + p_2 u(x) \bar{v}(x) \right] dx \tag{7.7}$$

where $p_1 = a_0^2 + a_1^2$, $p_2 = a_0^2 a_1^2$. We note that $q_1 = a_0 + a_1$, $q_2 = a_0 a_1$.

In the case $(L, M) = (2, 0)$, we put $a_0 = a$, $a_1 = b$ ($0 < a < b$), then we have

$$p_1 = a^2 + b^2, \quad p_2 = a^2 b^2, \quad q_1 = a + b, \quad q_2 = ab$$

In the case $(L, M) = (0, 1)$, we put $a_0 = a + \sqrt{-1}b$, $a_1 = a - \sqrt{-1}b$ ($0 < a, b$), then we have

$$p_1 = 2(a^2 - b^2), \quad p_2 = (a^2 + b^2)^2, \quad q_1 = 2a, \quad q_2 = a^2 + b^2$$

As a special case of Theorem 1.2 we have the next theorem.

Theorem 7.2 For any function $u(x) \in H(2)$, there exists a positive constant C which is independent of $u(x)$ such that the following Sobolev inequality holds.

$$\left(\sup_{-\infty < y < \infty} |u(y)| \right)^2 \leq C \int_{-\infty}^{\infty} \left[|u''(x)|^2 + p_1 |u'(x)|^2 + p_2 |u(x)|^2 \right] dx \tag{7.8}$$

Among such C the best constant is

$$C(2) = \frac{1}{2a_0 a_1 (a_0 + a_1)} = \frac{1}{2q_1 q_2} = \begin{cases} \frac{1}{2ab(a+b)} & (L, M) = (2, 0) \\ \frac{1}{4a(a^2 + b^2)} & (L, M) = (0, 1) \end{cases} \tag{7.9}$$

If we replace C by $C(2)$ in (7.8), the equality holds for $u(x) = cG(x - y)$ ($-\infty < x < \infty$) where y is an arbitrary real number and c is an arbitrary complex number.

Green function $G(x)$ is given by the following formula.

$$\begin{aligned}
G(x) &= \frac{1}{a_1^2 - a_0^2} \left[\frac{1}{2a_0} e^{-a_0|x|} - \frac{1}{2a_1} e^{-a_1|x|} \right] = \\
&\begin{cases} \frac{1}{b^2 - a^2} \left[\frac{1}{2a} e^{-a|x|} - \frac{1}{2b} e^{-b|x|} \right] & (L, M) = (2, 0) \\ \frac{1}{4ab(a^2 + b^2)} e^{-a|x|} \left[a \sin(b|x|) + b \cos(b|x|) \right] & (L, M) = (0, 1) \end{cases} \\
&(-\infty < x < \infty) \tag{7.10}
\end{aligned}$$

Finally, we treat the case $N = 3$, or equivalently $(L, M) = (3, 0)$ or $(1, 1)$. In these cases, we consider Sobolev space

$$H = H(3) = \left\{ u(x) \mid u(x), u'(x), u''(x), u'''(x) \in L^2(-\infty, \infty) \right\} \tag{7.11}$$

Sobolev inner product

$$(u, v)_H = \int_{-\infty}^{\infty} \left[u'''(x) \bar{v}'''(x) + p_1 u''(x) \bar{v}''(x) + p_2 u'(x) \bar{v}'(x) + p_3 u(x) \bar{v}(x) \right] dx \tag{7.12}$$

where $p_1 = a_0^2 + a_1^2 + a_2^2$, $p_2 = a_0^2 a_1^2 + a_1^2 a_2^2 + a_2^2 a_0^2$, $p_3 = a_0^2 a_1^2 a_2^2$.

In the case $(L, M) = (3, 0)$, we put $a_0 = a$, $a_1 = b$, $a_2 = c$ ($0 < a < b < c$), then we have

$$p_1 = a^2 + b^2 + c^2, \quad p_2 = a^2 b^2 + b^2 c^2 + c^2 a^2, \quad p_3 = a^2 b^2 c^2$$

In the case $(L, M) = (1, 1)$, we put $a_0 = a$, $a_{\frac{1}{2}} = b \pm \sqrt{-1}c$ ($0 < a, b, c$), then we have

$$p_1 = a^2 + 2b^2 - 2c^2, \quad p_2 = b^4 + c^4 + 2a^2 b^2 + 2b^2 c^2 - 2c^2 a^2, \quad p_3 = a^2 (b^2 + c^2)^2$$

As a special case of Theorem 1.2 we have the next theorem.

Theorem 7.3 *For any function $u(x) \in H(3)$, there exists a positive constant C which is independent of $u(x)$ such that the following Sobolev inequality holds.*

$$\begin{aligned}
&\left(\sup_{-\infty < y < \infty} |u(y)| \right)^2 \leq \\
&C \int_{-\infty}^{\infty} \left[|u'''(x)|^2 + p_1 |u''(x)|^2 + p_2 |u'(x)|^2 + p_3 |u(x)|^2 \right] dx \tag{7.13}
\end{aligned}$$

Among such C the best constant is

$$\begin{aligned}
C(3) &= \frac{a_0 + a_1 + a_2}{2a_0 a_1 a_2 (a_0 + a_1)(a_1 + a_2)(a_2 + a_0)} = \\
&\begin{cases} \frac{a + b + c}{2abc(a+b)(b+c)(c+a)} & (L, M) = (3, 0) \\ \frac{a + 2b}{4ab(b^2 + c^2)(a^2 + b^2 + c^2 + 2ab)} & (L, M) = (1, 1) \end{cases} \tag{7.14}
\end{aligned}$$

If we replace C by $C(3)$ in (7.13), the equality holds for $u(x) = cG(x - y)$ ($-\infty < x < \infty$) where y is an arbitrary real number and c is an arbitrary complex number.

If $(L, M) = (3, 0)$, Green function $G(x)$ is given by

$$G(x) = \frac{1}{2a(a^2 - b^2)(a^2 - c^2)} e^{-a|x|} + \frac{1}{2b(b^2 - a^2)(b^2 - c^2)} e^{-b|x|} + \frac{1}{2c(c^2 - a^2)(c^2 - b^2)} e^{-c|x|} \quad (-\infty < x < \infty) \quad (7.15)$$

and if $(L, M) = (1, 1)$

$$G(x) = \frac{1}{(a^2 + b^2 + c^2 + 2ab)(a^2 + b^2 + c^2 - 2ab)} \left[\frac{1}{2a} e^{-a|x|} + \frac{1}{4bc(b^2 + c^2)} e^{-b|x|} \{ c(a^2 - 3b^2 + c^2) \cos(c|x|) + b(a^2 - b^2 + 3c^2) \sin(c|x|) \} \right] \quad (-\infty < x < \infty) \quad (7.16)$$

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