

Aleš Někveda

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DECOMPOSITION OF THE WEIGHTED SOBOLEV SPACE
 $W^{1,p}(\Omega, d_M^\varepsilon)$ AND ITS TRACES

ALEŠ NEKVINDA, Praha

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1. INTRODUCTION

This paper continues [1] and we shall keep the corresponding notation. Let $N > 0$, $k \geq 0$ be integers, let ε, p be real numbers, $1 < p < \infty$. Denote by p' the conjugate Lebesgue exponent, i.e. $p' = \frac{p}{p-1}$. Let Ω be a non-empty, open, bounded subset of \mathbf{R}^N . Let M be a closed subset of $\partial\Omega$ and let $d_M(x)$ be the distance function, $d_M(x) = \text{dist}(x, M)$. Given an integer m , $1 \leq m \leq N$, the symbol Q_m stands for the cube $(0, 1)^m$.

Definition 1.1. We shall write $(\Omega, M) \in B(k, N)$ for $1 \leq k \leq N - 1$, $N \geq 2$ if and only if there exists a bilipschitz mapping

$$B: Q_N \rightarrow \Omega$$

such that $B(\overline{Q}_k) = M$.

By $C^\infty(\overline{\Omega})$ we denote the set of real functions u defined on $\overline{\Omega}$ such that the derivatives $D^\alpha u$ can be continuously extended to $\overline{\Omega}$ for all multiindices α . Set $C_M^\infty(\overline{\Omega}) = \{u \in C^\infty(\overline{\Omega}) : \text{supp } u \cap M = \emptyset\}$. Define the weighted Sobolev space $W^{1,p}(\Omega, d_M^\varepsilon)$ as the closure of $C^\infty(\overline{\Omega})$ with respect to the norm

$$\|u\|_{W^{1,p}(\Omega, d_M^\varepsilon)} = \left(\int_{\Omega} |u(x)|^p d_M^\varepsilon(x) dx + \int_{\Omega} \sum_{i=1}^N |D_i u(x)|^p d_M^\varepsilon(x) dx \right)^{1/p}$$

where $D_i u = \frac{\partial u}{\partial x_i}$ stands for the generalized derivative of the function u , $W_M^{1,p}(\Omega, d_M^\varepsilon)$ as the closure of $C_M^\infty(\overline{\Omega})$ in the space $W^{1,p}(\Omega, d_M^\varepsilon)$ and $H^{1,p}(\Omega, d_M^\varepsilon)$ as the class of

all functions u with a finite norm

$$\|u\|_{H^{1,p}(\Omega, d_M^\varepsilon)} = \left(\int_{\Omega} |u(x)|^p d_M^{\varepsilon-p}(x) dx + \int_{\Omega} \sum_{i=1}^N |D_i u(x)|^p d_M^\varepsilon(x) dx \right)^{1/p}.$$

Now, let $(\Omega, M) \in B(k, N)$. Define $X_{\varepsilon, M}^p(\partial\Omega)$ as the class of all real functions u on $\partial\Omega$ vanishing on M with a finite norm

$$\|u\|_{X_{\varepsilon, M}^p(\partial\Omega)} = \left(\int_{\partial\Omega-M} |u(x)|^p d_M^{\varepsilon-p+1}(x) dx + \iint_{(\partial\Omega-M)^2} \frac{|u(x)d_M^{\varepsilon/p}(x) - u(y)d_M^{\varepsilon/p}(y)|^p}{|x-y|^{N+p-2}} dx dy \right)^{1/p}.$$

For $0 < s < 1$ we recall the definition of the Slobodeckij space $W^{s,p}(M)$ as the set of all functions u defined on M with a finite norm

$$\|u\|_{W^{s,p}(M)} = \left(\int_M |u(x)|^p dx + \iint_{M M} \frac{|u(x) - u(y)|^p}{|x-y|^{k+sp}} dx dy \right)^{1/p}.$$

Maz'ja and Plamenevskij [5] proved the following decomposition lemma:

Lemma 1.1. *Let Ω have a Lipschitz boundary, i.e. $\Omega \in C^{0,1}$ in the sense of Definition 5.5.6 in [6]. Let $x_0 \in \partial\Omega$, $M = \{x_0\}$ and $-N < \varepsilon < p - N$. Then*

$$W^{1,p}(\Omega, d_M^\varepsilon) = H^{1,p}(\Omega, d_M^\varepsilon) \oplus \mathbf{R}^1$$

and the norms in the spaces $W^{1,p}(\Omega, d_M^\varepsilon)$ and $H^{1,p}(\Omega, d_M^\varepsilon) \oplus \mathbf{R}^1$ are equivalent.

The paper extends this result to the case $(\Omega, M) \in B(k, N)$.

2. DECOMPOSITION OF $W^{1,p}(\Omega, d_M^\varepsilon)$

Let us recall four assertions we shall need in this paper.

Theorem 2.1 (see [2]). *Let Ω have a Lipschitz boundary and let M be a non-empty closed subset of $\partial\Omega$. Then $C_M^\infty(\bar{\Omega})$ is dense in $H^{1,p}(\Omega, d_M^\varepsilon)$.*

Theorem 2.2 (see [3]). *Let Ω have a Lipschitz boundary and let M be a non-empty closed subset of $\partial\Omega$. Then*

(i) *there exists a unique bounded linear operator*

$$T: H^{1,p}(\Omega, d_M^\varepsilon) \rightarrow X_{\varepsilon, M}^p(\partial\Omega)$$

such that

$$Tu = u|_{\partial\Omega \setminus M}$$

for all functions $u \in C_M^\infty(\bar{\Omega})$,

(ii) there exists a bounded linear operator

$$R: X_{\varepsilon, M}^p(\partial\Omega) \rightarrow H^{1,p}(\Omega, d_M^\varepsilon)$$

such that

$$TRu = u$$

for all functions $u \in X_{\varepsilon, M}^p(\partial\Omega)$.

Theorem 2.3 (see [1]). Let $N \geq 2$, $1 \leq k \leq N - 1$, $k - N < \varepsilon < p + k - N$ and let $(\Omega, M) \in B(k, N)$. Then

(i) there exists a unique bounded linear operator

$$T: W^{1,p}(\Omega, d_M^\varepsilon) \rightarrow W^{1-\frac{N-k+\varepsilon}{p}, p}(M)$$

such that

$$Tu = u|_M$$

for all $u \in C^\infty(\bar{\Omega})$,

(ii) there exists a bounded linear operator

$$R: W^{1-\frac{N-k+\varepsilon}{p}, p}(M) \rightarrow W^{1,p}(\Omega, d_M^\varepsilon)$$

such that

$$TRu = u$$

for all functions $u \in W^{1-\frac{N-k+\varepsilon}{p}, p}(M)$.

Theorem 2.4 (see [4]). Let $N \geq 2$, $0 \leq k \leq N - 1$, $\varepsilon \leq k - N$ or $\varepsilon > p + k - N$ and $(\Omega, M) \in B(k, N)$. Then

$$H^{1,p}(\Omega, d_M^\varepsilon) = W^{1,p}(\Omega, d_M^\varepsilon)$$

and the norms in the two spaces are equivalent.

According to Lemma 1.1 we can restrict ourselves to the case $N \geq 2$ and $1 \leq k \leq N - 1$.

Lemma 2.5. Let $N \geq 2$, $1 \leq k \leq N-1$ and $\varepsilon < p+k-N$. Let $(\Omega, M) \in B(k, N)$. Then the bounded imbedding

$$W_M^{1,p}(\Omega, d_M^\varepsilon) \hookrightarrow L^p(\Omega, d_M^{\varepsilon-p})$$

holds.

Proof. Without loss of generality we can assume $\Omega = Q_N$ and $M = Q_k$. Let $u \in C_M^\infty(\overline{Q_N})$. We shall write $x = (x', x'')$, where $x' = (x_1, \dots, x_k)$, $x'' = (x_{k+1}, \dots, x_N)$. Obviously, $d(x) = |x''|$ on Q_N . Hence, using the general cylindrical coordinates (x', r, φ) (see the proof of Lemma 2.10 in [1]) we have

$$\begin{aligned} & \int_{Q_N} |u(x)|^p d_M^{\varepsilon-p}(x) dx \\ &= \int_M \int_{(0, \frac{\pi}{2})^{N-k-1}} \left[\int_0^{a(\varphi)} |u(x', r, \varphi)|^p r^{\varepsilon-p+N-k-1} dr \right] J(\varphi) d\varphi dx' = I, \end{aligned}$$

where $a(\varphi)$ is the function corresponding to the set $\{(x', x'') : x' \in M, 0 \leq x_j \leq 1 \text{ for } j = k+1, \dots, N\}$ and $J(\varphi)r^{-N+k+1}$ is the Jacobian. Note that $J(\varphi) \geq 0$. Obviously, from the Hardy inequality (note that $u = 0$ on M) we obtain

$$\begin{aligned} I &\leq c \int_M \int_{(0, \frac{\pi}{2})^{N-k-1}} \left[\int_0^{a(\varphi)} \left| \frac{\partial u}{\partial r}(x', r, \varphi) \right|^p r^{\varepsilon+N-k-1} dr \right] J(\varphi) d\varphi dx' \\ &\leq c_1 \|u\| W^{1,p}(Q_N, d_M^\varepsilon) \|^p. \end{aligned}$$

This completes the proof. □

Lemma 2.6. Let $N \geq 2$, $1 \leq k \leq N-1$, $\varepsilon < p+k-N$ and let $(\Omega, M) \in B(k, N)$. Then

$$W_M^{1,p}(\Omega, d_M^\varepsilon) = H^{1,p}(\Omega, d_M^\varepsilon).$$

Moreover, the norms in the two spaces are equivalent.

Proof. Again, we can assume $\Omega = Q_N$, $M = Q_k$. The imbedding

$$W_M^{1,p}(\Omega, d_M^\varepsilon) \hookrightarrow H^{1,p}(\Omega, d_M^\varepsilon)$$

follows from Lemma 2.5. Due to the imbedding $H^{1,p}(Q_N, d_M^\varepsilon) \hookrightarrow W^{1,p}(Q_N, d_M^\varepsilon)$ it suffices to prove that any function $u \in H^{1,p}(Q_N, d_M^\varepsilon)$ can be approximated in the

space $W^{1,p}(\Omega, d_M^\varepsilon)$ by functions from the set $C_M^\infty(\bar{\Omega})$. This will prove the inverse imbedding. Let $\{\Phi_h : h > 0\}$ be a family of real functions defined on $[0, \infty)$ and satisfying the following conditions:

$$(2.1) \quad \Phi_h(t) = 0 \quad \text{for } t \in [0, h),$$

$$(2.2) \quad \Phi_h(t) = 1 \quad \text{for } t \in (2h, \infty),$$

$$(2.3) \quad \Phi_h \in C^\infty(0, \infty), \quad 0 \leq \Phi_h \leq 1,$$

$$(2.4) \quad |\Phi_h'(t)| \leq \frac{c}{h}, \quad h > 0, \quad t > 0,$$

where c is a positive constant independent of h and t . Let $u \in H^{1,p}(\Omega, d_M^\varepsilon)$. For every $h > 0$ define a function u_h by

$$u_h(x', x'') = u(x', x'')\Phi_h(|x''|).$$

Then $u_h \in W^{1,p}(Q_N, d_M^\varepsilon)$ for every $h > 0$. Put

$$J_h = \|u_h - u\|_{W^{1,p}(Q_N, d_M^\varepsilon)}^p.$$

The properties of $\Phi_h(t)$ yield

$$(2.5) \quad \begin{aligned} J_h &\leq c \left(\int_{Q_N} |u(x', x'')(1 - \Phi_h(|x''|))|^p |x''|^\varepsilon dx'' dx' \right. \\ &\quad + \int_{Q_N} \left| \sum_{i=1}^N D_i u(x', x'')(1 - \Phi_h(|x''|)) \right|^p |x''|^\varepsilon dx'' dx' \\ &\quad \left. + \int_{Q_N} |u(x', x'')|^p \sum_{i=k+1}^N |\Phi_h'(|x''|)|^p |x''|^\varepsilon dx'' dx' \right) \\ &= c(J_{1h} + J_{2h} + J_{3h}). \end{aligned}$$

Set $Q(2h) = \{(x', x'') : x' \in M, |x''| < 2h\}$ and $Q(h, 2h) = \{(x', x'') : x \in M, h < |x''| < 2h\}$. Using (2.1)–(2.4) we obtain the estimates

$$\begin{aligned} J_{1h} &\leq \int_{Q_{2h}} |u(x', x'')|^p |x''|^\varepsilon dx'' dx', \\ J_{2h} &\leq \int_{Q_{2h}} \left| \sum_{i=1}^N D_i u(x', x'') \right|^p |x''|^\varepsilon dx'' dx', \end{aligned}$$

$$J_{3h} \leq Nc \int_{Q(h,2h)} |u(x', x'')|^p |x''|^{\epsilon-p}.$$

Since $H^{1,p}(Q_N, d_M^\epsilon) \hookrightarrow W^{1,p}(Q_N, d_M^\epsilon)$ and $u \in H^{1,p}(Q_N, d_M^\epsilon)$, the absolute continuity of the Lebesgue integral yields

$$(2.6) \quad \lim_{h \rightarrow 0} J_{ih} = 0.$$

Now, (2.5) and (2.6) imply

$$\lim_{h \rightarrow 0} J_h = 0 \quad \text{and} \quad u \in W_M^{1,p}(Q_N, d_M^\epsilon),$$

which completes the proof. \square

As a consequence of Lemma 2.6 we have

Theorem 2.7. *Let $N \geq 2$, $1 \leq k \leq N-1$, $\epsilon < p+k-N$. Let $(\Omega, M) \in B(k, N)$. Then $H^{1,p}(\Omega, d_M^\epsilon)$ is a closed subspace of $W^{1,p}(\Omega, d_M^\epsilon)$.*

Note that $H^{1,p}(\Omega, d_M^\epsilon) \neq W^{1,p}(\Omega, d_M^\epsilon)$ for $k-N < \epsilon < p+k-N$. We can take $u(x) \equiv 1$ on Ω to prove it.

Definition 2.1. Let $N \geq 2$, $1 \leq k \leq N-1$, $k-N < \epsilon < p+k-N$. Let $(\Omega, M) \in B(k, N)$. Let

$$R: W^{1-\frac{N-k+\epsilon}{p}, p}(M) \rightarrow W^{1,p}(\Omega, d_M^\epsilon)$$

be the linear bounded extension operator from Theorem 3.4 in [1]. We denote the range of the operator R by $D_{\epsilon, M}^p(\Omega)$. On $D_{\epsilon, M}^p(\Omega)$ we define the norm by

$$\|u\|_{D_{\epsilon, M}^p(\Omega)} = \|Tu\|_{W^{1-\frac{N-k+\epsilon}{p}, p}(M)},$$

where T is the trace operator from Theorem 2.11 in [1].

The space $D_{\epsilon, M}^p(\Omega)$ is isometrically isomorphic to the space $W^{1-\frac{N-k+\epsilon}{p}, p}(M)$.

Lemma 2.8. *Let $N \geq 2$, $1 \leq k \leq N-1$, $k-N < \epsilon < p+k-N$. Then the linear operator A defined by*

$$(2.7) \quad Au = u - RTu$$

is a bounded linear mapping of $W^{1,p}(Q_N, d_M^\epsilon)$ to $H^{1,p}(Q_N, d_M^\epsilon)$.

Proof. Obviously, it suffices to prove only that

$$A: W^{1,p}(Q_N, d_M^\varepsilon) \rightarrow L^p(Q_N, d_M^{\varepsilon-p})$$

is bounded. Let $u \in C^\infty(\overline{Q_N})$. Let S be the bounded linear operator from Lemma 3.2 in [1]. We have

$$\begin{aligned}
(2.8) \quad & \|Au\|_{L^p(Q_N, d_M^{\varepsilon-p})}^p \\
&= \int_{Q_N} |u(x', x'') - (RSTu)(x', x'')|^p |x''|^{\varepsilon-p} dx'' dx' \\
&= \int_{Q_N} \left| u(x', x'') - \frac{1}{|x''|^k} \int_{|x'-y'|\leq|x''|} \Phi\left(\frac{x'-y'}{|x''|}\right) Su(y', 0) dy' \right|^p |x''|^{\varepsilon-p} dx'' dx' \\
&\leq 2^{p-1} \left[\int_{M(0,1)^{N-k}} \int_{(0,1)^{N-k}} |u(x', x'') - u(x', 0)|^p |x''|^{\varepsilon-p} dx'' dx' \right. \\
&\quad \left. + \int_{M(0,1)^{N-k}} \int_{|s'|<1} \left| \int \Phi(s')(u(x', 0) - Su(x' - s'|x'', 0)) ds' \right|^p |x''|^{\varepsilon-p} dx'' dx' \right] \\
&= 2^{p-1}(J_1 + J_2).
\end{aligned}$$

As in the proof of Lemma 2.5, we obtain

$$\begin{aligned}
(2.9) \quad J_1 &= \int_{M(0, \frac{\pi}{2})^{N-k-1}} \int_0^{a(\varphi)} |u(x', r, \varphi) - u(x', 0, \varphi)|^p r^{\varepsilon-p+N-k-1} dr \Big] J(\varphi) d\varphi dx' \\
&\leq c_1 \int_{M(0, \frac{\pi}{2})^{N-k-1}} \int_0^{a(\varphi)} \left| \frac{\partial u}{\partial r}(x', r, \varphi) \right|^p r^{\varepsilon+N-k-1} dr \Big] J(\varphi) d\varphi dx' \\
&\leq c_2 \|u\|_{W^{1,p}(Q_N, d_M^\varepsilon)}^p.
\end{aligned}$$

Obviously, using the general cylindrical coordinates we have

$$J_2 \leq c_3 \int_{(-K, K)^k} \int_{0 < r < b(x')} \int_{|s'| < 1} \frac{|Su(x', 0) - Su(x' - s'r, 0)|^p}{r^p} r^{N-k-1+\varepsilon} ds' dr dx',$$

where $b(x') = K - \max_{i=1,2,\dots,k} |x_i|$ and K is the real number from the proof of Lemma 3.3 in [1]. This integral can be estimated in a similar way as the integral I_i in the proof of Lemma 3.1 from [1] to obtain

$$(2.10) \quad J_2 \leq c_4 \|u\|_{W^{1,p}(Q_N, d_M^\varepsilon)}^p.$$

The imbedding (2.7) now follows from (2.8), (2.9) and (2.10). \square

Lemma 2.9. Let $N \geq 2$, $1 \leq k \leq N - 1$, $k - N < \varepsilon < p + k - N$, $M = [0, 1]^k$. Then

$$W^{1,p}(Q_N, d_M^\varepsilon) = H^{1,p}(Q_N, d_M^\varepsilon) \oplus D_{\varepsilon,M}^p(Q_N).$$

Moreover, the norms in the spaces $W^{1,p}(Q_N, d_M^\varepsilon)$ and $H^{1,p}(Q_N, d_M^\varepsilon) \oplus D_{\varepsilon,M}^p(Q_N)$ are equivalent.

Proof. Let $u \in W^{1,p}(Q_N, d_M^\varepsilon)$. We can write

$$u = (u - RTu) + RTu = u_1 + u_2.$$

From Lemma 2.8 we obtain $u_1 \in H^{1,p}(Q_N, d_M^\varepsilon)$ and according to Definition 2.1 we have $u_2 \in D_{\varepsilon,M}^p(Q_N)$. In [2] and [4] it is proved that $H^{1,p}(Q_N, d_M^\varepsilon)$ is the closure of the set $C_M^\infty(\overline{Q_N})$ in the norm of the space $W^{1,p}(Q_N, d_M^\varepsilon)$. It immediately implies that the functions from $H^{1,p}(Q_N, d_M^\varepsilon)$ have zero traces on M . From the linearity of the operator R we get $R(0) = 0$. This yields

$$H^{1,p}(Q_N, d_M^\varepsilon) \cap D_{\varepsilon,M}^p(Q_N) = \{0\}.$$

Now, let $u_1 \in H^{1,p}(Q_N, d_M^\varepsilon)$, $u_2 \in D_{\varepsilon,M}^p(Q_N)$. Taking into account the trivial imbedding $H^{1,p}(Q_N, d_M^\varepsilon) \hookrightarrow W^{1,p}(Q_N, d_M^\varepsilon)$ and Theorem 3.4 in [1] we get

$$\begin{aligned} & \|u_1 + u_2\|_{W^{1,p}(Q_N, d_M^\varepsilon)} \\ & \leq \|u_1\|_{W^{1,p}(Q_N, d_M^\varepsilon)} + \|RTu\|_{W^{1,p}(Q_N, d_M^\varepsilon)} \\ & \leq c_1 (\|u_1\|_{H^{1,p}(Q_N, d_M^\varepsilon)} + \|Tu\|_{W^{1-\frac{N-k+\varepsilon}{p},p}(M)}) \\ & = c_1 (\|u_1\|_{H^{1,p}(Q_N, d_M^\varepsilon)} + \|u_2\|_{D_{\varepsilon,M}^p(Q_N)}), \end{aligned}$$

which proves

$$H^{1,p}(Q_N, d_M^\varepsilon) \oplus D_{\varepsilon,M}^p(Q_N) \hookrightarrow W^{1,p}(Q_N, d_M^\varepsilon).$$

On the other hand, let $u \in W^{1,p}(Q_N, d_M^\varepsilon)$. We can write

$$u = (u - RTu) + RTu.$$

Lemma 2.8 yields

$$\|u - RTu\|_{H^{1,p}(Q_N, d_M^\varepsilon)} \leq c_2 \|u\|_{W^{1,p}(Q_N, d_M^\varepsilon)},$$

and by Theorems 3.4 and 2.11 in [1] we have

$$\|RTu\|_{D_{\varepsilon,M}^p(Q_N)} \leq c_3 \|u\|_{W^{1,p}(Q_N, d_M^\varepsilon)}.$$

Thus,

$$W^{1,p}(Q_N, d_M^\varepsilon) \hookrightarrow H^{1,p}(Q_N, d_M^\varepsilon) \oplus D_{\varepsilon,M}^p(Q_N).$$

□

It is not difficult to extend Lemma 2.9 in the following way.

Theorem 2.10. *Let $N \geq 2$, $1 \leq k \leq N - 1$, $k - N < \varepsilon < p + k - N$ and let $(\Omega, M) \in B(k, N)$. Then*

$$W^{1,p}(\Omega, d_M^\varepsilon) = H^{1,p}(\Omega, d_M^\varepsilon) \oplus D_{\varepsilon, M}^p(\Omega)$$

and the norms in the spaces $W^{1,p}(\Omega, d_M^\varepsilon)$ and $H^{1,p}(\Omega, d_M^\varepsilon) \oplus D_{\varepsilon, M}^p(\Omega)$ are equivalent.

Definition 2.2. Let the assumptions of Theorem 2.10 be satisfied. Since the trivial imbedding

$$W^{1,p}(\Omega, d_M^\varepsilon) \hookrightarrow W^{1,1}(\Omega)$$

holds, there exists a trace operator \tilde{T} such that

$$\tilde{T}: W^{1,p}(\Omega, d_M^\varepsilon) \hookrightarrow L^1(\partial\Omega).$$

Define the space $Y_{\varepsilon, M}^p(\partial\Omega)$ as the range of the operator

$$\tilde{T}R: W^{1-\frac{N-k+\varepsilon}{p}, p}(M) \rightarrow L^1(\partial\Omega),$$

endowed with the norm

$$\|v|_{Y_{\varepsilon, M}^p(\partial\Omega)}\| = \|(\tilde{T}R)^{-1}u|_{W^{1-\frac{N-k+\varepsilon}{p}, p}(M)}\|.$$

Theorem 2.11. *Let $N \geq 2$, $1 \leq k \leq N - 1$, $k - N < \varepsilon < p + k - N$, $(\Omega, M) \in B(k, N)$. Then*

(i) *there exists a unique bounded linear operator*

$$T: W^{1,p}(\Omega, d_M^\varepsilon) \hookrightarrow X_{\varepsilon, M}^p(\partial\Omega) \oplus Y_{\varepsilon, M}^p(\partial\Omega)$$

such that

$$Tu = u \Big|_{\partial\Omega}$$

for every $u \in C^\infty(\bar{\Omega})$,

(ii) *there exists a bounded linear operator*

$$R: X_{\varepsilon, M}^p(\partial\Omega) \oplus Y_{\varepsilon, M}^p(\partial\Omega) \rightarrow W^{1,p}(\Omega, d_M^\varepsilon)$$

such that

$$TRu = u \quad \text{on} \quad \partial\Omega.$$

Proof. The theorem follows easily from Theorems 2.2 and 2.10. □

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Author's address: Faculty of Civil Engineering, Czech Technical University, Thákurova 7, 166 29 Praha 6, Czech Republic.