Variety of fractional Laplacians

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Abstract. This paper is a survey of recent results on comparison of various fractional Laplacians prepared for Proceedings of ICM2022.

Fractional Laplacians (FLs for the brevity) and equations with them have been actively studied in last decades throughout the world in various fields of mathematics (Analysis, Partial Differential Equations, Theory of Random Processes) and its applications (Physics, Biology). Hundreds of articles have been written on this topic. Note that the study of such operators and equations is complicated not only by the fact of nonlocality itself, but also by existence of several nonequivalent definitions of fractional Laplacian.

Historically the first FL was the fractional Laplacian of order $s > 0$ in $\mathbb{R}^n$ defined (say, on the Schwartz class $\mathcal{S}(\mathbb{R}^n)$) as

$$(-\Delta)^s u := \mathcal{F}^{-1} (|\xi|^{2s} \mathcal{F} u(\xi)),$$

where $\mathcal{F}$ is the Fourier transform

$$\mathcal{F} u(\xi) = \frac{1}{(2\pi)^n} \int_{\mathbb{R}^n} e^{-i\langle \xi, x \rangle} u(x) \, dx.$$

For $s \in (0, 1)$ the following relation holds:

$$(-\Delta)^s u(x) = c_{n,s} \cdot V.P. \int_{\mathbb{R}^n} \frac{u(x) - u(y)}{|x - y|^{n+2s}} \, dy,$$

where

$$c_{n,s} = \frac{2^{2s}s}{\pi^\frac{n}{2}} \frac{\Gamma(\frac{n+2s}{2})}{\Gamma(1-s)}.$$
We recall the definitions of the classical Sobolev–Slobodetskii spaces in \( \mathbb{R}^n \) (see [21, 2.3.3] or [7])

\[
H^s(\mathbb{R}^n) = \left\{ u \in S'(\mathbb{R}^n) : (1 + |\xi|^2)^{\frac{s}{2}} \mathcal{F}u(\xi) \in L_2(\mathbb{R}^n) \right\}
\]

and corresponding spaces in a (say, Lipschitz and bounded) domain \( \Omega \) (see [21, 4.2.1] and [21, 4.3.2]):

\[
H^s(\Omega) = \left\{ u \big|_{\Omega} : u \in H^s(\mathbb{R}^n) \right\}, \quad \tilde{H}^s(\Omega) = \left\{ u \in H^s(\mathbb{R}^n) : \text{supp}(u) \subset \overline{\Omega} \right\}.
\]

Notice that the quadratic form of \((-\Delta)^s\) is naturally defined on \(H^s(\mathbb{R}^n)\) by

\[
(( -\Delta)^s u, u) = \int_{\mathbb{R}^n} |\xi|^{2s} |\mathcal{F}u(\xi)|^2 \, d\xi,
\]

and define the **restricted Dirichlet** FL as the positive self-adjoint operator with quadratic form (see, e.g., [1, Ch. 10])

\[
Q^\text{DR}_s[u] \equiv (( -\Delta)^s_{DR} u, u) := (( -\Delta)^s u, u); \quad \text{Dom}(Q^\text{DR}_s) = \tilde{H}^s(\Omega).
\]

**Remark 1.** For \( s \in (0, 1) \), the following relation evidently holds:

\[
Q^\text{DR}_s[u] = \frac{c_{n,s}}{2} \iint_{\mathbb{R}^n \times \mathbb{R}^n} \frac{|u(x) - u(y)|^2}{|x - y|^{n+2s}} \, dx \, dy.
\]

Notice that for \( s \in (0, 1) \) one can also define the **restricted Neumann** (or **regional**) FL by the quadratic form

\[
Q^\text{NR}_s[u] := \frac{c_{n,s}}{2} \iint_{\Omega \times \Omega} \frac{|u(x) - u(y)|^2}{|x - y|^{n+2s}} \, dx \, dy; \quad \text{Dom}(Q^\text{NR}_s) = H^s(\Omega).
\]

For some “intermediate” fractional Laplacians of this type see, e.g., [15] and references therein.

Now we turn to a different type of FLs, namely, to the spectral ones. Recall that the **spectral Dirichlet and Neumann** FLs are the \( s \)th powers of conventional Dirichlet and Neumann Laplacian in the sense of spectral

\[\text{As usual, we denote by } (\cdot, \cdot) \text{ the duality generated by the scalar product in } L_2.\]
theory. In a Lipschitz bounded domain $\Omega$, they can be defined as the positive self-adjoint operators with quadratic form

$$Q_s^{\text{DSP}}[u] \equiv ((-\Delta_{\Omega})^s_{\text{DSP}} u, u) := \sum_{j=1}^{\infty} \lambda_j^s |(u, \varphi_j)|^2; \quad (2)$$

$$Q_s^{\text{NSP}}[u] \equiv ((-\Delta_{\Omega})^s_{\text{NSP}} u, u) := \sum_{j=0}^{\infty} \mu_j^s |(u, \psi_j)|^2, \quad (3)$$

where $\lambda_j, \varphi_j$ and $\mu_j, \psi_j$ are eigenvalues and (normalized) eigenfunctions of the Dirichlet and Neumann Laplacian in $\Omega$, respectively. Notice that $\mu_0 = 0$ and $\psi_0 \equiv \text{const}.$

For $s \in (0, 1)$ the domains of these quadratic forms are

$$\text{Dom}(Q_s^{\text{DSP}}) = \tilde{H}^s(\Omega); \quad \text{Dom}(Q_s^{\text{NSP}}) = H^s(\Omega).$$

For $s > 1$ the domains of spectral quadratic forms are more complicated. However, the following relations hold ([21, Theorem 1.17.1/1] and [21, Theorem 4.3.2/1]; see also [12, Lemma 1] and [14, Lemma 2]):

$$\tilde{H}^s(\Omega) = \text{Dom}(Q_s^{\text{DSP}}), \quad 0 < s < \frac{3}{2}; \quad \tilde{H}^s(\Omega) \subset \text{Dom}(Q_s^{\text{DSP}}), \quad s \geq \frac{3}{2};$$

$$\tilde{H}^s(\Omega) = \text{Dom}(Q_s^{\text{NSP}}), \quad 0 < s < \frac{1}{2}; \quad \tilde{H}^s(\Omega) \subset \text{Dom}(Q_s^{\text{NSP}}), \quad s \geq \frac{1}{2}.$$

It follows from the well-known Heinz inequality ([10]; see also [11, §10.4]) that for $u \in \tilde{H}^s(\Omega), s \in (0, 1),$ the following inequality holds:

$$Q_s^{\text{DSP}}[u] \geq Q_s^{\text{NSP}}[u]. \quad (4)$$

On the other hand, the inequality $Q_s^{\text{DR}}[u] \geq Q_s^{\text{NR}}[u]$ for $u \in \tilde{H}^s(\Omega), s \in (0, 1)$, is trivial.

Below we provide a wide generalization and sharpening of (4). To this end, we recall the basic facts on the generalized harmonic extensions related to fractional Laplacians of the order $\sigma \in (0, 1)$ and of the negative order $-\sigma \in (-1, 0)$.

It was known long ago that the square root of Laplacian is related to the harmonic extension and to the Dirichlet-to-Neumann map. In the breakthrough paper [4] the FL $(-\Delta)^{\frac{1}{2}}$ (and therefore $(-\Delta_{\Omega})_{\text{DR}}^{\frac{1}{2}}$) for any $\sigma \in (0, 1)$
was related to the *generalized harmonic extension* and to the generalized Dirichlet-to-Neumann map.

Namely, let \( u \in \tilde{H}^\sigma(\Omega) \). Then there exists a unique solution \( w_{\sigma}^{DR}(x,y) \) of the boundary value problem in the half-space

\[
-\text{div}(y^{1-2\sigma}\nabla w) = 0 \quad \text{in} \quad \mathbb{R}^n \times \mathbb{R}_+; \quad w \big|_{y=0} = u,
\]

with finite energy (weighted Dirichlet integral)

\[
\mathcal{E}^R_\sigma(w) = \int_0^\infty \int_{\mathbb{R}^n} y^{1-2\sigma}|\nabla w(x,y)|^2 \, dx \, dy,
\]

and the relation

\[
(-\Delta_\Omega)_{DR}^\sigma u(x) = -C_\sigma \cdot \lim_{y \to 0^+} y^{1-2\sigma} \partial_y w_{\sigma}^{DR}(x,y) \tag{5}
\]

with

\[
C_\sigma = \frac{4^\sigma \Gamma(1 + \sigma)}{\Gamma(1 - \sigma)}
\]

holds in the sense of distributions in \( \Omega \) and pointwise at every point of smoothness of \( u \). Moreover, the function \( w_{\sigma}^{DR}(x,y) \) minimizes \( \mathcal{E}^R_\sigma \) over the set

\[
\mathcal{W}_{\sigma}^{DR}(u) = \left\{ w(x,y) : \mathcal{E}^R_\sigma(w) < \infty, \quad w \big|_{y=0} = u \right\},
\]

and the following equality holds:

\[
Q_{\sigma}^{DR}[u] = \frac{C_\sigma}{2^\sigma} \cdot \mathcal{E}^R_\sigma(w_{\sigma}^{DR}). \tag{6}
\]

In [19] this approach was substantially generalized. In particular, for \( u \in \tilde{H}^\sigma(\Omega) \) (for \( u \in H^\sigma(\Omega) \)) there is a unique solution of the boundary value problem in the half-cylinder

\[
-\text{div}(y^{1-2\sigma}\nabla w) = 0 \quad \text{in} \quad \Omega \times \mathbb{R}_+; \quad w \big|_{y=0} = u,
\]

satisfying, respectively, the Dirichlet or the Neumann boundary condition on the lateral surface of the half-cylinder and having finite energy

\[
\mathcal{E}^{Sp}_\sigma(w) = \int_0^\infty \int_\Omega y^{1-2\sigma}|\nabla w(x,y)|^2 \, dx \, dy.
\]

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Denote these solutions \( \w_{DSp}^\sigma(x,y) \) and \( \w_{NSp}^\sigma(x,y) \) respectively. The following relations hold in the sense of distributions in \( \Omega \) and pointwise at every point of smoothness of \( u \):

\[
(-\Delta_\Omega)_{DSp}^\sigma u(x) = -C_\sigma \cdot \lim_{y \to 0^+} y^{1-2\sigma} \partial_y \w_{DSp}^\sigma(x,y),
\]

\[
(-\Delta_\Omega)_{NSp}^\sigma u(x) = -C_\sigma \cdot \lim_{y \to 0^+} y^{1-2\sigma} \partial_y \w_{NSp}^\sigma(x,y)
\]

Moreover, these solutions minimize \( E_{\sigma} \) over the sets

\[
W_{DSp}^\sigma, \Omega(u) = \{ w(x,y) : E_{\sigma}(w) < \infty, \, w \rvert_{y=0} = u, \, w \rvert_{x \in \partial \Omega} = 0 \},
\]

\[
W_{NSp}^\sigma, \Omega(u) = \{ w(x,y) : E_{\sigma}(w) < \infty, \, w \rvert_{y=0} = u \},
\]

respectively, and the following equalities hold:

\[
Q_{DSp}^\sigma[u] = \frac{C_\sigma}{2\sigma} \cdot E_{\sigma}(\w_{DSp}^\sigma); \quad Q_{NSp}^\sigma[u] = \frac{C_\sigma}{2\sigma} \cdot E_{\sigma}(\w_{NSp}^\sigma).
\]

Now we set \( s = -\sigma \in (-1,0) \). The operators \( (-\Delta_\Omega)_{DR}^{-\sigma} \), \( (-\Delta_\Omega)_{DSp}^{-\sigma} \) and \( (-\Delta_\Omega)_{NSp}^{-\sigma} \) are defined by corresponding quadratic forms \( \tilde{Q}_{DSp}^{-\sigma} \) with domains

\[
\text{Dom}(\tilde{Q}_{DR}^{-\sigma}) = \begin{cases} \tilde{H}^{-\sigma}(&\Omega) \\ \{ u \in \tilde{H}^{-\sigma}(&\Omega) : (u,1) = 0 \} & \text{if either } n \geq 2 \text{ or } \sigma < \frac{1}{2} \end{cases};
\]

\[
\text{Dom}(\tilde{Q}_{DSp}^{-\sigma}) = H^{-\sigma}(&\Omega); \quad \text{Dom}(\tilde{Q}_{NSp}^{-\sigma}) = \{ u \in \tilde{H}^{-\sigma}(&\Omega) : (u,1) = 0 \}.
\]

The first two equalities were proved in [14, Lemma 1]; the third one follows from [21, Theorem 2.10.5/1]. We notice that \( (-\Delta_\Omega)_{NSp}^{-\sigma} u \) is defined up to an additive constant which can be naturally fixed by assumption \(((-\Delta_\Omega)_{NSp}^{-\sigma} u)(1) = 0 \).

\textbf{Remark 2.} By [21, Theorems 4.3.2/1 and 2.10.5/1], for \( 0 < \sigma \leq \frac{1}{2} \) we have \( \tilde{H}^{-\sigma}(&\Omega) \subseteq H^{-\sigma}(&\Omega) \) (even \( \tilde{H}^{-\sigma}(&\Omega) = H^{-\sigma}(&\Omega) \) if \( 0 < \sigma < \frac{1}{2} \)) whereas in the case \( \frac{1}{2} < \sigma < 1 \), \( H^{-\sigma}(&\Omega) \) is a subspace of \( \tilde{H}^{-\sigma}(&\Omega) \). However, in the latter case we can consider an arbitrary \( f \in \text{Dom}(\tilde{Q}_{DSp}^{-\sigma}) \) as a functional on \( H^\sigma(&\Omega) \), put \( \tilde{f} = f \rvert_{\tilde{H}^{-\sigma}(&\Omega)} \in \text{Dom}(\tilde{Q}_{DSp}^{-\sigma}) \) and define \( \tilde{Q}_{DSp}^{-\sigma}[f] := \tilde{Q}_{DSp}^{-\sigma}[\tilde{f}] \).

\footnote{We emphasize that \( (-\Delta_\Omega)_{DR}^{-\sigma} \) is not inverse to \( (-\Delta_\Omega)_{DR}^{-\sigma} \).}
Next, we connect FLs of the negative order with the generalized Neumann-to-Dirichlet map. It was done in [5] for the spectral Dirichlet FL and in [3] for the FL in $\mathbb{R}^n$ (and therefore for the restricted Dirichlet FL). Variational characterization of these operators was given in [14]. The spectral Neumann FL was considered in [17].

Let $u \in \tilde{H}^{−\sigma}(\Omega)$ (for $n = 1$ and $\sigma ≥ \frac{1}{2}$ assume in addition that $(u, 1) = 0$).

We consider the problem

$$\tilde{E}_\sigma^R(w) := E_\sigma^R(w) - 2(u, w |_{y=0}) \to \min$$

(10)
on the set $W^{DR}_{−\sigma}$, that is closure of smooth functions on $\mathbb{R}^n \times \mathbb{R}_+$ with bounded support, with respect to $E_\sigma^R(\cdot)$.

If $n > 2\sigma$ (this is a restriction only for $n = 1$) then the minimizer is determined uniquely. Denote it by $w^{DR}_{−\sigma}(x, y)$. Then (3) and (6) imply

$$(-\Delta_{\Omega})^{DR}_\sigma u(x) = \frac{2\sigma}{C_\sigma} w^{DR}_{−\sigma}(x, 0); \quad Q^{DR}_{−\sigma}[u] = -\frac{2\sigma}{C_\sigma} \cdot \tilde{E}_{−\sigma}^R(w^{DR}_{−\sigma})$$

(11)

(the first relation holds for a.a. $x \in \Omega$).

In case $n = 1 \leq 2\sigma$ the minimizer $w^{DR}_{−\sigma}(x, y)$ is defined up to an additive constant. However, by assumption $(u, 1) = 0$ the functional $\tilde{E}_{−\sigma}^R(w^{DR}_{−\sigma})$ does not depend on the choice of the constant, and the second relation in (11) holds. The first equality in (11) also holds if we choose the constant such that $w^{DR}_{−\sigma}(x, 0) \to 0$ as $|x| \to \infty$.

Notice that the function $w^{DR}_{−\sigma}$ solves the Neumann problem in the half-space

$$-\text{div}(y^{1−2\sigma} \nabla w) = 0 \text{ in } \mathbb{R}^n \times \mathbb{R}_+; \quad \lim_{y \to 0^+} y^{1−2\sigma} \partial_y w = -u$$

(the boundary condition holds in the sense of distributions). So, we can consider $(-\Delta_{\Omega})^{DR}_\sigma$ as the Neumann-to-Dirichlet map, and (10) gives the “dual” variational characterization of negative restricted Dirichlet FL.

In a similar way we provide the “dual” variational characterization of $(-\Delta_{\Omega})^{SP}_\sigma$ and $(-\Delta_{\Omega})^{NSP}_\sigma$. Namely, let $u \in \tilde{H}^{−\sigma}(\Omega)$ (for the spectral Neumann operator assume in addition that $(u, 1) = 0$). Consider the problem

$$\tilde{E}_{−\sigma}^{SP}(w) = E_{\sigma}^{SP}(w) - 2(u, w |_{y=0}) \to \min$$

Notice that by the result of [4] the duality $(u, w |_{y=0})$ is well defined.
on the set, respectively,

\[ W_{-\sigma,\Omega}^{DSp} = \left\{ w(x,y) : \mathcal{E}_{\sigma}^{Sp}(w) < \infty, \quad w\big|_{x \in \partial \Omega} = 0 \right\}, \]

\[ W_{-\sigma,\Omega}^{NSp} = \left\{ w(x,y) : \mathcal{E}_{\sigma}^{Sp}(w) < \infty \right\}. \]

Denote corresponding minimizers \( w_{-\sigma}^{DSp}(x,y) \) and \( w_{-\sigma}^{NSp}(x,y) \) respectively.

Then (7)–(8) and (9) imply

\[ Q_{-\sigma}^{DSp}[u] = -\frac{2\sigma}{C_{\sigma}} \cdot \tilde{E}_{-\sigma}^{Sp}(w_{-\sigma}^{DSp}); \quad (-\Delta_{\Omega})_{-\sigma}^{DSp} u(x) = \frac{2\sigma}{C_{\sigma}} w_{-\sigma}^{DSp}(x,0); \] (12)

\[ Q_{-\sigma}^{NSp}[u] = -\frac{2\sigma}{C_{\sigma}} \cdot \tilde{E}_{-\sigma}^{Sp}(w_{-\sigma}^{NSp}); \quad (-\Delta_{\Omega})_{-\sigma}^{NSp} u(x) = \frac{2\sigma}{C_{\sigma}} w_{-\sigma}^{NSp}(x,0) \] (13)

(The second equalities in (12) and (13) hold for a.a. \( x \in \Omega \); in the latter case we should choose the additive constant such that \( w_{-\sigma}^{NSp}(x,y) \to 0 \) as \( y \to +\infty \).

Also the functions \( w_{-\sigma}^{DSp} \) and \( w_{-\sigma}^{NSp} \) solve the boundary value problem in the half-cylinder

\[ -\text{div}(y^{1-2\sigma} \nabla w) = 0 \text{ in } \Omega \times \mathbb{R}_+; \quad \lim_{y \to 0^+} y^{1-2\sigma} \partial_y w = -u \]

with the Dirichlet or the Neumann boundary condition on the lateral surface \( \partial \Omega \times \mathbb{R}_+ \), respectively (the Neumann boundary condition on the bottom holds in the sense of distributions).

Now we are in position to formulate the first group of our main results, namely, the comparison of various FLs in the sense of quadratic forms. These statements were proved in [12, Theorem 2], [14, Theorem 1], and [17, Theorem 3] (for some partial results see also [6], [9], [18]).

**Theorem 3.** Let \( s > -1 \) and \( s \not\in \mathbb{N}_0 \). Suppose that \( u \in \tilde{H}^s(\Omega) \), \( u \neq 0 \). Then the following relations hold:

\[ Q_s^{DSp}[u] > Q_s^{DR}[u] > Q_s^{NSp}[u], \quad \text{if } s \in (2k, 2k+1), \quad k \in \mathbb{N}_0; \] (14)

\[ Q_s^{DSp}[u] < Q_s^{DR}[u] < Q_s^{NSp}[u], \quad \text{if } s \in (2k-1, 2k), \quad k \in \mathbb{N}_0. \] (15)

\(^4\)Notice that \( w_{-\sigma}^{NSp}(x,y) \) is defined up to an additive constant. By assumption \((u,1) = 0\) the functional \( \tilde{E}_{-\sigma}^{Sp}(w_{-\sigma}^{NSp}) \) does not depend on the choice of the constant.

\(^5\)We assume in addition that \((u,1) = 0\) in two cases:

1. for the left inequality in (13), if \( n = 1 \) and \( s \leq -\frac{1}{2} \);
2. for the right inequality in (13), if \( s < 0 \).
Proof. We prove Theorem in three steps.

1. Let \( s \in (0, 1) \). Notice that we can assume any function \( w \in \mathcal{W}_{s, \Omega}^{\text{DSp}}(u) \) to be extended by zero to \( (\mathbb{R}^n \setminus \Omega) \times \mathbb{R}_+ \). Then evidently

\[
\mathcal{W}_{s, \Omega}^{\text{DSp}}(u) \subset \mathcal{W}_{s}^{\text{DR}}(u) \quad \text{and} \quad \mathcal{E}_s^{\text{Sp}} = \mathcal{E}_s^{\text{R}}|_{\mathcal{W}_{s, \Omega}^{\text{DSp}}(u)}.
\]

Therefore, formulae (6) and (9) provide

\[
Q_s^{\text{DSp}}[u] = \frac{C_s}{2s} \cdot \min_{w \in \mathcal{W}_{s, \Omega}^{\text{DSp}}(u)} \mathcal{E}_s^{\text{DSp}}(w) \geq \frac{C_s}{2s} \cdot \min_{w \in \mathcal{W}_{s}^{\text{DR}}(u)} \mathcal{E}_s^{\text{DR}}(w) = Q_s^{\text{DR}}[u],
\]

and the first inequality in (14) follows with the large sign.

To complete the proof, we observe that for \( u \not\equiv 0 \) corresponding extension \( w \) (extended by zero) cannot be a solution of the homogeneous equation in the whole half-space \( \mathbb{R}^n \times \mathbb{R}_+ \) since such a solution should be analytic in the half-space. Thus, it cannot provide \( \min_{w \in \mathcal{W}_{s}^{\text{DR}}(u)} \mathcal{E}_s^{\text{DR}}(w) \).

The proof of the second inequality in (14) is even more simple since

\[
w_s^{\text{DR}}|_{\Omega \times \mathbb{R}_+} \in \mathcal{W}_{s, \Omega}^{\text{NSp}}(u).
\]

2. Now let \( s = -\sigma \in (-1, 0) \). We again extend functions in \( \mathcal{W}_{-\sigma, \Omega}^{\text{DSp}} \) by zero and obtain

\[
\mathcal{W}_{-\sigma, \Omega}^{\text{DSp}} \subset \mathcal{W}_{-\sigma}^{\text{DR}} \quad \text{and} \quad \tilde{\mathcal{E}}_{-\sigma}^{\text{Sp}} = \tilde{\mathcal{E}}_{-\sigma}^{\text{R}}|_{\mathcal{W}_{-\sigma, \Omega}^{\text{DSp}}}.
\]

Therefore, formulae (11) and (12) provide

\[
Q_s^{\text{DSp}}[u] = -\frac{2\sigma}{C_\sigma} \cdot \min_{w \in \mathcal{W}_{-\sigma, \Omega}^{\text{DSp}}} \tilde{\mathcal{E}}_{-\sigma}^{\text{Sp}}(w) \leq -\frac{2\sigma}{C_\sigma} \cdot \min_{w \in \mathcal{W}_{-\sigma, \Omega}^{\text{DR}}} \tilde{\mathcal{E}}_{-\sigma}^{\text{R}}(w) = Q_s^{\text{DR}}[u],
\]

and the left part in (15) follows with the large sign. To complete the proof, we repeat the argument of the first part. The proof of the right part is similar.

3. Now let \( s > 1, s \notin \mathbb{N} \). We put \( k = \lfloor \frac{s+1}{2} \rfloor \) and define for \( u \in \tilde{H}^s(\Omega) \)

\[
v = (-\Delta)^k u \in \tilde{H}^{s-2k}(\Omega), \quad s - 2k \in (-1, 0) \cup (0, 1).
\]

Note that \( v \not\equiv 0 \) if \( u \not\equiv 0 \), and

\[
(v, 1) = \mathcal{F}v(0) = |\xi|^{2k} \mathcal{F}u(\xi)|_{\xi=0} = 0.
\]
Then we have
\[ Q_{s,\Omega}^{\text{DSp}}[u] = Q_{s-2k,\Omega}^{\text{DSp}}[u], \quad Q_{s}^{\text{DR}}[u] = Q_{s}^{\text{DR}}[u], \quad Q_{s}^{\text{NSp}}[u] = Q_{s-2k}^{\text{NSp}}[u], \]
and the conclusion follows from steps 1 and 2.

The second group of our results is related to the pointwise comparison of FLs. These statements were proved in [12, Theorem 1], [14, Theorem 3], and [17, Theorem 4] (a partial result can be found in [8]).

**Theorem 4.**

**A.** Let \( s \in (0, 1) \), and let \( u \in \tilde{H}^s(\Omega) \), \( u \geq 0 \), \( u \not\equiv 0 \). Then the following relation holds in the sense of distributions:

\[ (-\Delta_\Omega)^s_{\text{DSp}} u > (-\Delta_\Omega)^s_{\text{DR}} u \quad \text{in} \quad \Omega. \quad (16) \]

**B.** Let \( s \in (-1, 0) \). Suppose that \( u \in \tilde{H}^s(\Omega) \), \( u \geq 0 \) in the sense of distributions, \( u \not\equiv 0 \). Then the following relation holds:

\[ (-\Delta_\Omega)^s_{\text{DSp}} u < (-\Delta_\Omega)^s_{\text{DR}} u \quad \text{in} \quad \Omega. \quad (17) \]

**C.** Suppose that \( \Omega \) is convex. Let \( s \in (0, 1) \), and let \( u \in \tilde{H}^s(\Omega) \), \( u \geq 0 \), \( u \not\equiv 0 \). Then the following relation holds in the sense of distributions:

\[ (-\Delta_\Omega)^s_{\text{DR}} u > (-\Delta_\Omega)^s_{\text{NSp}} u \quad \text{in} \quad \Omega. \quad (18) \]

**Proof.**

**A.** We introduce the function

\[ W_s(x, y) := w_s^{\text{DR}}(x, y) - w_s^{\text{DSp}}(x, y). \]

Note that formulae (5) and (7) imply

\[ (-\Delta_\Omega)^s_{\text{DSp}} u - (-\Delta_\Omega)^s_{\text{DR}} u = C_\sigma \cdot \lim_{y \to 0^+} y^{1-2s} \partial_y W_s(x, y) \quad (19) \]
in the sense of distributions.

By the strong maximum principle, the assumptions \( u \geq 0 \), \( u \not\equiv 0 \) imply \( w_s^{\text{DR}} > 0 \) in \( \mathbb{R}^n \times \mathbb{R}_+ \). Thus, \( w_s^{\text{DR}} > w_s^{\text{DSp}} \) at \( \partial \Omega \times \mathbb{R}_+ \) and, again by the strong maximum principle, \( W_s > 0 \) in \( \Omega \times \mathbb{R}_+ \).

\[ \text{For } n = 1 \text{ and } s \leq -\frac{1}{2}, \text{ assume in addition that } (u, 1) = 0. \]
After changing of the variable \( t = y^{2s} \) the function \( W_s \) meets the following relations:

\[
\Delta_x W_s(x, t^{\frac{1}{2s}}) + 4s^2 t^{\frac{2s-1}{2s}} \partial^2_{tt} W_s(x, t^{\frac{1}{2s}}) = 0 \quad \text{in} \quad \Omega \times \mathbb{R}_+; \quad W_s\big|_{t=0} = 0. \tag{20}
\]

The differential operator in (20) satisfies the assumptions of the boundary point lemma \([11]\) at any point \((x, 0) \in \Omega \times \{0\}\). Therefore, we have for any \( x \in \Omega \)

\[
\lim_{y \to 0^+} y^{1-2s} \partial_y W_s(x, y) = 2s \lim_{t \to 0^+} \frac{W_s(x, t^{\frac{1}{2s}})}{t} > 0.
\]

This gives (16) in view of (19).

B. Put \( \sigma = -s \in (0, 1) \) and consider extensions \( w_{-\sigma}^{\text{DR}} \) and \( w_{-\sigma}^{\text{DSP}} \). Making the change of the variable \( t = y^{2s} \), we rewrite the boundary value problem for \( w_{-\sigma}^{\text{DR}}(x, t^{\frac{1}{2s}}) \) as follows:

\[
\Delta_x w_{-\sigma}^{\text{DR}} + 4\sigma^2 t^{\frac{2s-1}{2s}} \partial^2_{tt} w_{-\sigma}^{\text{DR}} = 0 \quad \text{in} \quad \mathbb{R}^n \times \mathbb{R}_+; \quad \partial_t w_{-\sigma}^{\text{DR}}\big|_{t=0} = -\frac{u}{2\sigma}. \tag{21}
\]

Since \( w_{-\sigma}^{\text{DR}} \) vanishes at infinity, \( w_{-\sigma}^{\text{DR}}(x, t^{\frac{1}{2s}}) > 0 \) for \( t > 0 \) by the maximum principle.

Further, the function \( w_{-\sigma}^{\text{DSP}}(x, t^{\frac{1}{2s}}) \) satisfies the equalities (21) for \( x \in \Omega \). Since \( w_{-\sigma}^{\text{DSP}}\big|_{x \in \partial \Omega} = 0 \), we infer that the function

\[
\widehat{W}_s(x, t) := w_{-\sigma}^{\text{DR}}(x, t^{\frac{1}{2s}}) - w_{-\sigma}^{\text{DSP}}(x, t^{\frac{1}{2s}})
\]

meets the following relations:

\[
\Delta_x \widehat{W}_s + 4\sigma^2 t^{\frac{2s-1}{2s}} \partial^2_{tt} \widehat{W}_s = 0 \quad \text{in} \quad \Omega \times \mathbb{R}_+; \quad \partial_t \widehat{W}_s\big|_{t=0} = 0; \quad \widehat{W}_s\big|_{x \in \partial \Omega} > 0.
\]

Now the boundary point lemma \([11]\) implies \( \widehat{W}_s(x, 0) > 0 \), which gives (17) in view of (11) and (12).

C. This statement is more complicated and requires the representation formulae for \( w_s^{\text{DR}} \) and \( w_s^{\text{NSP}} \), see \([4]\) and \([19]\), respectively:

\[
w_s^{\text{DR}}(x, y) = \text{const} \cdot \int_{\mathbb{R}^n} \frac{y^{2s}u(z) \, dz}{(|x-z|^2 + y^2)^{n+2s}};
\]

\[
w_s^{\text{NSP}}(x, y) = \sum_{j=0}^{\infty} (u, \psi_j)_{L^2(\Omega)} \cdot Q_s(y \sqrt{\mu_j}) \psi_j(x), \quad Q_s(\tau) = \frac{21-s \tau^s}{\Gamma(s)} K_s(\tau)
\]
(here $K_s(\tau)$ stands for the modified Bessel function of the second kind).

First of all, these formulae imply for $u \geq 0$, $u \not\equiv 0$

$$\lim_{y \to +\infty} w_s^{DR}(x, y) = 0; \quad \lim_{y \to +\infty} w_s^{NSp}(x, y) = (u, \psi_0)_{L_2(\Omega)} \cdot \psi_0(x) > 0;$$

the second relation follows from the asymptotic behavior (see, e.g., [19, (3.7)])

$$K_s(\tau) \sim \Gamma(s)2^{s-1}\tau^{-s}, \quad \text{as} \quad \tau \to 0;$$

$$K_s(\tau) \sim \left(\frac{\pi}{2\tau}\right)^{\frac{1}{2}} e^{-\tau}(1 + O(\tau^{-1})) \quad \text{as} \quad \tau \to +\infty.$$

Next, for $x \in \partial\Omega$ we derive by convexity of $\Omega$

$$\partial_n w_s^{DR}(x, y) = \text{const} \cdot \int \frac{y^{2s}((z - x), \mathbf{n})u(z) \, dz}{(|x - z|^2 + y^2)^{s + \frac{1}{2}}} < 0.$$

Thus, the difference $\tilde{W}_s(x, y) = w_s^{NSp}(x, y) - w_s^{DR}(x, y)$ has the following properties in the half-cylinder $\Omega \times \mathbb{R}_+$:

$$-\text{div}(y^{1-2s}\nabla \tilde{W}_s) = 0; \quad \tilde{W}_s|_{y=0} = 0; \quad \tilde{W}_s|_{y=\infty} > 0; \quad \partial_n \tilde{W}_s|_{x \in \partial \Omega} > 0.$$

By the strong maximum principle, $\tilde{W}_s > 0$ in $\Omega \times \mathbb{R}_+$. Finally, we apply again the boundary point principle [11] to the function $\tilde{W}_s(x, t^{\frac{1}{2}})$ and obtain for $x \in \Omega$

$$\liminf_{y \to 0^+} y^{1-2s} \partial_y \tilde{W}_s(x, y) = 2s \liminf_{t \to 0^+} \frac{\tilde{W}_s(x, t^{\frac{1}{2}})}{t} > 0.$$

This gives (18) in view of (5) and (8).

Notice that for non-convex domains the relation (18) does not hold in general. We provide corresponding counterexample.

**Example 5.** Put temporarily $\Omega = \Omega_1 \cup \Omega_2$ where $\Omega_1 \cap \Omega_2 = \emptyset$. If $u \geq 0$ is a smooth function supported in $\Omega_1$ then easily $(-\Delta_\Omega)^s_{NSp} u \equiv 0$ in $\Omega_2$. On the other hand, $w_s^{DR}(x, y) > 0$ for all $x \in \mathbb{R}^n$, $y > 0$, and the Hopf–Oleinik lemma gives $(-\Delta_\Omega)^s_{DR} u < 0$ in $\Omega_2$. Now we join $\Omega_1$ with $\Omega_2$ by a small channel, and the inequality $(-\Delta_\Omega)^s_{DR} u < (-\Delta_\Omega)^s_{NSp} u$ in $\Omega_2$ holds by continuity.
The last group of results in our survey is related to an obvious identity

\[-\Delta u, u = \int_{\Omega} |\nabla u|^2 \, dx = \int_{\Omega} |\nabla |u||^2 \, dx = (-\Delta |u|, |u|), \quad u \in \tilde{H}^1(\Omega).\]

The following statement was proved in [13, Theorem 3].

**Theorem 6.** Let $s \in (0, 1)$. Then

A. For any $u \in \tilde{H}^s(\Omega)$, we have $|u| \in \tilde{H}^s(\Omega)$ and

\[Q_s^{DR}[u] \geq Q_s^{DR}[|u|]; \quad Q_s^{DSP}[u] \geq Q_s^{DSP}[|u|];\]

B. For any $u \in H^s(\Omega)$, we have $|u| \in H^s(\Omega)$ and

\[Q_s^{NR}[u] \geq Q_s^{NR}[|u|]; \quad Q_s^{NSP}[u] \geq Q_s^{NSP}[|u|].\]

For a sign-changing $u$, all inequalities are strict.

**Proof.** For $s \in (0, 1]$, the Nemytskii operator $u \mapsto |u|$ is a continuous transform of $H^s(\mathbb{R}^n)$ into itself, see, e.g., [20, Theorem 5.5.2/3].

There are several proofs of the inequality for $Q_s^{DR}$; in particular, its representation in Remark 1 provides this inequality immediately. This proof works for $Q_s^{NR}$ as well.

We show another proof that works also for spectral quadratic forms.

Let $u$ be sign-changing. Consider the extension $w_s^{DR}$ and notice that $|w_s^{DR}| \in W_s^{DR}(|u|)$. Therefore,

\[\frac{2s}{C_s} \cdot Q_s^{DR}[|u|] = \min_{w \in W_s^{DR}(|u|)} \mathcal{E}_s^R(w) \leq \mathcal{E}_s^R(|w_s^{DR}|) = \mathcal{E}_s^R(w_s^{DR}) = \frac{2s}{C_s} \cdot Q_s^{DR}[u].\]

Moreover, $w_s^{DR}$ is sign-changing, so $|w_s^{DR}|$ cannot be a solution of the homogeneous equation by the maximum principle and thus cannot be a minimizer for the energy. $\Box$

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7The proof was given for the Dirichlet operators (restricted and spectral); however, it is mentioned in [22, Proposition 1] that for the spectral Neumann FL the proof runs without changes.
What happens for \( s > 1 \)? If \( s \in (1, \frac{3}{2}) \) then the operator \( u \mapsto |u| \) is a bounded transform of \( H^s(\mathbb{R}^n) \) into itself, see, e.g., [2, Section 4]. Up to our knowledge, its continuity is still an open problem. Moreover, it is easy to show that the assumption \( s < \frac{3}{2} \) cannot be improved, see, e.g., [16, Example 1].

So, the question about the behavior of quadratic forms of FLs under the transform \( u \mapsto |u| \) seems reasonable for \( s \in (1, \frac{3}{2}) \). The following statement was proved in [16].

**Theorem 7.** Let \( s \in (1, \frac{3}{2}) \), and let \( u \in \widetilde{H}^s(\Omega) \) be sign-changing. Then

\[
Q_s^{DR}[u] < Q_s^{DR}[|u|].
\]  

(22)

**The sketch of proof.** Define \( u^\pm = \frac{1}{2} (|u| \pm u) \) and assume for a moment that \( u^+ \) and \( u^- \) are smooth and have disjoint supports. Then

\[
Q_s^{DR}[|u|] - Q_s^{DR}[u] = 4 \left( (-\Delta)^s_{DR} u^+, (-\Delta) u^- \right) = 4 \left( (-\Delta)^{s-1}_{DR} u^+, (-\Delta) u^- \right).
\]

By Remark 4

\[
\frac{(-\Delta)^{s-1}_{DR} u^+, (-\Delta) u^-}{c_{n,s-1}} = \frac{1}{2} \int_{\mathbb{R}^n \times \mathbb{R}^n} \frac{(u^+(x) - u^+(y))(-\Delta u^-(x) + \Delta u^-(y))}{|x - y|^{n+2s-2}} \, dx \, dy
\]

(notice that \( u^+(x)u^-(x) \equiv 0 \)).

Since the supports of \( u^+ \) and \( u^- \) are disjoint, we can integrate by parts. Using the definition of \( c_{n,s} \) we derive

\[
\Delta_y \frac{c_{n,s-1}}{|x - y|^{n+2s-2}} = \frac{2s(n + 2s - 2) c_{n,s-1}}{|x - y|^{n+2s}} = -\frac{c_{n,s}}{|x - y|^{n+2s}}
\]

and obtain

\[
Q_s^{DR}[|u|] - Q_s^{DR}[u] = -4c_{n,s} \int_{\mathbb{R}^n \times \mathbb{R}^n} \frac{u^+(x)u^-(y)}{|x - y|^{n+2s}} \, dx \, dy.
\]

It remains to observe that \( c_{n,s} < 0 \) for \( s \in (1, 2) \), and (22) follows.

In general case the result was obtained in [16] using a quite non-trivial approximation procedure.

**Conjecture 8.** For \( s \in (1, \frac{3}{2}) \), the inequalities similar to (22) should fulfil for spectral quadratic forms.
Acknowledgements. I am deeply grateful to my friend and co-author Professor Roberta Musina for many years of cooperation. Indeed, without her, I could not even get started in this field.

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