Efficiency and localisation for the first Dirichlet eigenfunction

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1 July 2021

Abstract

Bounds are obtained for the efficiency or mean to max ratio $E(\Omega)$ for the first Dirichlet eigenfunction (positive) for open, connected sets $\Omega$ with finite measure in Euclidean space $\mathbb{R}^m$. It is shown that (i) localisation implies vanishing efficiency, (ii) a vanishing upper bound for the efficiency implies localisation, (iii) localisation occurs for the first Dirichlet eigenfunctions for a wide class of elongating bounded, open, convex and planar sets, (iv) if $\Omega_n$ is any quadrilateral with perpendicular diagonals of lengths 1 and $n$ respectively, then the sequence of first Dirichlet eigenfunctions localises, and $E(\Omega_n) = O(n^{-2/3} \log n)$. This disproves some claims in the literature. A key technical tool is the Feynman-Kac formula.

Mathematics Subject Classification (2020): 35J25, 35P99.

Keywords: Efficiency, first Dirichlet eigenfunction, localisation.

1 Introduction

Let $\Omega$ be a non-empty open set in Euclidean space $\mathbb{R}^m$, $m \geq 2$, with boundary $\partial \Omega$, and finite measure $|\Omega|$. It is well known that the spectrum of the Dirichlet Laplacian acting in $L^2(\Omega)$ is discrete, and consists of an increasing sequence of eigenvalues

$$\lambda_1(\Omega) \leq \lambda_2(\Omega) \leq ...,$$

accumulating at infinity. We denote a corresponding orthonormal basis of eigenfunctions by $\{u_{j,\Omega}, j \in \mathbb{N}\}$,

$$-\Delta u_{j,\Omega} = \lambda_j(\Omega) u_{j,\Omega}, u_{j,\Omega} \in H^1_0(\Omega).$$

If $\lambda(\Omega) := \lambda_1(\Omega)$ has multiplicity 1, then $u_{1,\Omega}$ is uniquely defined up to a sign. This is the case if $\Omega$ is connected, for example. We then write and choose, $u_{\Omega} := u_{1,\Omega} > 0$. 

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The Rayleigh-Ritz variational principle asserts that

\[
\lambda(\Omega) = \inf_{\varphi \in H^1_0(\Omega) \setminus \{0\}} \frac{\int_\Omega |\nabla \varphi|^2}{\int_\Omega \varphi^2}.
\] (1)

The efficiency or mean to max ratio of \(u_\Omega\) is defined by

\[
E(\Omega) = \frac{\|u_\Omega\|_1}{|\Omega|\|u_\Omega\|_\infty},
\] (2)

where \(\| \cdot \|_p, 1 \leq p \leq \infty\) denotes the standard \(L^p(\Omega)\) norm.

The study of \(E(\Omega)\) goes back to the pioneering results of [17, 20]. In Theorem 3 of [17], it was shown that if \(\Omega\) is bounded and convex then

\[E(\Omega) \leq \frac{2}{\pi},\] (3)

with equality in (3) if \(\Omega\) is a bounded interval in \(\mathbb{R}\). A non-linear version has been proved in [10] for the \(p\)-Laplacian with \(1 < p < \infty\). More general results have been obtained in [7]. It follows from inequality (3) and the main theorem in that paper that if \(\Omega\) is a bounded region in \(\mathbb{R}^m\), then

\[E(\Omega) \geq E(B) \frac{|B|}{|\Omega|} \left( \frac{\lambda(B)}{\lambda(\Omega)} \right)^{m/2},\]

where \(B\) is a ball in \(\mathbb{R}^m\).

Moreover, it was asserted in Table 1 in [17] that \(\frac{2}{\pi}\) is the limit of the efficiency of a thinning annulus in \(\mathbb{R}^m\). The proof of this assertion (Theorem 11) will be given in Section 4 below. There we will also compute the efficiency for the equilateral triangle, the square, and the disc. These data support the conjectures that (i) the efficiency of a bounded, convex planar set is maximised by the disc, (ii) if \(P_n \subset \mathbb{R}^2\) is a regular \(n\)-gon then \(n \mapsto E(P_n)\) is increasing. We note that the efficiency for an arbitrarily long rectangle is \((2/\pi)^2 \approx 0.4053\), whereas the efficiency of a disc is approximately 0.4317.

Recently a connection has been established between localisation of eigenfunctions and an effective potential such as the inverse of the torsion function (see [1]). In a similar spirit, it has been shown in certain special cases, such as a bounded interval in \(\mathbb{R}\) or a square in \(\mathbb{R}^2\), that the eigenfunctions of the Schrödinger operator of Anderson type localise (see [2], and [9]).

The first part of the definition below is very similar to the one in [12], (formula (7.1) for \(p = 1\)).

**Definition 1.** Let \((\Omega_n)\) be a sequence of non-empty open sets in \(\mathbb{R}^m\) with \(|\Omega_n| < \infty\).

(i) We say that a sequence \((f_n)\) with \(f_n \in L^2(\Omega_n), n \in \mathbb{N}\) and \(\|f_n\|_2 = 1\) localises if there exists a sequence of measurable sets \(A_n \subset \Omega_n\) such that

\[
\lim_{n \to \infty} \frac{|A_n|}{|\Omega_n|} = 0, \quad \lim_{n \to \infty} \int_{A_n} f_n^2 = 1.
\] (4)

(ii) We say that a sequence \((f_n)\) with \(f_n \in L^\infty(\Omega_n), f_n \geq 0, \|f_n\|_\infty > 0, n \in \mathbb{N}\) has vanishing efficiency if

\[
\lim_{n \to \infty} \frac{\|f_n\|_1}{|\Omega_n|\|f_n\|_\infty} = 0.
\]
Theorem 4. For all open, connected
the Bessel function

Lemma 3. For \( n \in \mathbb{N} \), let \( f_n \in L^2(\Omega_n) \) with \( \|f_n\|_2 = 1 \), \( f_n \geq 0 \), and \( |\Omega_n| < \infty \). Then \( (f_n) \) localises if and only if

\[
\lim_{n \to \infty} \frac{1}{|\Omega_n|} \|f_n\|^2_1 = 0.
\]

By (5) we have that if \( (f_n) \) is localising then the mean to max ratio of \( f_n \) is vanishing as \( n \to \infty \). We were unable to prove that if \( (u_{\Omega_n}) \) has vanishing efficiency then \( (u_{\Omega_n}) \) localises.

Denote by \( \rho(\Omega) = \sup\{\min\{|x - y| : y \in \partial\Omega\}, x \in \Omega\} \) the inradius of \( \Omega \), by \( \text{diam}(\Omega) = \sup\{|x - y| : x, y \in \Omega\} \) the diameter of \( \Omega \), and by \( w(\Omega) \) the width of \( \Omega \). For a measurable set \( A \) in \( \mathbb{R}^k \) with \( k < m \) we denote its \( k \)-dimensional Lebesgue measure by \( |A|_k \). The indicator function of a set \( A \) is denoted by \( 1_A \). We define for \( \nu \geq 0 \), \( j_\nu \) to be the first positive zero of the Bessel function \( J_\nu \).

Below we show that sets with small \( E(\Omega) \) have small inradius, and large diameter.

Theorem 4. For all open, connected \( \Omega \subset \mathbb{R}^m \) with \( 0 < |\Omega| < \infty \),

\[
\frac{\rho(\Omega)}{|\Omega|^{1/m}} \leq \left( \frac{e^2 m-2/2}{2\pi m} \right)^{1/2} E(\Omega)^{1/m}.
\]

If \( \Omega \) is open, planar, bounded, and convex, then

\[
\frac{\text{diam}(\Omega)}{|\Omega|^{1/2}} \geq \left( \frac{\pi}{e^2} \right)^{1/2} E(\Omega)^{-1/2}.
\]

It is straightforward to construct sequences \( (\Omega_n) \) for which \( (u_{\Omega_n}) \) is localising and, as a consequence of Lemma 3 and 4, have vanishing efficiency. For example, let \( \Omega_n \) be the disjoint union of one disc \( B \) with radius 1, and \( 4n \) discs with radii \( 1/2 \). All of the \( L^2 \) mass of the first eigenfunction of \( \Omega_n \) is supported on \( B \), with \( |B|/|\Omega_n| = \frac{1}{n^2} \), which tends to 0 as \( n \to \infty \).

Theorem 6 below together with Lemmas 2 and 3, imply localisation for a wide class of sequences \( (u_{\Omega_n}) \). We first introduce the necessary notation.

Definition 5. Points in \( \mathbb{R}^m \) will be denoted by a Cartesian pair \( (x_1, x') \) with \( x_1 \in \mathbb{R} \), \( x' \in \mathbb{R}^{m-1} \). If \( \Omega \) is an open set in \( \mathbb{R}^m \), then we define \( \Omega(x_1) = \{x' \in \mathbb{R}^{m-1} : (x_1, x') \in \Omega\} \). If \( \Omega(x_1) \) is open, bounded, and non-empty in \( \mathbb{R}^{m-1} \), then we denote its first \( (m-1) \)-dimensional Dirichlet eigenvalue by \( \mu(\Omega(x_1)) \). We also put \( \Omega' = \cup_{x_1 \in \mathbb{R}} \Omega(x_1) \). A set \( \Omega \subset \mathbb{R}^m \) is horn-shaped if it is open, connected, \( x_1 > x_2 > 0 \) implies \( \Omega(x_1) \subset \Omega(x_2) \), and \( x_1 < x_2 < 0 \) implies \( \Omega(x_1) \subset \Omega(x_2) \).
Theorem 6. Let \( \Omega \subset \mathbb{R}^m \) be horn-shaped with \(|\Omega| < \infty \) and \(|\Omega'|_{m-1} < \infty \). If \( \lambda \geq \lambda(\Omega) \),

\[
\mu(\Omega') \geq (m-1)(\lambda - \mu(\Omega'))\tag{10}
\]

and if \( \varepsilon \in (0, |\Omega|\mu(\Omega')^{m/2}] \),

then

\[
\frac{1}{|\Omega|}\|u_\Omega\|_1^2 \leq 2\varepsilon + \frac{2|\Omega'|_{m-1}}{|\Omega|}\left\{ x_1 \in \mathbb{R} : \frac{\mu(\Omega(x_1/2)) - \mu(\Omega')}{2(\lambda - \mu(\Omega'))} \leq \log \left( \varepsilon^{-1}|\Omega|\mu(\Omega(x_1/2))^{m/2} \right) \right\}_1
\]

\[
+ \frac{2^{5/2}|\Omega'|_{m-1}}{|\Omega|}(\lambda - \mu(\Omega'))^{-1/2}\left( \log \left( \varepsilon^{-1}|\Omega|\mu(\Omega')^{m/2} \right) \right)^{1/2}. \tag{12}
\]

If \( \Omega \subset \mathbb{R}^2 \) is open, bounded and convex, then it is always possible to find an isometry of \( \Omega \) such that this isometric set is horn-shaped: let \( p \) and \( q \) be points on \( \partial \Omega \) such that \( |p-q| = w(\Omega) \), and \( p-q \) is perpendicular to the pair of straight parallel lines tangent to \( \partial \Omega \) at both \( p \) and \( q \) which define the width \( w(\Omega) \). That such a pair \( p, q \) exists was shown for example in Theorem 1.5 in [5]. Let \( T_{p,q}(\Omega) = \{ x - \frac{1}{2}(p+q) \} \) be the translation of \( \Omega \) which translates the midpoint of \( p \) and \( q \) to the origin. Let \( \varphi \) be the angle between the positive \( x_1 \) axis and the unit vector \( (p-q)/|p-q| \), and let \( R_\varphi \) be rotation over an angle \( \frac{\pi}{2} - \varphi \). Then \( R_\varphi T_{p,q}(\Omega) \) is isometric with \( \Omega \), horn-shaped,

\[
R_\varphi T_{p,q}(\Omega)' = (-|p-q|/2, |p-q|/2),
\]

and

\[
|R_\varphi T_{p,q}(\Omega)'|_1 = w(\Omega). \tag{13}
\]

The points \( p \) and \( q \) need not be unique, and so this isometry need not be unique. However, the construction above always gives \( (13) \). If \( \Upsilon \) is an ellipse with semi axes \( a_1 \) and \( a_2 \) with \( a_1 > a_2 \) then \( R_\varphi T_{p,q}(\Upsilon) = \{ (x_1, x_2) : (\frac{x_1}{a_1})^2 + (\frac{x_2}{a_2})^2 < 1 \} \), and \( |R_\varphi T_{p,q}(\Upsilon)'|_1 = w(\Upsilon) \). However, the ellipse \( \tilde{\Upsilon} = \{ (x_1, x_2) : (\frac{x_1}{a_1})^2 + (\frac{x_2}{a_2})^2 < 1 \} \) is a horn-shaped isometry of \( \Upsilon \) with \( |\tilde{\Upsilon}'|_1 > w(\Upsilon) \).

Corollary 7. Let \( \Omega \subset \mathbb{R}^2 \) be a convex horn-shaped set. If \( \lambda \geq \lambda(\Omega) \) and \( \mu(\Omega') \geq \frac{1}{2}\lambda \), then for \( \varepsilon \in (0, |\Omega|\mu(\Omega')) \),

\[
\frac{1}{|\Omega|}\|u_\Omega\|_1^2 \leq 2\varepsilon + \frac{2|\Omega'|_{m-1}}{|\Omega|}\left\{ x_1 \in \mathbb{R} : \frac{|\Omega'|_{m-1}\mu(\Omega(x_1/2)) - \pi^2}{2(|\Omega'|_{m-1}^2\lambda - \pi^2)} \leq \log \left( 4\pi^2\varepsilon^{-1}|\Omega'|_{m-1}^{-2}|\Omega| \right) \right\}_1
\]

\[
+ \frac{2^{5/2}|\Omega'|_{m-1}}{|\Omega|}(\lambda - \pi^2)^{-1/2}\left( \log \left( 4\pi^2\varepsilon^{-1}|\Omega'|_{m-1}^{-2}|\Omega| \right) \right)^{1/2}. \tag{14}
\]

Example 8. If \((a_n), (b_n), n \in \mathbb{N} \) are sequences in \( \mathbb{R} \) satisfying \( a_n \in [0, 1], b_n \in [0, n] \), and if \( \Omega_n \) is the quadrilateral with vertices \((0, a_n), (0, -1 + a_n), (b_n, 0), (-n + b_n, 0)\), then

\[
\frac{1}{|\Omega_n|}\|u_{\Omega_n}\|_1^2 = O(n^{-2/3} \log n), \quad n \to \infty, \tag{15}
\]

and \((u_{\Omega_n})\) is localising.

Example 9. Let \( R_n \subset \mathbb{R}^2 \) be the rhombus with vertices \((1, 0), (-1, 0), (0, 1), (0, -1)\), and let \( \Omega_n \) be an open subset of \( R_n \) which contains the open triangle \( T_n \) with vertices \((1, 0), (0, 1), (0, -1)\). Then \( \Omega_n \) satisfies \([15]\), and \((u_{\Omega_n})\) is localising.
It follows by scaling properties of both $u_\Omega$ and $|\Omega|$ that if $\Omega$ is open and connected with $|\Omega| < \infty$, and if $\alpha > 0$, then

$$E(\alpha \Omega) = E(\Omega),$$

where $\alpha \Omega$ is a homothety of $\Omega$ by a factor $\alpha$. Similarly,

$$\frac{1}{|\alpha \Omega_n|} \|u_{\alpha \Omega_n}\|_1^2 = \frac{1}{|\Omega_n|} \|u_{\Omega_n}\|_1^2.$$

Example 9 then implies that a sequence of suitable translations, rotations and homotheties of sectors $(S_n(r))$, with

$$S_n(r) := \{(\rho, \theta) : 0 < \rho < r, 0 < \theta < \pi/n\}$$

satisfies

$$\frac{1}{|S_n(r)|} \|u_{S_n(r)}\|_1^2 = O(n^{-2/3} \log n), \quad n \to \infty,$$

and $(u_{S_n(r)})$ localises as $n \to \infty$. This could have been obtained directly using separation of variables, Kapteyn’s inequality, and extensive computations involving Bessel functions. See [15] for similar computations.

**Example 10.** If $1 \leq \alpha < \infty$, $m = 2, 3, \ldots$, and

$$\Omega_{n,\alpha} = \{(x_1, x') \in \mathbb{R}^m : (2n^{-1}|x_1|)^\alpha + |x'|^\alpha < 1\}, \quad n \in \mathbb{N},$$

then

$$\frac{1}{|\Omega_{n,\alpha}|} \|u_{\Omega_{n,\alpha}}\|_1^2 = O(n^{-2/(\alpha+2)}(\log n)^{\max\{1/\alpha, 1/2\}}), \quad n \to \infty,$$

and $(u_{\Omega_{n,\alpha}})$ is localising.

**Theorem 11.** If $R > 0$, $\epsilon > 0$, and

$$\Omega_{R, R+\epsilon} = \{x \in \mathbb{R}^m : R < |x| < R + \epsilon\},$$

then

$$\lim_{\epsilon \downarrow 0} \epsilon^2 \lambda(\Omega_{R, R+\epsilon}) = \pi^2,$$

and

$$\lim_{\epsilon \downarrow 0} E(\Omega_{R, R+\epsilon}) = \frac{2}{\pi}.$$

If $\triangle \subset \mathbb{R}^2$ is an equilateral triangle, then

$$E(\triangle) = \frac{2}{\pi \sqrt{3}}.$$

If $\square \subset \mathbb{R}^2$ is a rectangle, then

$$E(\square) = \frac{4}{\pi^2}.$$

If $B \subset \mathbb{R}^2$ is a disc, then

$$E(B) \approx 0.6782 \frac{2}{\pi}.$$
Inequalities (6.9) in [12], and (4.7) in [16] state that for $\Omega$ open, bounded, planar, and convex,

$$u_{\Omega}(x) \leq \min \{|x - y| : y \in \partial \Omega\} \frac{\lambda(\Omega)^{1/2}}{|\Omega|} \|u_{\Omega}\|_1,$$  \hspace{1cm} (22)

and both papers refer to [17] for details. However, no such inequality can be found in [17]. Inequality (22) would, by first maximising its right-hand side over all $x \in \Omega$, and subsequently its left-hand side over all $x \in \Omega$, imply that

$$\|u_{\Omega}\|_\infty \leq \rho(\Omega) \frac{\lambda(\Omega)^{1/2}}{|\Omega|} \|u_{\Omega}\|_1.$$ \hspace{1cm} (23)

Since the Dirichlet eigenvalues are monotone in the domain, and $\Omega$ contains a disc of radius $\rho(\Omega)$,

$$\lambda(\Omega) \leq \frac{j_0^2}{\rho(\Omega)^2}.$$ \hspace{1cm} (24)

This, by (2) and (23), implies that for a bounded, planar convex set $\Omega$,

$$E(\Omega) \geq j_0^{-1}.$$ \hspace{1cm} (24)

Inequality (23) was also quoted in formula (2.24) in [11]. However, (23) and (24) cannot hold true. Example 8 above implies that $\lim_{n \to \infty} E(\Omega_n) = 0$ for a collection of sequences of convex quadrilaterals $(\Omega_n)$. This collection includes a sequence of rhombi with vertices $(n/2, 0), (-n/2, 0), (0, 1/2), (0, -1/2)$. This contradicts (24).

This paper is organised as follows. The proofs of Lemma 3, and Theorem 4 are deferred to Section 2 below. The proofs of Theorem 6, Corollary 7, and Examples 8, 9, and 10 will be given in Section 3. The proof of Theorem 11 will be given in Section 4.

2 Proofs of Lemma 3 and Theorem 4

Proof of Lemma 3 First suppose (7) holds. That is if

$$a_n = \frac{1}{|\Omega_n|} \|f_n\|^2_1,$$  \hspace{1cm} (25)

then

$$\lim_{n \to \infty} a_n = 0.$$ \hspace{1cm} (26)

Let $\alpha > 0$, and define

$$B_{n,\alpha} = \{x \in \Omega_n : f_n(x) > \alpha\}.$$  

It follows that

$$\int_{\Omega_n \setminus B_{n,\alpha}} f_n^2 \leq \alpha^2 |\Omega_n \setminus B_{n,\alpha}|,$$

and

$$\int_{B_{n,\alpha}} f_n^2 \geq 1 - \alpha^2 |\Omega_n \setminus B_{n,\alpha}| \geq 1 - \alpha^2 |\Omega_n|.$$  

Furthermore,

$$\int_{B_{n,\alpha}} f_n \geq \alpha |B_{n,\alpha}|.$$   \hspace{1cm} (27)
It follows by (25) and (27) that

\[ |B_{n,\alpha}| \leq \alpha^{-1} \int_{B_{n,\alpha}} f_n \leq \alpha^{-1} \int_{\Omega} f_n \leq \alpha^{-1} a_n^{1/2} |\Omega_n|^{1/2}. \]

We now choose

\[ \alpha = a_n^{1/4} |\Omega_n|^{-1/2}, \]

and conclude that,

\[ \int_{B_n} f_n^2 \geq 1 - a_n^{1/2}, \quad \frac{|B_{n,a_n^{1/4} |\Omega_n|^{-1/2}}|}{|\Omega_n|} \leq a_n^{1/4}. \]

Set \( A_n = B_{n,a_n^{1/4} |\Omega_n|^{-1/2}} \). Then \( A_n \) satisfies (4) by (26).

Next suppose (4) holds. Let \( \varepsilon \in (0,1) \) be arbitrary. There exists \( N_\varepsilon \in \mathbb{N} \) such that both

\[ \int_{\Omega_n \setminus A_n} f_n^2 < \varepsilon, \]

and \( |A_n|/|\Omega_n| < \varepsilon \). So for \( n \geq N_\varepsilon \),

\[ \frac{1}{|\Omega_n|} \|f_n\|_1^2 = \frac{1}{|\Omega_n|} \left( \int_{A_n} f_n + \int_{\Omega_n \setminus A_n} f_n \right)^2 \]

\[ \leq \frac{2}{|\Omega_n|} \left( \left( \int_{A_n} f_n \right)^2 + \left( \int_{\Omega_n \setminus A_n} f_n \right)^2 \right) \]

\[ \leq \frac{2}{|\Omega_n|} \left( |A_n| + |\Omega_n \setminus A_n| \int_{\Omega_n \setminus A_n} f_n^2 \right) \]

\[ \leq 2 \left( \frac{|A_n|}{|\Omega_n|} + \varepsilon \right) \]

\[ \leq 4 \varepsilon. \]

This concludes the proof since \( \varepsilon \in (0,1) \) was arbitrary. \( \square \)

**Proof of Theorem 4** By Lemma 3.1 in [8] we have, taking into account that the estimates there are for the Dirichlet Laplacian with an extra factor \( \frac{1}{2} \), that

\[ \|u_\Omega\|_\infty^2 \leq \left( \frac{e}{2\pi m} \right)^{m/2} \lambda(\Omega)^m/2. \]

Since \( \Omega \) contains a ball with inradius \( \rho(\Omega) \), we have by domain monotonicity

\[ \lambda(\Omega) \leq \frac{j_{(m-2)/2}^2}{\rho(\Omega)^2}. \]

By (28), and (29),

\[ \|u_\Omega\|_\infty^{-2} \geq \left( \frac{2\pi m}{e j_{(m-2)/2}^2} \right)^{m/2} \rho(\Omega)^m, \]

and (8) follows by (5). By [14] we have that for planar convex sets, \(|\Omega| \leq 2 \text{diam}(\Omega) \rho(\Omega)\). This, together with (5), implies (7). \( \square \)
3 Proofs of Theorem 6, Corollary 7, and Examples 8, 9, 10

To prove Theorem 6, we proceed via a number of lemmas.

**Lemma 12.** If \( \Omega \) is an open set with \( |\Omega| < \infty \) and if \( \|u_\Omega\|_2 = 1 \), then for any \( \varepsilon > 0 \),
\[
\frac{1}{|\Omega|}\|u_\Omega\|^2 \leq 2\varepsilon^2|\Omega| + \frac{2}{|\Omega|}|\{x \in \Omega : u_\Omega(x) > \varepsilon\}|. \tag{30}
\]

**Proof.** Let \( \Omega^\varepsilon = \{x \in \Omega : u_\Omega(x) \leq \varepsilon\} \).

We have by Cauchy-Schwarz that
\[
\frac{1}{|\Omega|}\|u_\Omega\|^2 = \frac{1}{|\Omega|}\left(\int_{\Omega} u_\Omega + \int_{\Omega \setminus \Omega^\varepsilon} u_\Omega\right)^2
\leq \frac{2}{|\Omega|}\left(\left(\int_{\Omega^\varepsilon} u_\Omega\right)^2 + \left(\int_{\Omega \setminus \Omega^\varepsilon} u_\Omega\right)^2\right)
\leq \frac{2}{|\Omega|}\left(\varepsilon^2|\Omega^\varepsilon|^2 + |\Omega \setminus \Omega^\varepsilon|\int_{\Omega \setminus \Omega^\varepsilon} u_\Omega^2\right)
\leq 2\varepsilon^2|\Omega| + \frac{2}{|\Omega|}|\{x \in \Omega : u_\Omega(x) > \varepsilon\}|.
\]

\[\square\]

For a non-empty open set \( \Omega \subset \mathbb{R}^m \), we denote by \( p_\Omega(x, y; t) \), \( x \in \Omega, y \in \Omega, t > 0 \) its Dirichlet heat kernel.

**Lemma 13.** If \( \Omega \) is an open set in \( \mathbb{R}^m \) with \( 0 < |\Omega| < \infty \), then
\[
p_\Omega(x, x; t) \leq \left(\frac{e}{2\pi m}\right)^{m/2}\lambda(\Omega)^{m/2}e^{-t\lambda(\Omega)}, \quad t \geq \frac{m}{2\lambda(\Omega)}. \tag{31}
\]

**Proof.** Since \( |\Omega| < \infty \), \( p_\Omega(x, y; t) \) has an \( L^2(\Omega) \) eigenfunction expansion given by
\[
\sum_{j=1}^{\infty} e^{-t\lambda_j(\Omega)}u^2_{j, \Omega}(x) = p_\Omega(x, x; t). \tag{32}
\]

It follows from (32) that for \( \alpha \in [0, 1) \),
\[
p_\Omega(x, x; t) = \sum_{j=1}^{\infty} e^{-(\alpha+1-\alpha)t\lambda_j(\Omega)}u^2_{j, \Omega}(x)
\leq e^{-\alpha t\lambda(\Omega)}\sum_{j=1}^{\infty} e^{-(1-\alpha)t\lambda_j(\Omega)}u^2_{j, \Omega}(x)
= e^{-\alpha t\lambda(\Omega)}p_\Omega(x, x; (1-\alpha)t)
\leq e^{-\alpha t\lambda(\Omega)}p_{\mathbb{R}^m}(x, x; (1-\alpha)t)
= e^{-\alpha t\lambda(\Omega)}(4\pi(1-\alpha)t)^{-m/2}, \tag{33}
\]
where we have used monotonicity of the Dirichlet heat kernel. For \( t \geq m/(2\lambda(\Omega)) \) we choose \( \alpha \) as to optimise the right-hand side of (33). This yields,

\[
\alpha = 1 - \frac{m}{2t\lambda(\Omega)},
\]

which in turn gives (31).

The main idea in the proof of Theorem 6 is to use Brownian motion techniques to achieve an efficient way of separation of variables for horn-shaped domains. These have been used extensively elsewhere. See for example [3], and Lemma 7 in [4]. If \( \Omega(x_1) \) is open and non-empty then, following Definition 5, we denote corresponding Dirichlet heat kernel by \( \pi_{\Omega(x_1)}(x', y'; t), x' \in \Omega(x_1), y' \in \Omega(x_1), t > 0 \). We also put \( \mu(\emptyset) = \infty, \pi_{\emptyset}(x', y'; t) = 0 \).

Lemma 14. Let \( \Omega \) be a horn-shaped set in \( \mathbb{R}^m \). If \( x_1 \in \mathbb{R}, x' \in \Omega(x_1), \) then

\[
p_{\Omega}(x, x; t) \leq (4\pi t)^{-1/2} \pi_{\Omega(x_1/2)}(x', x'; t) + (4\pi t)^{-1/2} e^{-x_1^2/(4t)} \pi_{\emptyset}(x', x'; t).
\]

Proof. The proof relies on the Feynman-Kac formula ([18]). We have that for any non-empty open set \( \Omega \) in \( \mathbb{R}^m \),

\[
p_{\Omega}(x, y; t) = (4\pi t)^{-m/2} e^{-|x-y|^2/(4t)} \mathbb{P}(\cup_{0 \leq \tau \leq t} x(\tau) \subset \Omega \mid x(0) = x, x(t) = y),
\]

where \( \{x(\tau), 0 \leq \tau \leq t\} \) is a Brownian bridge on \( \mathbb{R}^m \). The term \( \mathbb{P}(\cup_{0 \leq \tau \leq t} x(\tau) \subset \Omega \mid x(0) = x, x(t) = y) \) in (35) is the conditional probability that the Brownian bridge stays in \( \Omega \), conditioned with \( x(0) = x, x(t) = y \). We write \( x(\tau) = (x_1(\tau), x'(\tau)) \) with \( x_1(0) = x_1, x_1(t) = y_1, x'(0) = x', x'(t) = y' \), where \( \{x_1(\tau), 0 \leq \tau \leq t\} \), and \( \{x'(\tau), 0 \leq \tau \leq t\} \) are independent Brownian bridges.

For \( \xi > 0 \), and \( x_1 < \xi, y_1 < \xi \), we have by the reflection principle,

\[
p_{(-\infty, \xi)}(x_1, y_1; t) = \frac{1}{(4\pi t)^{1/2}} \left( e^{-(x_1-y_1)^2/(4t)} - e^{-(\xi-x_1-y_1)^2/(4t)} \right).
\]

By (35),

\[
\mathbb{P}(\max_{0 \leq \tau \leq t} x_1(\tau) \leq \xi \mid x_1(0) = x_1, x_1(t) = y_1) = 1 - e^{-(\xi-x_1)(\xi-y_1)/t}, x_1 < \xi, y_1 < \xi.
\]

For \( x_1 = y_1 = 0, \xi > 0 \), we have

\[
\mathbb{P}(
\max_{0 \leq \tau \leq t} x_1(\tau) \leq \xi \mid x_1(0) = x_1(t) = 0) = 1 - e^{-\xi^2/t}.
\]

We arrive at the well-known formula for the density of the maximum of a one-dimensional Brownian bridge,

\[
\mathbb{P}(\max_{0 \leq \tau \leq t} x_1(\tau) \in d\xi \mid x_1(0) = x_1(t) = 0) = \frac{2\xi}{t} e^{-\xi^2/t} 1_{[0, \infty)}(\xi) d\xi.
\]

(36)
We first consider the case $x_1 > 0$. By (35), and (36),

$$p_\Omega(x, x; t) = (4\pi t)^{-m/2} \mathbb{P}\left( \bigcup_{0 \leq \tau \leq t} x(\tau) \subset \Omega \mid x(0) = x(t) = x \right)$$

$$\leq (4\pi t)^{-m/2} \int_0^{x_1/2} \frac{2x}{t} e^{-x'^2/4t} \mathbb{P}\left( \bigcup_{0 \leq \tau \leq t} x'(\tau) \subset \Omega(x_1 - \xi) \mid x'(0) = x'(t) = x' \right)$$

$$+ (4\pi t)^{-m/2} \int_{x_1/2}^\infty \frac{2x}{t} e^{-x'^2/4t} \mathbb{P}\left( \bigcup_{0 \leq \tau \leq t} x'(\tau) \subset \Omega' \mid x'(0) = x'(t) = x' \right)$$

$$\leq (4\pi t)^{-1/2} \int_0^{x_1/2} \frac{2x}{t} e^{-x'^2/4t} \pi_{\Omega(x_1/2)}(x', x'; t)$$

$$+ (4\pi t)^{-1/2} \int_{x_1/2}^\infty \frac{2x}{t} e^{-x'^2/4t} \pi_{\Omega'}(x', x'; t)$$

$$\leq (4\pi t)^{-1/2} \pi_{\Omega(x_1/2)}(x', x'; t) + (4\pi t)^{-1/2} e^{-x'^2/(4t)} \pi_{\Omega'}(x', x'; t),$$

where we have used that $\Omega(x_1 - \xi) \subset \Omega'$ for $\xi \geq x_1/2$ in the third line, and that $\Omega(x_1 - \xi) \subset \Omega(x_1/2)$ for $\xi \in [0, x_1/2)$ in the fourth line. We next consider the case $x_1 < 0$. By (35), and (36),

$$p_\Omega(x, x; t) = (4\pi t)^{-m/2} \mathbb{P}\left( \bigcup_{0 \leq \tau \leq t} x(\tau) \subset \Omega \mid x(0) = x(t) = x \right)$$

$$\leq (4\pi t)^{-m/2} \int_0^{x_1/2} \frac{2x}{t} e^{-x'^2/4t} \mathbb{P}\left( \bigcup_{0 \leq \tau \leq t} x'(\tau) \subset \Omega(x_1 + \xi) \mid x'(0) = x'(t) = x' \right)$$

$$+ (4\pi t)^{-m/2} \int_{x_1/2}^\infty \frac{2x}{t} e^{-x'^2/4t} \mathbb{P}\left( \bigcup_{0 \leq \tau \leq t} x'(\tau) \subset \Omega' \mid x'(0) = x'(t) = x' \right)$$

$$\leq (4\pi t)^{-1/2} \int_0^{x_1/2} \frac{2x}{t} e^{-x'^2/4t} \pi_{\Omega(x_1/2)}(x', x'; t)$$

$$+ (4\pi t)^{-1/2} \int_{x_1/2}^\infty \frac{2x}{t} e^{-x'^2/4t} \pi_{\Omega'}(x', x'; t)$$

$$\leq (4\pi t)^{-1/2} \pi_{\Omega(x_1/2)}(x', x'; t) + (4\pi t)^{-1/2} e^{-x'^2/(4t)} \pi_{\Omega'}(x', x'; t),$$

where we have used that $\Omega(x_1 + \xi) \subset \Omega'$ for $\xi \geq |x_1|/2$ in the third line, and that $\Omega(x_1 + \xi) \subset \Omega(x_1/2)$ for $\xi \in [0, |x_1|/2)$ in the fourth line. Combining (37) and (38) gives (34).

**Proof of Theorem 6** We apply Lemma [13] to the $(m - 1)$-dimensional heat kernels $\pi_{\Omega(x_1/2)}$ and $\pi_{\Omega'}$ respectively, and obtain that for

$$t \geq \frac{m - 1}{2\mu(\Omega')}$$

(39)

both

$$\pi_{\Omega(x_1/2)}(x', x'; t) \leq \left( \frac{e}{2\pi(m - 1)} \right)^{(m-1)/2} \mu(\Omega(x_1/2))^{(m-1)/2} e^{-t\mu(\Omega(x_1/2))},$$

(40)

and

$$\pi_{\Omega'}(x', x'; t) \leq \left( \frac{e}{2\pi(m - 1)} \right)^{(m-1)/2} \mu(\Omega')^{(m-1)/2} e^{-t\mu(\Omega')}.$$

(41)

Indeed, (39) implies $t \geq \frac{m - 1}{2\mu(\Omega(x_1/2))}$ by domain monotonicity. For $t$ satisfying (39),

$$\left( 4\pi t \right)^{-1/2} \leq \left( \mu(\Omega')/(2\pi(m - 1)) \right)^{1/2},$$

(42)
and we obtain, by Lemma 14, 10, 11, and 12, that for \( t \) satisfying (39),

\[
p_\alpha(x, x; t) \leq e^{-1/2} \left( \frac{e}{2\pi(m-1)} \right)^{m/2} \left( \mu(\Omega(x_1/2) \right)^{m/2} e^{-t\mu(\Omega(x_1/2))} + \mu(\Omega')^{m/2} e^{-x_1^2/(4t) - t\mu(\Omega')} \right).
\]

Bounding the left-hand side of (32) from below by \( e^{-t\lambda} u_\alpha(x)^2 \) we find by (43) that if (39) holds, then

\[
u_\Omega(x)^2 \leq e^{-1/2} \left( \frac{e}{2\pi(m-1)} \right)^{m/2} \left( \mu(\Omega(x_1/2) \right)^{m/2} e^{-t(\mu(\Omega(x_1/2)) - \lambda)} + \mu(\Omega')^{m/2} e^{-x_1^2/(4t) - t(\mu(\Omega') - \lambda)} \right).
\]

It follows that if (39) holds, then

\[
\{ u_\Omega^2(x) \geq \varepsilon^2 \} \subseteq \{ x \in \Omega : e^{-1/2} \left( \frac{e}{2\pi(m-1)} \right)^{m/2} \mu(\Omega(x_1/2))^{m/2} e^{-t(\mu(\Omega(x_1/2)) - \lambda)} \geq \frac{\varepsilon^2}{2} \}
\]

\[
\cup \{ x \in \Omega : e^{-1/2} \left( \frac{e}{2\pi(m-1)} \right)^{m/2} \mu(\Omega')^{m/2} e^{-t(\mu(\Omega') - \lambda)} \geq \frac{\varepsilon^2}{2} \}
\]

\[
= \{ x \in \Omega : 2^{1/2} e^{-1/4} \left( \frac{e}{2\pi(m-1)} \right)^{m/4} \mu(\Omega(x_1/2))^{m/4} e^{-t(\mu(\Omega(x_1/2)) - \lambda)/2} \geq \varepsilon \}
\]

\[
\cup \{ x \in \Omega : 2^{1/2} e^{-1/4} \left( \frac{e}{2\pi(m-1)} \right)^{m/4} \mu(\Omega')^{m/4} e^{-x_1^2/(8t) - t(\mu(\Omega') - \lambda)/2} \geq \varepsilon \}
\]

\[
:= A_1 \cup A_2,
\]

with obvious notation. We choose

\[
t = (2(\lambda - \mu(\Omega')))^{-1},
\]

and let

\[
\varepsilon \in (0, \mu(\Omega')^{m/4}].
\]

Then the constraint on \( t \) in (39) is satisfied for all \( \Omega \) satisfying (10). For the above choice of \( t \) we have

\[
A_1 \subseteq \{ x \in \Omega : \frac{\mu(\Omega(x_1/2)) - \mu(\Omega')}{4(\lambda - \mu(\Omega'))} < \log \left( \varepsilon^{-1} \mu(\Omega(x_1/2))^{m/4} \right) \},
\]

\[
|A_1| \leq |\Omega'|_{m-1} \{ x_1 \in \mathbb{R} : \frac{\mu(\Omega(x_1/2)) - \mu(\Omega')}{4(\lambda - \mu(\Omega'))} < \log \left( \varepsilon^{-1} \mu(\Omega(x_1/2))^{m/4} \right) \}_1,
\]

\[
A_2 \subseteq \{ x \in \Omega : 2^{1/2} \left( \frac{e}{2\pi(m-1)} \right)^{m/4} \mu(\Omega(x_1/2))^{m/4} e^{-x_1^2/(8t) - t(\mu(\Omega') - \lambda)/2} \geq \varepsilon \},
\]

and

\[
|A_2| \leq 4|\Omega'|_{m-1} (\lambda - \mu(\Omega'))^{-1/2} \left( \log \left( \varepsilon^{-1} \mu(\Omega')^{m/4} \right) \right)^{1/2}.
\]

By (30), (44), (45), and (46), we obtain

\[
\frac{1}{|\Omega|} \left\| u_\Omega \right\|_{2}^2 \leq 2\varepsilon^2 |\Omega| \left[ \frac{2|\Omega'|_{m-1}}{|\Omega|} \{ x_1 \in \mathbb{R} : \frac{\mu(\Omega(x_1/2)) - \mu(\Omega')}{4(\lambda - \mu(\Omega'))} < \log \left( \varepsilon^{-1} \mu(\Omega(x_1/2))^{m/4} \right) \}_1 \right.
\]

\[
+ \frac{8|\Omega'|_{m-1}}{|\Omega|} (\lambda - \mu(\Omega'))^{-1/2} \left( \log \left( \varepsilon^{-1} \mu(\Omega')^{m/4} \right) \right)^{1/2}.
\]

Substitution of \( \varepsilon^2 |\Omega| = \varepsilon' \), and deleting the \(' \) yields (12) for all \( \varepsilon \) satisfying (11). \( \square \)
Proof of Corollary 7. Let 

\[ x_1(\Omega) := \sup \{ x_1 : \Omega(x_1) \neq \emptyset \} < \infty, \quad x_1(\Omega)^- := \inf \{ x_1 : \Omega(x_1) \neq \emptyset \} > -\infty. \]

Let \( x^+_{\Omega}, x^-_{\Omega} \) be points of \( \partial \Omega \) with \( x_1 \) coordinates \( x_1(\Omega)^+ \) and \( x_1(\Omega)^- \) respectively. By convexity \( \Omega \) contains triangles with bases \( \Omega' \) and vertices \( x^+_{\Omega} \) and \( x^-_{\Omega} \) respectively. Hence for any \( x = (x_1, x') \in \Omega, \frac{1}{2}x_1(\Omega)^- \leq x_1/2 \leq \frac{1}{2}x_1(\Omega)^+ \), and \( \Omega(x_1/2) \) contains a line segment with length at least \( \frac{1}{2}|\Omega'|_1 \). So 

\[ \mu(\Omega(x_1/2)) \leq 4\mu(\Omega') = \frac{4\pi^2}{|\Omega'|_1^2}. \]

This, together with (12) for \( m = 2 \), proves (14). \( \square \)

P. Kröger observed that one can get upper bounds for the first Dirichlet eigenvalue of the circular sector \( S_n(r) \) with radius \( r \) and opening angle \( \pi/n \), which have the correct leading term by choosing an optimal rectangle inside the sector \[15\]. Similar observations were used in the proof of Theorem 1.5 in \[5\], and also in the proof of Theorem 1.3 in \[13\].

Proof of Example 8. Theorem 1.5 in \[5\] implies the existence of a constant \( c_1 < \infty \) such that 

\[ \lambda(\Omega_n) \leq \pi^2 + c_1 n^{-2/3}, \quad n \in \mathbb{N}. \quad (47) \]

We note that \( \Omega_n \) is horn-shaped with respect to the coordinate system which defines it in Example 8. Note that \( |\Omega'_n|_1 = 1 \). Straightforward computations show,

\[ \mu(\Omega_n(x_1)) = \pi^2 \left( 1 - \frac{x_1}{b_n} \right)^{-2}, \quad 0 < x_1 < b_n, \]

\[ \mu(\Omega_n(x_1)) = \pi^2 \left( 1 - \frac{|x_1|}{n - b_n} \right)^{-2}, \quad b_n - n < x_1 < 0, \]

\[ \mu(\Omega_n(x_1/2)) \geq \pi^2 \left( 1 + \frac{x_1}{b_n} \right), \quad 0 < x_1 < b_n, \quad (48) \]

\[ \mu(\Omega_n(x_1/2)) \geq \pi^2 \left( 1 + \frac{|x_1|}{n - b_n} \right), \quad b_n - n < x_1 < 0, \quad (49) \]

and 

\[ |\Omega_n| = \frac{n}{2}. \quad (50) \]

By (47) we see that (10) holds for all 

\[ n \geq N_\Omega := \min \{ n \in \mathbb{N} : n^{2/3} \geq \pi^{-2} c_1 \}. \]

We obtain by Corollary 7, (47), (48), (49) and (50) that for 

\[ \lambda = \pi^2 + c_1 n^{-2/3}, \quad (51) \]

\[ \frac{2|\Omega'_n|_1}{|\Omega_n|_1} \left| \left\{ x_1 \in \mathbb{R} : \frac{|\Omega'_n|^2}{|\Omega_n|^2} \mu(\Omega_n(x_1/2)) - \pi^2 \right\} \right| |_1 \leq \log \left( 4\pi^2 \varepsilon^{-1} |\Omega'_n|^2 |\Omega_n|_1 \right) \leq 8\pi^{-2} c_1 n^{-2/3} \log (2n^2 \varepsilon^{-1} n). \quad (52) \]
The third term in the right-hand side of \((12)\) equals by \((51)\),
\[
\frac{2^{7/2}}{n^{2/3}} c_1^{-1/2} \left( \log \left( 2^{-1} \pi^2 \varepsilon^{-1} n \right) \right)^{1/2}.
\]
(53)
We find for \(n \geq N_\Omega\), and \(\varepsilon \in (0, 2^{-1} \pi^2 n]\) by \((52), (53),\) and \((12)\),
\[
\frac{1}{|\Omega|^n} \|u_{\Omega_n}\|^2 \leq 2\varepsilon + 8\pi^{-2} c_1 n^{-2/3} \log \left( 2\pi^2 \varepsilon^{-1} n \right) + 2^{7/2} c_1^{-1/2} n^{-2/3} \left( \log \left( 2^{-1} \pi^2 \varepsilon^{-1} n \right) \right)^{1/2}.
\]
(54)
Choosing \(\varepsilon = n^{-2/3}\) gives that the right-hand side of \((54)\) is \(O(n^{-2/3} \log n)\). This implies localisation by Lemma 9 and \((15)\) follows by \((9)\) and \((54)\) for that choice of \(\varepsilon\). \(\Box\)

**Proof of Example 9** By choosing an optimal rectangle in \(T_n\) one shows, similarly to \((47)\), the existence of \(c_3 < \infty\) such that \(\lambda(T_n) \leq \pi^2 + c_3 n^{-2/3}\). By domain monotonicity of the Dirichlet eigenvalues, and \((51)\),
\[
\lambda(R_n) \leq \lambda(\Omega_n) \leq \lambda(T_n) \leq \pi^2 + c_3 n^{-2/3}.
\]
(55)
Furthermore we have,
\[
\frac{n}{4} = |T_n| \leq |\Omega_n| \leq |R_n| = \frac{n}{2} \quad \mu(R_n) = \pi^2, |R_n^\prime| = 1.
\]
By domain monotonicity of the Dirichlet heat kernels, we have for \(\lambda \geq \lambda(\Omega_n)\),
\[
e^{-t\lambda} u_{\Omega_n}(x)^2 \leq e^{-t\lambda(\Omega_n)} u_{\Omega_n}(x)^2 \leq p_{\Omega_n}(x, x; t) \leq p_{R_n}(x, x; t) \leq (4\pi t)^{-1/2} \pi R_n(x, x'; t) + (4\pi t)^{-1/2} e^{-x^2/(4t)} \pi R_n^\prime(x', x'; t).
\]
Adapting the proof of Theorem 8 from \((40)\) onwards, and adapting Corollary 7 gives for all \(n\) sufficiently large, \(\lambda \geq \lambda(\Omega_n)\), and \(\varepsilon \leq \frac{\pi^2 n}{4}\),
\[
\frac{1}{|\Omega_n|} \|u_{\Omega_n}\|_1^2 \leq 2\varepsilon + \frac{2 |R_n^\prime|}{|\Omega_n|} \left\{ x_1 \in \mathbb{R} : \frac{|R_n^\prime|^2}{2|\Omega_n|^2} \left( \mu(R_n(x_1/2)) - \frac{\pi^2}{2(\lambda - \pi^2)} \right) \leq \log \left( 2\pi^2 \varepsilon^{-1} |R_n^\prime|^{-1} |\Omega_n| \right) \right\}_1
\]
\[
+ \frac{2^{1/2} |R_n^\prime|}{|\Omega_n|} \left( \frac{|R_n^\prime|^2}{2|\Omega_n|^2} \left( \mu(R_n(x_1/2)) - \frac{\pi^2}{2(\lambda - \pi^2)} \right) \leq \log \left( 2\pi^2 \varepsilon^{-1} n \right) \right)_1
\]
\[
+ \frac{2^{1/2}}{n} \left( \log \left( 2\pi^2 \varepsilon^{-1} n \right) \right)_1
\]
where we have used \((55)\). We now choose \(\lambda = \pi^2 + c_3 n^{-2/3}\), and use \((48)\) and \((49)\) with \(b_n = \frac{n}{2}\). This gives
\[
\frac{1}{|\Omega_n|} \|u_{\Omega_n}\|_1 \leq 2\varepsilon + 16\pi^{-2} c_3 n^{-2/3} \log \left( 2\pi^2 \varepsilon^{-1} n \right) + 2^{9/2} c_3^{-1/2} n^{-2/3} \left( \log \left( 2^{-1} \pi^2 \varepsilon^{-1} n \right) \right)^{1/2}.
\]
We choose \(\varepsilon = n^{-2/3}\) which gives \((15)\). This proves localisation by Lemma 3 \(\Box\)

**Proof of Example 10** Theorem 1.5 in [5] implies the existence of a constant \(c(\alpha) \in (1, \infty)\) such that
\[
\lambda(\Omega_n, \alpha) \leq \lambda^{2(\alpha-2)/2} + c(\alpha)n^{-2\alpha/(\alpha+2)}, \quad n \in \mathbb{N},
\]
(56)
where \( \mu(\{x' \in \mathbb{R}^{m-1} : |x'| < 1\}) = j_{(m-2)/2}^2 \). For \(-\frac{a}{2} < x_1 < \frac{a}{2}\), \(\Omega(x_1)\) is an \((m-1)\)-dimensional disc with radius \((1 - (2|x_1|/n)^{\alpha})^{1/\alpha}\). Hence,

\[
\mu(\Omega(x_1/2)) = j_{(m-3)/2}^2 (1 - (n^{-1}|x_1|)^{\alpha})^{-2/\alpha} \\
\geq j_{(m-3)/2}^2 \left( 1 + 2\alpha^{-1}(n^{-1}|x_1|)^{\alpha} \right),
\]

and

\[
|\Omega'_{n,\alpha}| = \{x' \in \mathbb{R}^{m-1} : |x'| < 1\}|_{m-1} = \omega_{m-1}, |\Omega_{n,\alpha}| = \omega_m n/2,
\]

and \(\omega_m\) is the measure of the ball with radius 1 in \(\mathbb{R}^m\). For \(\varepsilon \in (0, 2^{-1}\omega_m j_{(m-3)/2}^m n]\), \(n\) sufficiently large, and \(\lambda = j_{(m-2)/2}^2 + c(\alpha)n^{-2\alpha/(\alpha+2)} \geq \lambda(\omega_{n,\alpha})\), we have

\[
4\omega_{m-1}\omega_m n \left\{ x_1 \in \mathbb{R} : \frac{\mu(\omega_{n,\alpha}(x_1/2)) - j_{(m-3)/2}^2}{2(\lambda - j_{(m-3)/2}^2)} \right\} \leq \log\left( 2j_{(m-3)/2}^m\omega_m \varepsilon^{-1}n \right) \right\} \leq 4\omega_{m-1}\omega_m n \left[ \frac{\alpha c(\alpha)j_{(m-3)/2}^2}{2\omega_m \varepsilon^{-1}n} \right]^{1/\alpha} \leq \log\left( 2j_{(m-3)/2}^m\omega_m \varepsilon^{-1}n \right) \right\} \right\}. (59)
\]

Similarly we find for \(\varepsilon \in (0, 2^{-1}\omega_m j_{(m-3)/2}^m n]\), and all \(n\) sufficiently large,

\[
2^{7/2}\omega_{m-1}\omega_m n (\lambda - j_{(m-3)/2}^2)^{-1/2}(\log(\pi^2\varepsilon^{-1}n))^{1/2} \leq 2^{7/2} c(\alpha)^{-1/2} n^{-2/(\alpha+2)} \left( \log\left( 2j_{(m-3)/2}^m\omega_m \varepsilon^{-1}n/2 \right) \right)^{1/2}. (60)
\]

Choosing \(\varepsilon = n^{-2/(\alpha+2)}\) gives (16) by Corollary (56), (57), (58), (59) and (60). Lemma 3 and (16) imply localisation. \(\square\)

4 Proof of Theorem 11

Proof of Theorem 11 Choosing \(\varphi(x) = \sin(\pi(|x| - R)/\varepsilon)\) as a test function in (11), we have that

\[
\lambda(\Omega_{R,R+\varepsilon}) \leq \frac{\pi^2}{\varepsilon^2} \int_R^{R+\varepsilon} \cos^2(\pi(r - R)/\varepsilon) r^{m-1} dr \\
\geq \frac{\pi^2}{\varepsilon^2} \int_R^{R+\varepsilon} \sin^2(\pi(r - R)/\varepsilon) r^{m-1} dr \\
\leq \frac{\pi^2}{\varepsilon^2} \frac{R+\varepsilon}{R} \int_R^{R+\varepsilon} \cos^2(\pi(r - R)/\varepsilon) dr \\
\geq \frac{\pi^2}{\varepsilon^2} \frac{R+\varepsilon}{R} \int_R^{R+\varepsilon} \sin^2(\pi(r - R)/\varepsilon) dr \\
= \frac{\pi^2}{\varepsilon^2} \frac{R+\varepsilon}{R} (m-1). (61)
\]

On the other hand, since the first Dirichlet eigenfunction of \(\Omega_{R,R+\varepsilon}\) is radial, \(u_{\Omega_{R,R+\varepsilon}}(x) :=\)
\[ \lambda(\Omega_{R,R+\varepsilon}) = \frac{\int_{\Omega_{R+\varepsilon}} u'(r)^2 r^{m-1} dr}{\int_{\Omega_{R+\varepsilon}} u(r)^2 r^{m-1} dr} \]

\[ \geq \left( \frac{R}{R + \varepsilon} \right)^{m-1} \frac{\int_{\Omega_{R+\varepsilon}} u'(r)^2 dr}{\int_{\Omega_{R+\varepsilon}} u(r)^2 dr} \]

\[ \geq \left( \frac{R}{R + \varepsilon} \right)^{m-1} \min_{v \in H^1_0(R, R+\varepsilon) \setminus \{0\}} \frac{\int_{\Omega_{R+\varepsilon}} v'(r)^2 dr}{\int_{\Omega_{R+\varepsilon}} v(r)^2 dr} \]

\[ = \frac{\pi^2}{\varepsilon^2} \left( \frac{R}{R + \varepsilon} \right)^{m-1}, \quad (62) \]

and (17) follows from (61) and (62).

To prove (18) we consider the radial solution \( \psi_\varepsilon(|x|) = u_\varepsilon(x) \) of

\[ -\Delta u_{\Omega_{R,R+\varepsilon}} = \lambda(\Omega_{R,R+\varepsilon}) u_{\Omega_{R,R+\varepsilon}}, \]

with zero boundary condition, and \( \|\psi_\varepsilon\|_\infty = 1 \). The function \( \psi_\varepsilon \) satisfies

\[ \psi_\varepsilon'' + \frac{m - 1}{r} \psi_\varepsilon' + \lambda_\varepsilon \psi_\varepsilon = 0 \quad \text{in } (R, R + \varepsilon), \]

with boundary condition \( \psi_\varepsilon(R) = \psi_\varepsilon(R + \varepsilon) = 0 \), and normalisation \( \|\psi_\varepsilon\|_\infty = 1 \), where \( \lambda_\varepsilon = \lambda(\Omega_{R,R+\varepsilon}) \). Define

\[ \phi_\varepsilon(t) = \psi_\varepsilon(R + \varepsilon t), \quad t \in (0, 1). \]

Then \( \phi_\varepsilon \) satisfies

\[ \begin{cases} 
\phi_\varepsilon'' + \frac{(m - 1)\varepsilon}{R + \varepsilon t} \phi_\varepsilon' + \varepsilon^2 \lambda_\varepsilon \phi_\varepsilon = 0 & \text{in } (0, 1), \\
\phi_\varepsilon(0) = \phi_\varepsilon(1) = 0, \\
\|\phi_\varepsilon\|_\infty = 1. \end{cases} \quad (63) \]

Integrating between the maximum point \( t_m \) of \( \phi \) and \( t \in (0, 1) \), we get that

\[ |\phi_\varepsilon'(t)| = \left| \int_{t_m}^t \left( \frac{(m - 1)\varepsilon \phi_\varepsilon'(t)}{R + \varepsilon t} + \varepsilon^2 \lambda_\varepsilon \phi_\varepsilon(t) \right) dt \right| \]

\[ \leq (m - 1) \left( \frac{2\varepsilon}{R} + \varepsilon^2 \lambda_\varepsilon \right). \quad (64) \]

Hence \( \phi_\varepsilon, \phi_\varepsilon' \) are equibounded in \( (0, 1) \) and, by the Arzelà-Ascoli Theorem, \( \phi_\varepsilon \) converges uniformly, as \( \varepsilon \to 0^+ \), to a continuous function \( \phi(t) \) in \( (0, 1) \). From (63), (64), we also obtain equiboundedness of the second derivatives \( \phi_\varepsilon'' \). Hence \( \phi_\varepsilon \) converges uniformly to \( \phi \) in \( C^1 \).
Moreover we obtain uniform convergence of the second derivatives \( \phi''_\varepsilon \). Passing to the limit in the equation, we infer that \( \phi \) satisfies

\[
\begin{aligned}
\phi'' + \pi^2 \phi &= 0 \quad \text{in} \ (0, 1), \\
\phi(0) &= \phi(1) = 0,
\end{aligned}
\]

Hence \( \phi(t) = \sin(\pi t) \), and

\[
\lim_{\varepsilon \downarrow 0} \int_{[0,1]} \phi_\varepsilon(t) dt = \int_{[0,1]} \phi(t) dt = \frac{2}{\pi}.
\]

(65)

So we obtain

\[
E(\Omega_{R,R+\varepsilon}) = |\Omega_{R,R+\varepsilon}|^{-1} \int_{\Omega_{R,R+\varepsilon}} \psi_\varepsilon \\
\geq \left( \frac{R}{R + \varepsilon} \right)^{m-1} \int_{[0,1]} \phi_\varepsilon(t) dt,
\]

and, by (65),

\[
\liminf_{\varepsilon \downarrow 0} E(\Omega_{R,R+\varepsilon}) \geq \frac{2}{\pi}.
\]

Similarly we have

\[
E(\Omega_{R,R+\varepsilon}) \leq \left( \frac{R + \varepsilon}{R} \right)^{m-1} \int_{[0,1]} \phi_\varepsilon(t) dt,
\]

and, by (65),

\[
\limsup_{\varepsilon \downarrow 0} E(\Omega_{R,R+\varepsilon}) \leq \frac{2}{\pi}.
\]

To prove (19) we consider an equilateral triangle \( \triangle \) with vertices at \((0,0), (1,0), (\frac{1}{2}, \frac{1}{2} \sqrt{3})\). The first Dirichlet eigenfunction is given by (formula (2.1) in [19]),

\[
u_\triangle(x_1, x_2) = \sin \left( \frac{4\pi x_2}{\sqrt{3}} \right) - \sin \left( 2\pi \left( x_1 + \frac{x_2}{\sqrt{3}} \right) \right) + \sin \left( 2\pi \left( x_1 - \frac{x_2}{\sqrt{3}} \right) \right).
\]

We find that \( |\triangle| = \frac{\sqrt{3}}{4} \),

\[
\|u_\triangle\|_\infty = u(1/2, \sqrt{3}/6) = \frac{3\sqrt{3}}{2},
\]

and

\[
\|u_\triangle\|_1 = \int_\triangle u(x_1, x_2) dx_1 dx_2 = \frac{9}{4\pi \sqrt{3}}.
\]

This proves (19).

The efficiency of an interval is given by \( \frac{2}{\pi} \). Formula (20) follows by separation of variables. More generally if \( \Omega_1 \) and \( \Omega_2 \) are open and connected sets in \( \mathbb{R}^{m_1} \), and \( \mathbb{R}^{m_2} \) respectively, and with finite measures \( |\Omega_1|_{m_1} \) and \( |\Omega_2|_{m_2} \) respectively, then

\[
E(\Omega_1 \times \Omega_2) = E(\Omega_1) E(\Omega_2),
\]
where \( \Omega_1 \times \Omega_2 \) is the Cartesian product in \( \mathbb{R}^{m_1+m_2} \).

To prove (21) we let \( B = \{ x \in \mathbb{R}^2 : |x| < 1 \} \). Then

\[
u_B(r, \theta) = J_0(j_0 r), \quad 0 \leq r < 1, \quad 0 < \theta \leq 2\pi,
\]

and

\[
\|u_B\|_1 = \int_{[0,1]} dr \int_{[0,2\pi)} d\theta J_0(j_0 r) \approx 0.215882(2\pi).
\]

Since \( \|u_B\|_\infty = J_0(0) = 1 \), we have that

\[
E(B) \approx 0.6782 \frac{2}{\pi}.
\]

Acknowledgements

The authors acknowledge support by the Leverhulme Trust through Emeritus Fellowship EM-2018-011-9, by GNAMPA of INdAM, and by a MIUR-PRIN 2017 grant “Qualitative and quantitative aspects of nonlinear PDE’s”. Michiel van den Berg wishes to thank Thomas Kappeler for helpful references to the literature.

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