

MATH 580 ASSIGNMENT 5

DUE MONDAY DECEMBER 1

1. Let $\Omega \subset \mathbb{R}_+^n \equiv \{x \in \mathbb{R}^n : x_n > 0\}$ be a domain, and let $\Sigma = \{x \in \partial\Omega : x_n = 0\}$ be a nonempty open subset of the hyperplane $\partial\mathbb{R}_+^n \equiv \{x_n = 0\}$. Prove the following.
 - a) Suppose that $u \in C^2(\Omega) \cap C(\Omega \cup \Sigma)$ is harmonic in Ω and $u = 0$ on Σ . Denote by x^* the reflection $(x_1, \dots, x_{n-1}, -x_n)$ of $x = (x_1, \dots, x_{n-1}, x_n)$, and let

$$\tilde{\Omega} = \Omega \cup \Sigma \cup \{x^* : x \in \Omega\}.$$

Then the function $\tilde{u} \in C(\tilde{\Omega})$ defined by $\tilde{u} = u$ in $\Omega \cup \Sigma$ and $\tilde{u}(x^*) = -u(x)$ for $x \in \Omega$ is harmonic in $\tilde{\Omega}$. This result is known as the *Schwarz reflection principle*.

- b) The Cauchy problem for the Laplace equation $\Delta u = 0$ with the Cauchy data $u = 0$ and $\partial_n u = g$ on the hyperplane $\{x_n = 0\}$ has no solution in any neighbourhood of $0 \in \mathbb{R}^n$, if g is not analytic at $0 \in \mathbb{R}^{n-1}$.
 - c) A bounded harmonic function in \mathbb{R}_+^n with $u = 0$ on $\{x_n = 0\}$ is identically zero.
2. Let $u \in C^2(\mathbb{R}^n)$ be an entire harmonic function in \mathbb{R}^n . Prove the following.
 - a) If $u \in L^p(\mathbb{R}^n)$ for some $1 \leq p < \infty$ then $u \equiv 0$.
 - b) Any tangent hyperplane to the graph of u intersects the graph more than once.
 - c) If u satisfies $u(x) \geq -C(1 + |x|)^m$ for some constants C and $m \in \mathbb{N}$, then u is a polynomial of degree less or equal to m .
3. Let $\Omega \subset \mathbb{R}^n$ be an open set, and let $u \in C^2(\Omega)$ be a nonconstant harmonic function. Show that u cannot have a *local* maximum in Ω . (Note that the strong maximum principle as usually stated rules out only *global* maximums.)
4. We say $u \in C(\Omega)$ is *subharmonic* in Ω if for each $y \in \Omega$ there exists $r^* > 0$ such that

$$u(y) \leq \frac{1}{|B_r|} \int_{B_r(y)} u, \quad \forall r \in (0, r^*). \quad (*)$$

Prove the following statements.

- (a) A function $u \in C^2(\Omega)$ is subharmonic in Ω iff $\Delta u \geq 0$ in Ω .
 - (b) A function $u \in C(\Omega)$ is subharmonic in Ω iff for any closed ball $B \subset \Omega$ and any harmonic function v in a neighbourhood of \bar{B} , $u \leq v$ on ∂B implies $u \leq v$ in B .
 - (c) We get an equivalent definition of subharmonic functions, if we replace the average over the ball $B_r(y)$ in (*) by the average over the sphere $\partial B_r(y)$.
 - (d) A function subharmonic in \mathbb{R}^2 and bounded from above must be constant. Is this statement true in \mathbb{R}^n for $n \geq 3$?
5. Let Ω be a bounded domain in \mathbb{R}^n .

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- (a) Show that if the Dirichlet problem in Ω is solvable for any boundary condition $g \in C(\partial\Omega)$, then each boundary point $z \in \partial\Omega$ admits a barrier.
- (b) Why is regularity of a boundary point a local property? In other words, if $z \in \partial\Omega$ is regular, and if Ω' is a domain that coincides with Ω in a neighbourhood of z (hence in particular $z \in \partial\Omega'$), then is z also regular as a point on $\partial\Omega'$?