

Let  $\Omega$  be a bounded open set and  $\gamma \in W^{1,2}(\Omega)$ .

We have shown that:

$\exists f \in W^{1,2}(\Omega)$ ,  $f - \gamma \in W_0^{1,2}(\Omega)$  such that

$$\Delta f(\gamma) = \int_{\Omega} f \Delta \varphi = 0 \quad \forall \varphi \in C_c^\infty(\Omega),$$

i.e.  $f$  is a weakly harmonic function. In order to prove Theorem 2; i.e. that  $f \in C^\infty(\Omega)$  we need some previous results:

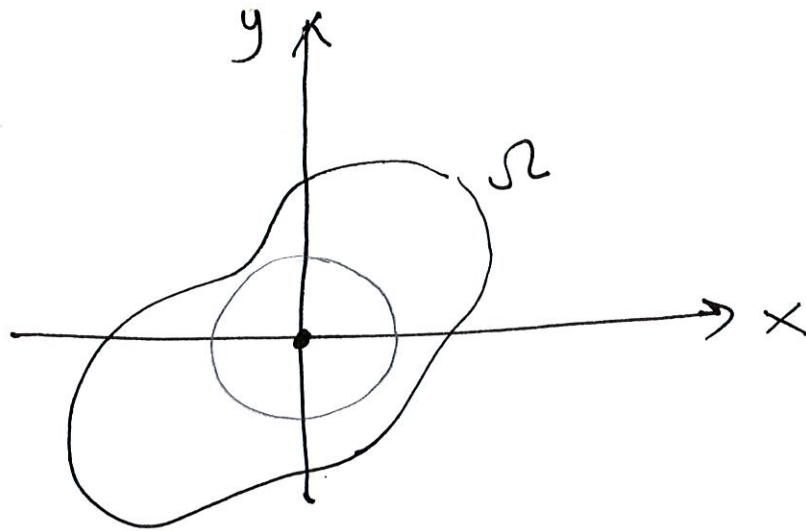
Theorem: If  $f \in W_{loc}^{1,2}(\Omega)$  is weakly harmonic, then  $f$  is continuous in  $\Omega$  and:

$$f(x_0) = \int_{B(x_0,r)} f(y) d\lambda(y),$$

whenever  $\bar{B}(x_0,r) \subset \Omega$ .

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Proof: WLOG take  $x_0 = 0$



Let  $0 < \delta < d(x_0, \partial\Omega)$ . We will use the formula:

$$\int_{B(x_0, \delta)} f(x) d\lambda(x) = \int_0^\delta \int_{\partial B(0, r)} f(r, z) r^{n-1} d\mathcal{H}^{n-1}(z) dr.$$

Define:

$$F(r) = \int_{\partial B(0, r)} f(r, z) d\mathcal{H}^{n-1}(z), \quad 0 < r < d(x_0, \partial\Omega)$$

Claim 1:  $F(r)$  is constant for every  $r$ ; that is, there exists a number  $\alpha$  such that  $F(r) = \alpha$ , for all  $0 < r < d(x_0, \partial\Omega)$

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From Claim 1 we compute:

$$\begin{aligned} \int_{B(x_0, \delta)} f(x) d\lambda(x) &= \int_0^\delta \alpha r^{n-1} dr \\ &= \alpha \left. \frac{r^n}{n} \right|_0^\delta = \alpha \frac{\delta^n}{n} \end{aligned}$$

Hence:

$$\frac{1}{\delta^n} \int_{B(x_0, \delta)} f(x) d\lambda(x) = \frac{\alpha}{n}$$

and therefore:

$$\frac{1}{\lambda(B(x_0, \delta))} \int_{B(x_0, \delta)} f(x) d\lambda(x) = \alpha(x_0) C(n)$$

We have shown:

$$\int_{B(x_0, \delta)} f(y) d\lambda(y) = \alpha(x_0) C(n) \quad (A)$$

for  $0 < \delta < d(x_0, \partial\Omega)$ , & every  $x_0 \in \Omega$

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Since almost every  $x_0 \in \Omega$  is a Lebesgue point for  $f$  we have:

$$f(x_0) = \lim_{\delta \rightarrow 0} \int_{B(x_0, \delta)} f(y) dy, \quad \lambda\text{-a.e. } x_0$$

Hence, by (A):

$$(B) \quad \left. \begin{array}{l} f(x_0) = \int_{B(x_0, r)} f(y) dy \\ \text{for } \lambda\text{-a.e. } x_0 \in \Omega \text{ and} \\ \text{any ball } \bar{B}(x_0, r) \subset \Omega \end{array} \right\}$$

Claim:  $f$  can be redefined on a set of measure zero in such a way as to ensure its continuity in  $\Omega$ .

Indeed, if  $x_0$  is not a Lebesgue point and  $\bar{B}(x_0, r) \subset \Omega$ , define:

$$f(x_0) := \int_{B(x_0, r)} f(y) dy$$

↑  
redefine

$f$  is now continuous in  $\Omega$ . If  $x_0 \in \Omega$  and  $x_n \rightarrow x_0$ ,  $x_n \in \Omega$ , then we choose  $r$  small enough so that

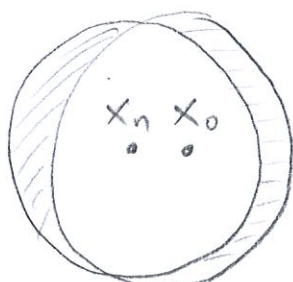
$$\bar{B}(x_n, r) \subset \Omega, \quad \bar{B}(x_0, r) \subset \Omega.$$

Thus:

$$\begin{aligned} |f(x_n) - f(x_0)| &= \left| \int_{B(x_n, r)} f(y) dy - \int_{B(x_0, r)} f(y) dy \right| \\ &\leq \int_{B(x_n, r) \Delta B(x_0, r)} |f(y)| dy \end{aligned}$$

where:

$$B(x_n, r) \Delta B(x_0, r) = [\bar{B}(x_n, r) \setminus B(x_0, r)] \cup [B(x_0, r) \setminus \bar{B}(x_n, r)]$$



Given  $\varepsilon > 0$ ,  $\exists N$  s.t. for  $n \geq N$ :

$$\lambda(B(x_n, r) \Delta B(x_0, r)) < \delta \quad \text{and} \quad \int_{B(x_n, r) \Delta B(x_0, r)} |f(y)| dy < \varepsilon$$

$\therefore |f(x_n) - f(x_0)| \leq \varepsilon$ ,  $n \geq N$ . Thus  $f(x_n) \rightarrow f(x_0)$ .  
 $\therefore f$  is continuous in  $\Omega$ .



Notes on Area and Coarea formula.

Let

$f: \mathbb{R}^n \rightarrow \mathbb{R}^m$ ,  $m \geq n$ ,  $f$  Lipschitz.

$A \subset \mathbb{R}^n$  Lebesgue measurable. Then:

(1) 
$$\int_{\mathbb{R}^m} \mathcal{H}^0(A \cap f^{-1}(y)) d\mathcal{H}^n(y) = \int_A |Jf(x)| d\lambda(x)$$

AREA FORMULA

For  $m \geq n$ , we can write:

$$df(x) = O \cdot S,$$

where  $O$  is an  $m \times n$  orthogonal matrix and  $S$  is an  $n \times n$  symmetric matrix. In (1) we define:

$$Jf(x) = \det S$$

If  $f$  is 1-1 and  $n=m$ :

$$\int_{f(A)} d\lambda(y) = \int_A |Jf(x)| d\lambda(x)$$

and for any integrable function  $g$ :

(2) 
$$\int_{f(A)} g(y) d\lambda(y) = \int_A g \circ f(x) |Jf(x)| d\lambda(x)$$

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Ex 1: Compute the volume inside the Ellipsoid:

$$E = \left\{ (x, y, z) \in \mathbb{R}^3 : \frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} \leq 1 \right\}$$

Let

$$B = \left\{ (u, v, w) \in \mathbb{R}^3 : u^2 + v^2 + w^2 \leq 1 \right\}$$

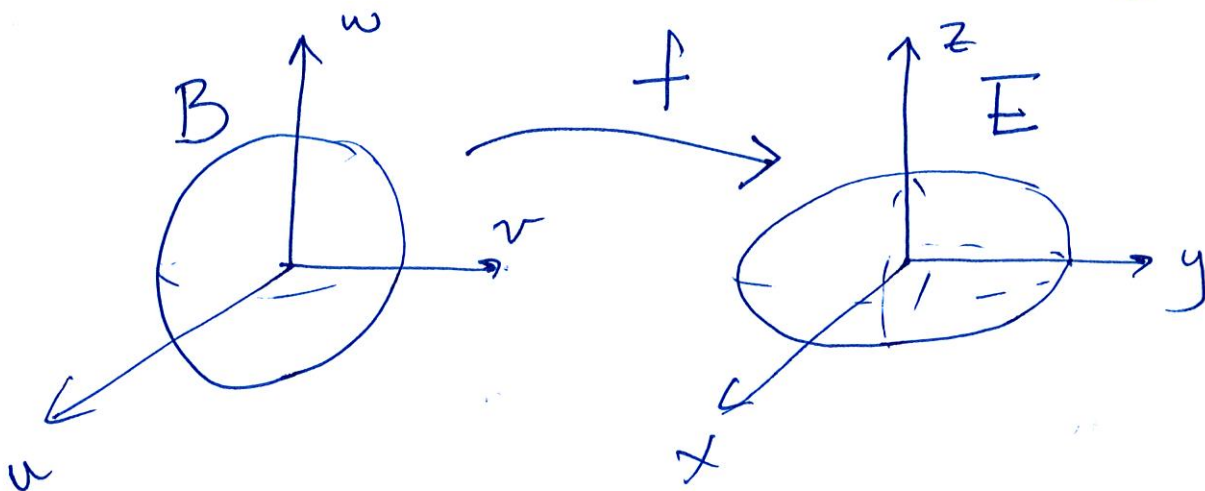
Let

$$f: \mathbb{R}^3 \rightarrow \mathbb{R}^3$$

$$f(u, v, w) = (au, bv, cw)$$

$$= (x(u, v, w), y(u, v, w), z(u, v, w))$$

Claim:  $f(B) = E$  and  $f|_B$  is 1-1



Fix  $0 < r \leq 1$ .

Let  $S_r = \{ (u, v, w) : u^2 + v^2 + w^2 = r^2 \}$  the sphere of radius  $r$ .

Let  $(x, y, z) \in f(S_r)$ . Then:

$$x = au$$

$$y = bv$$

$$z = cw$$

implies:

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = u^2 + v^2 + w^2 = r^2$$

$$\therefore \frac{x^2}{(ra)^2} + \frac{y^2}{(rb)^2} + \frac{z^2}{(rc)^2} = 1$$

which is an inner ellipsoid; say  $E_r$ . Thus:

$$f(S_r) = E_r.$$

Clearly, from here it follows

$$f(B) = E \quad f|_B \text{ 1-1.}$$



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Applying the Change  
of Variables formula:

$$\int_{T(B)} d\lambda(x, y, z) = \int_B |Jf(x)| d\lambda(u, v, w)$$

But:

$Jf(x) = \det(df(x))$ , where

$$df(x) = \begin{pmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} & \frac{\partial x}{\partial w} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} & \frac{\partial y}{\partial w} \\ \frac{\partial z}{\partial u} & \frac{\partial z}{\partial v} & \frac{\partial z}{\partial w} \end{pmatrix} = \begin{pmatrix} a & 0 & 0 \\ 0 & b & 0 \\ 0 & 0 & c \end{pmatrix}$$

$$\therefore Jf(x) = abc.$$

$$\begin{aligned} \therefore \int_E d\lambda(x, y, z) &= \int_B abc d\lambda(u, v, w) \\ &= abc \lambda(B) = \frac{4}{3} \pi abc. \end{aligned}$$

$$\therefore \lambda(E) = \text{Volume of } E = \frac{4}{3} \pi abc$$