

We now proceed to complete the proof of:

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

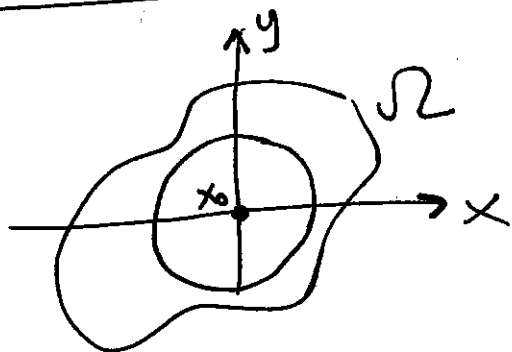
$$f(x_0) = \int_{B(x_0,r)} f(y) d\lambda(y)$$

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

At this point, the only missing piece is the proof of:

Claim 1: $F(r) = \int_{\partial B(x_0,r)} f(x) d\mathcal{H}^{n-1}(x)$

is constant for all $0 < r < d(x_0, \Omega)$



WLOG:
 $x_0 = 0$.

In order to prove Claim 1 we recall that, since $f \in W_{loc}^{1,2}(\Omega)$ is weakly

harmonic, then.

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$$(A) \int_{\Omega} f \Delta \psi \, d\lambda(x) = 0, \text{ for all } \psi \in C_c^\infty(\Omega).$$

We want to choose an appropriate test function ψ in (A). We consider a test function of the form:

$$\psi(x) = w(|x|)$$

A direct calculation shows:

$$\begin{aligned} \frac{\partial \psi}{\partial x_i} &= w'(|x|) \frac{\partial}{\partial x_i} (x_1^2 + \dots + x_n^2)^{1/2} \\ &= w'(|x|) \frac{1}{2} (x_1^2 + \dots + x_n^2)^{-1/2} (2x_i) \\ &= w'(|x|) \frac{x_i}{|x|} \end{aligned}$$

and

$$\begin{aligned} \frac{\partial^2 \psi}{\partial x_i^2} &= \frac{x_i}{|x|} \left(w''(|x|) \frac{x_i}{|x|} \right) + w'(|x|) \left[\frac{|x| - x_i \cdot \frac{x_i}{|x|}}{|x|^2} \right] \\ &= \frac{x_i^2}{|x|^2} w''(|x|) + w'(|x|) \left[\frac{|x|^2 - x_i^2}{|x|^3} \right] \end{aligned}$$

$$\frac{\partial^2 \psi}{\partial x_1^2} + \dots + \frac{\partial^2 \psi}{\partial x_n^2} = w''(|x|) + \frac{n}{|x|} w'(|x|) - \frac{w'(|x|)}{|x|}$$

$$\therefore \Delta \psi(x) = w''(|x|) + \frac{(n-1)}{|x|} w'(|x|)$$

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Let $r = |x|$.

Let

$$0 < t < T < d(x_0, \partial\Omega)$$

We choose $w(r)$ such that:

$$w \in C_c^\infty(t, T)$$

With such w we can compute:

$$0 = \int_{\Omega} f(x) \Delta \psi(x) d\lambda(x)$$

$$= \int_{\Omega} f(x) \left[w''(|x|) + \frac{(n-1)}{|x|} w'(|x|) \right] d\lambda(x)$$

$$= \int_t^T \int_{\partial B(0,1)} f(r, z) \left[w''(r) + \frac{(n-1)}{r} w'(r) \right] r^{n-1} d\mathcal{H}^{n-1}(z) dr$$

$$= \int_t^T \int_{\partial B(0,1)} f(r, z) \left[w''(r) r^{n-1} + (n-1) r^{n-2} w'(r) \right] d\mathcal{H}^{n-1}(z) dr$$

$$= \int_t^T \int_{\partial B(0,1)} f(r, z) \left(r^{n-1} w'(r) \right)' d\mathcal{H}^{n-1}(z) dr$$

$$= \int_t^T F(r) \left[r^{n-1} w'(r) \right]' dr$$

$$\therefore \boxed{0 = \int_t^T F(r) \left[r^{n-1} w'(r) \right]' dr} \quad (B)$$

How do we construct $w(r)$?

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Let $\psi \in C_c^\infty(t, T)$ s.t.

$$\int_t^T \psi(r) dr = 0$$

For each real number r , define:

$$y(r) = \int_t^r \psi(s) ds$$

and define η by:

$$\eta(r) = \int_t^r \frac{y(s)}{s^{n-1}} ds$$

Finally, let:

$$w(r) = \eta(r) - \eta(T)$$

Note that $w \equiv 0$ on $[0, t]$ and $[T, \infty)$.

Indeed, if $T_0 > T$:

$$w(T_0) = \eta(T_0) = \int_t^{T_0} \frac{y(s)}{s^{n-1}} ds$$

$$= \int_t^T \frac{y(s)}{s^{n-1}} ds + \int_T^{T_0} \frac{y(s)}{s^{n-1}} ds$$

$$= \eta(T) + \int_{T_0}^T \frac{1}{s^{n-1}} \cdot 0 ds$$

$$= \eta(T); \text{ since } y(s) \equiv 0, \text{ if } s > T.$$

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Since $w'(r) = \frac{y(r)}{r^{n-1}}$

we obtain from (B):

$$0 = \int_t^T F(r) \left[r^{n-1} \frac{y(r)}{r^{n-1}} \right]' dr$$

$$= \int_t^T F(r) y'(r) dr$$

$$= \int_t^T F(r) \psi(r) dr$$

We have:

$$\int_t^T F(r) \psi(r) dr = 0, \text{ for } (C)$$

$$\text{every } \psi \in C_c^\infty(t, T), \int_t^T \psi = 0$$

We consider the function $F(r)$ as a distribution, say T , defined on $C_c^\infty(t, T)$. The derivative of the distribution T is defined for any $\psi \in C_c^\infty(t, T)$:

$$T'(\psi) = -T(\psi') = -\int_t^T F(r) \psi'(r) dr$$

But notice that:

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$$\int_t^T \varphi'(r) = \varphi(T) - \varphi(t) = 0.$$

Hence $\varphi' \in C_c^\infty(t, T)$, $\int_t^T \varphi' = 0$ and therefore from (C):

$$\int_t^T F(r) \varphi'(r) dr = 0$$

$$\begin{aligned} \therefore T'(\varphi) &= 0 \quad \forall \varphi \in C_c^\infty(t, T). \\ \therefore T' &= 0 \end{aligned}$$

We have shown in a previous lecture that if T a distribution then:

$$T' = 0 \Rightarrow T \text{ is associated to a constant}$$

Therefore, we have shown that:

$$\exists \alpha \text{ s.t. } F(r) = \alpha, \text{ for all } t < r < T$$

Since t and T are arbitrary, we conclude that $F(r) = \alpha$ for all $0 < r < d(x_0, \partial\Omega)$.

