

**Problem 1 (Problem 2 in book):**

Let  $u$  be such that  $\Delta u = 0$  and let  $v$  be such that  $v(x) = u(Ox)$  for some orthogonal  $n \times n$  matrix  $O$ .

Then we have:

$$\begin{aligned}
 \Delta v(x) &= \Delta u(x) \\
 &= \sum_{i=1}^n u_{x_i x_i}(Ox) \\
 &= \sum_{i=1}^n u_{x_i x_i}(Ox_1 e_1 + Ox_2 e_2 \dots + Ox_n e_n) \\
 &= \sum_{i=1}^n \sum_{j=1}^n u_{x_i x_i}(Ox_j e_j) \\
 &= \sum_{i=1}^n \sum_{j=1}^n u_{x_i x_i}(x_j e_j) \\
 &= \sum_{i=1}^n u_{x_i x_i}(x) \\
 &= 0
 \end{aligned}$$

That is, solutions to  $\Delta u = 0$  are rotation-invariant.

**Problem 2 (Problem 3 in book):**

Let  $u$  be such that

$$\begin{cases} -\Delta u = f & \text{in } B(0, r) \\ u = g & \text{on } \partial B(0, r) \end{cases}$$

with dimension  $n \geq 3$ .

Then define  $\phi(r) = \oint_{\partial B(0, r)} u(y) dS(y) - \frac{1}{n(n-2)\alpha(n)} \int_{B(0, r)} \left( \frac{1}{|x|^{n-2}} - \frac{1}{r^{n-2}} \right) \Delta u(x) dx$ .

Then

$$\begin{aligned}
\phi'(r) &= \oint_{\partial B(0,r)} \frac{\partial u}{\partial \nu} dS(y) - \frac{\partial}{\partial r} \left( \frac{1}{n(n-2)\alpha(n)} \int_{B(0,r)} \left( \frac{1}{|x|^{n-2}} - \frac{1}{r^{n-2}} \right) \Delta u(x) dx \right) \\
&= \frac{r}{n} \oint_{B(0,r)} \Delta u(y) dy - \frac{\partial}{\partial r} \left( \frac{1}{n(n-2)\alpha(n)} \int_{B(0,r)} \left( \frac{1}{|x|^{n-2}} - \frac{1}{r^{n-2}} \right) \Delta u(x) dx \right) \\
&= \frac{r}{n\alpha(n)r^n} \int_{B(0,r)} \Delta u(y) dy - \frac{\partial}{\partial r} \left( \frac{1}{n(n-2)\alpha(n)} \int_{B(0,r)} \left( \frac{1}{|x|^{n-2}} - \frac{1}{r^{n-2}} \right) \Delta u(x) dx \right) \\
&= \frac{1}{n\alpha(n)} \left( \frac{1}{r^{n-1}} \int_{B(0,r)} \Delta u(y) dy - \frac{\partial}{\partial r} \left( \frac{1}{(n-2)} \int_{B(0,r)} \left( \frac{1}{|x|^{n-2}} - \frac{1}{r^{n-2}} \right) \Delta u(x) dx \right) \right) \\
&= \frac{1}{n\alpha(n)r^{n-1}} \left( \int_{B(0,r)} \Delta u(y) dy - \frac{r^{n-1}}{n-2} \frac{\partial}{\partial r} \left( \int_{B(0,r)} \left( \frac{1}{|x|^{n-2}} - \frac{1}{r^{n-2}} \right) \Delta u(x) dx \right) \right)
\end{aligned}$$

(The next chunk is basically “apply polar coordinates in the same fashion as in the book”.)

$$\begin{aligned}
&= \frac{1}{n\alpha(n)r^{n-1}} \left( \int_{B(0,r)} \Delta u(y) dy - \int_{B(0,r)} \Delta u(x) dx \right) \\
&= 0
\end{aligned}$$

So  $\phi'$  is identically zero. So  $\phi$  is constant. So  $\phi(r) = \lim_{t \rightarrow 0} \phi(t) = \lim_{t \rightarrow 0} \oint_{\partial B(0,r)} u(y) dS(y) - \frac{1}{n(n-2)\alpha(n)} \int_{B(0,r)} \left( \frac{1}{|x|^{n-2}} - \frac{1}{r^{n-2}} \right) \Delta u(x) dx = u(0)$ .

Thus, by replacing  $u$  with  $g$  on the boundary and  $\Delta u$  with  $-f$  on the interior, we have:

$$u(0) = \oint_{\partial B(0,r)} g dS + \frac{1}{n(n-2)\alpha(n)} \int_{B(0,r)} \left( \frac{1}{|x|^{n-2}} - \frac{1}{r^{n-2}} \right) f dx$$

**Problem 3 (Only homework on page):**

Let  $u(x)$  be a  $C^2$  solution to

$$\Delta u(x) = |x|^2 \text{ on } \mathbb{R}^n$$

with  $n \geq 3$ .

Set  $m(r) = \int_{\partial B(0,r)} u(y) dS(y)$ .

Then  $u$  solves

$$\begin{aligned} \Delta(u) &= |x|^2 \text{ in } B(0, r) \\ u &= u \text{ on } \partial B(0, r) \end{aligned}$$

So by the above problem,

$$\begin{aligned} u(0) &= \int_{\partial B(0,r)} u(y) dS(y) + \frac{1}{n(n-2)\alpha(n)} \int_{B(0,r)} \left( \frac{1}{|x|^{n-2}} - \frac{1}{r^{n-2}} \right) |x|^2 dx \\ &= m(r) + \frac{1}{n(n-2)\alpha(n)} \int_{B(0,r)} \left( \frac{1}{|x|^{n-2}} - \frac{1}{r^{n-2}} \right) |x|^2 dx \\ &= m(r) + \frac{1}{n(n-2)\alpha(n)} \int_{B(0,r)} \left( \frac{|x|^2}{|x|^{n-2}} - \frac{|x|^2}{r^{n-2}} \right) dx \end{aligned}$$

(I must admit that I'm unsure of the details of this next step.)

$$= m(r) - \frac{r^4}{4(n+2)}$$

which is the result we wanted.

If  $n = 1$ , then  $u(x) = x^4 + Cx + D$  are the only solutions to this, where  $C, D \in \mathbb{R}$ ; this follows from elementary differential equations. It suffices to prove that  $m(r) = \frac{r^4}{4(n+2)}$ , because the addition of a constant to  $u$  leaves  $u(0) - m(r)$  invariant (and this can be readily checked.)

(I don't have this for  $n = 2$ .)