MA 523: Homework 5

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PROBLEM 5.1

Prove that Laplace's equation $\Delta u = 0$ is rotation invariant; that is, if O is an orthogonal $n \times n$ matrix and we define $v(x) := u(Ox)$, $x \in \mathbb{R}^n$, then $\Delta v = 0$.

Solution. ■

PROBLEM 5.2

Let $n = 2$ and U be the halfplane $\{ x_2 > 0 \}$. Prove that

$$\sup_U u = \sup_{\partial U} u$$

for $u \in C^2(U) \cap C(\bar{U})$ which are harmonic in U under the additional assumption that u is bounded from above in $\bar{U}$. (The additional assumption is needed to exclude examples like $u = x_2$.)
[*Hint:* Take for $\varepsilon > 0$ the harmonic function

$$u(x_1, x_2) + \varepsilon \ln \sqrt{x_1^2 + (x_2 + 1)^2}.$$

Apply the maximum principle to a region $\left\{ x_1^2 + (x_2 + 1)^2 < a_2, x_2 > 0 \right\}$ with large a. Let $\varepsilon \to 0$.]

Solution. ∎

PROBLEM 5.3

Let $U \subset \mathbb{R}^n$ be an open set. We say $v \in C^2(U)$ is subharmonic if

$$-\Delta v \leqslant 0 \qquad \text{in } U.$$

(a) Let $\varphi\colon \mathbb{R}^m \to \mathbb{R}$ be smooth and convex. Assume $u^1, \dots, u^m$ are harmonic in U and

$$v := \varphi(u_1, \dots, u_m).$$

Prove v is sub harmonic.

[*Hint:* Convexity for a smooth function $\varphi(z)$ is equivalent to $\sum_{j,k=1}^{m} \varphi_{z_j,z_k}(z)\xi_j\xi_j \geqslant 0$ for any $\xi \in \mathbb{R}^m$.]

(b) Prove $v := |Du|^2$ is subharmonic, whenever u is harmonic. (Assume that harmonic functions are C^∞.)

Solution. ■