

$$\begin{aligned}
 ① \quad & \Delta[u(x_1, t) u(x_2, t) \cdots u(x_n, t)] \\
 &= \frac{\partial^2 u(x_1, t)}{\partial x_1^2} \cdot u(x_2, t) \cdots u(x_n, t) \\
 &\quad + u(x_1, t) \frac{\partial^2 u(x_2, t)}{\partial x_2^2} \cdots u(x_n, t) \quad \dots \dots \\
 &\quad + u(x_1, t) u(x_2, t) \cdots \frac{\partial^2 u(x_n, t)}{\partial x_n^2} \\
 &= \frac{\partial u(x_1, t)}{\partial t} u(x_2, t) \cdots u(x_n, t) + u(x_1, t) \frac{\partial u(x_2, t)}{\partial t} \cdots u(x_n, t) \\
 &\quad + \cdots + u(x_1, t) u(x_2, t) \cdots \frac{\partial u(x_n, t)}{\partial t} \\
 &= \frac{\partial}{\partial t} (u(x_1, t) u(x_2, t) \cdots u(x_n, t)) \quad \text{i.e. } \boxed{\frac{\partial u}{\partial t} = \Delta u}
 \end{aligned}$$

② By KIRCHHOFF's formula

$$u(10, 0, 0, t) = \frac{1}{4\pi t} \iint_{\partial B(10, 0, 0; t)} h dS_t$$

where  $h = 5$  in  $\overline{B(0, 0, 0; 3)}$  and  $h = 0$  otherwise. The sphere  $\partial B(10, 0, 0; t)$  intersects the ball  $\Leftrightarrow 7 \leq t \leq 13$ . It follows that  $u(10, 0, 0, t) \neq 0 \Leftrightarrow 7 < t < 13$ .

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③ Integrating the usual mean value formula

$$4\pi r^2 u(\vec{x}_0) = \iint_{\partial B(\vec{x}_0, r)} u dS_n \quad (*)$$

over the interval  $[0, R]$  we get

$$\frac{4}{3}\pi R^3 u(\vec{x}_0) = \iiint_{B(\vec{x}_0, R)} u(\vec{y}) d^3 \vec{y} \quad (†)$$

provided that  $\overline{B(\bar{x}_0, R)} \subset \Omega$ . - We can also differentiate (\*) with respect to  $R$  to arrive at (\*), now with  $r = R$ . (See page 164 in B.)

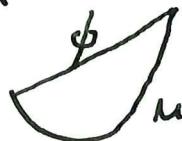
$$\textcircled{g.1} \quad \Delta u \geq 0, \quad \Delta \phi = 0, \quad u|_{\partial\Omega} = \phi|_{\partial\Omega}$$

$$\text{Now } \Delta(u - \phi) = \Delta u - \Delta \phi \geq 0 - 0 = 0$$

Hence  $u - \phi$  is subharmonic and hence

$$\max_{\bar{\Omega}}(u - \phi) = \max_{\bar{\Omega}}(u - \phi) = 0$$

by the Maximum Principle (Theorem g.5). Thus  
 $u \leq \phi$  in  $\Omega$ .



$$\textcircled{g.3} \quad \Omega \subset B(\bar{0}, R),$$

$$\Delta u = -f \text{ in } \Omega, \quad u|_{\partial\Omega} = 0.$$

Here  $f \in C(\bar{\Omega})$ ,  $u \in C^2(\Omega)$ ,  $u \in C(\bar{\Omega})$ .

$$\begin{aligned} \Delta[u(\bar{x}) + c|\bar{x}|^2] &= \Delta u(\bar{x}) + 2nc \\ &= -f(\bar{x}) + 2nc \geq -\max_{\bar{\Omega}}(f) + 2nc \end{aligned}$$

$$\geq 0, \text{ if } c = \frac{1}{2n} \max_{\bar{\Omega}}(f)$$

For this value of  $c$  (and all greater values)  
 $u(\bar{x}) + c|\bar{x}|^2$  is subharmonic and so it obeys  
the maximum principle

$$\max_{\bar{\Omega}}(u(\bar{x}) + c|\bar{x}|^2) = \max_{\bar{\Omega}}(u(\bar{x}) + c|\bar{x}|^2)$$

$$\begin{aligned} &\leq \max_{\partial\Omega}(u) + \max_{x \in \partial\Omega}(c|x|^2) \\ &\leq 0 + cR^2 = \frac{1}{2^n} R^2 \operatorname{Max}(f) \end{aligned}$$

It follows that

$$u \leq \frac{R^2}{2^n} \operatorname{Max}(f).$$

Assume  
 $c \geq 0$ .  
Otherwise  
 $\Delta u \geq 0$   
and  $u \leq 0$ .

### (9.4) Harnack's Inequality

$u \geq 0$ ,  $\Delta u = 0$  in a ball  $B(0, 4R + \varepsilon)$   
let  $\bar{x}, \bar{y} \in B(\bar{0}, R)$ . By the radial mean  
value property

$$\begin{aligned} \operatorname{vol}(B_{3R}) u(\bar{y}) &= \int_{B(\bar{y}, 3R)} u d^3\bar{z} \geq \int_{B(\bar{x}, R)} u d^3\bar{z} \\ &= \operatorname{vol}(B_R) u(\bar{x}). \Rightarrow \end{aligned}$$

$$u(\bar{x}) \leq 3^n u(\bar{y})$$

Since the points were arbitrary

$$\underset{B(0, R)}{\operatorname{Max} u} \leq 3^n \underset{B(0, R)}{\min u}$$

↑  
Independent  
of  $u$ !

(In particular,  $u \geq 0$  cannot have any zeros, except for  $u \equiv 0$ .)