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Levin's type boundary behaviors for functions harmonic and admitting certain lower bounds

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Abstract

In this paper, we prove Levin's type boundary behaviors for functions harmonic and admitting certain lower bounds, which extend Pan, Qiao and Deng's inequalities for analytic functions in a half-space.

Keywords: Levin's type boundary behaviors; harmonic function; half-space

1 Introduction and results

Let \mathbf{R} and \mathbf{R}_+ be the set of all real numbers and the set of all positive real numbers, respectively. We denote by \mathbf{R}^n ($n \geq 2$) the n -dimensional Euclidean space. A point in \mathbf{R}^n is denoted by $P = (X, x_n)$, $X = (x_1, x_2, \dots, x_{n-1})$. The Euclidean distance between two points P and Q in \mathbf{R}^n is denoted by $|P - Q|$. Also $|P - O|$ with the origin O of \mathbf{R}^n is simply denoted by $|P|$. The boundary and the closure of a set S in \mathbf{R}^n are denoted by ∂S and \bar{S} , respectively.

We introduce a system of spherical coordinates (r, Θ) , $\Theta = (\theta_1, \theta_2, \dots, \theta_{n-1})$, in \mathbf{R}^n which are related to Cartesian coordinates $(x_1, x_2, \dots, x_{n-1}, x_n)$ by $x_n = r \cos \theta_1$.

The unit sphere and the upper half-unit sphere in \mathbf{R}^n are denoted by \mathbf{S}^{n-1} and \mathbf{S}_+^{n-1} , respectively. For simplicity, a point $(1, \Theta)$ on \mathbf{S}^{n-1} and the set $\{\Theta; (1, \Theta) \in \Omega\}$ for a set Ω , $\Omega \subset \mathbf{S}^{n-1}$, are often identified with Θ and Ω , respectively. For two sets $\Xi \subset \mathbf{R}_+$ and $\Omega \subset \mathbf{S}^{n-1}$, the set $\{(r, \Theta) \in \mathbf{R}^n; r \in \Xi, (1, \Theta) \in \Omega\}$ in \mathbf{R}^n is simply denoted by $\Xi \times \Omega$. In particular, the half-space $\mathbf{R}_+ \times \mathbf{S}_+^{n-1} = \{(X, x_n) \in \mathbf{R}^n; x_n > 0\}$ will be denoted by T_n .

For $P \in \mathbf{R}^n$ and $r > 0$, let $B(P, r)$ denote the open ball with center at P and radius r in \mathbf{R}^n . $S_r = \partial B(O, r)$. By $C_n(\Omega)$, we denote the set $\mathbf{R}_+ \times \Omega$ in \mathbf{R}^n with the domain Ω on \mathbf{S}^{n-1} . We call it a cone. Then T_n is a special cone obtained by putting $\Omega = \mathbf{S}_+^{n-1}$. We denote the sets $I \times \Omega$ and $I \times \partial\Omega$ with an interval on \mathbf{R} by $C_n(\Omega; I)$ and $S_n(\Omega; I)$. By $S_n(\Omega; r)$ we denote $C_n(\Omega) \cap S_r$. By $S_n(\Omega)$ we denote $S_n(\Omega; (0, +\infty))$ which is $\partial C_n(\Omega) - \{O\}$.

We use the standard notations $u^+ = \max\{u, 0\}$ and $u^- = -\min\{u, 0\}$. Further, we denote by w_n the surface area $2\pi^{n/2} \{\Gamma(n/2)\}^{-1}$ of \mathbf{S}^{n-1} , by $\partial/\partial n_Q$ the differentiation at Q along the inward normal into $C_n(\Omega)$, by dS_r the $(n-1)$ -dimensional volume elements induced by the Euclidean metric on S_r and by dw the elements of the Euclidean volume in \mathbf{R}^n .

Let Ω be a domain on \mathbf{S}^{n-1} with smooth boundary. Consider the Dirichlet problem

$$(\Delta_n + \lambda)\varphi = 0 \quad \text{on } \Omega,$$

$$\varphi = 0 \quad \text{on } \partial\Omega,$$

where Δ_n is the spherical part of the Laplace operator

$$\Delta_n = \frac{n-1}{r} \frac{\partial}{\partial r} + \frac{\partial^2}{\partial r^2} + \frac{\Delta_n}{r^2}.$$

We denote the least positive eigenvalue of this boundary value problem by λ and the normalized positive eigenfunction corresponding to λ by $\varphi(\Theta)$,

$$\int_{\Omega} \varphi^2(\Theta) dS_1 = 1.$$

In order to ensure the existence of λ and smooth $\varphi(\Theta)$, we put a rather strong assumption on Ω : if $n \geq 3$, then Ω is a $C^{2,\alpha}$ -domain ($0 < \alpha < 1$) on \mathbf{S}^{n-1} surrounded by a finite number of mutually disjoint closed hypersurfaces for the definition of $C^{2,\alpha}$ -domain. Then $\varphi \in C^2(\overline{\Omega})$ and $\partial\varphi/\partial n > 0$ on $\partial\Omega$ (here and below, $\partial/\partial n$ denotes differentiation along the interior normal).

We note that each function $r^{\aleph^\pm} \varphi(\Theta)$ is harmonic in $C_n(\Omega)$, belongs to the class $C^2(C_n(\Omega) \setminus \{O\})$ and vanishes on $S_n(\Omega)$, where

$$2\aleph^\pm = -n + 2 \pm \sqrt{(n-2)^2 + 4\lambda}.$$

In the sequel, for the sake of brevity, we shall write χ instead of $\aleph^+ - \aleph^-$. If $\Omega = \mathbf{S}_+^{n-1}$, then $\aleph^+ = 1$, $\aleph^- = 1 - n$ and $\varphi(\Theta) = (2nw_n^{-1})^{1/2} \cos \theta_1$.

Let $G_\Omega(P, Q)$ ($P = (r, \Theta)$, $Q = (t, \Phi) \in C_n(\Omega)$) be the Green function of $C_n(\Omega)$. Then the ordinary Poisson kernel relative to $C_n(\Omega)$ is defined by

$$\mathcal{P}I_\Omega(P, Q) = \frac{1}{c_n} \frac{\partial}{\partial n_Q} G_\Omega(P, Q),$$

where $Q \in S_n(\Omega)$, $c_n = 2\pi$ if $n = 2$ and $c_n = (n-2)w_n$ if $n \geq 3$.

The estimate we deal with has a long history which can be traced back to Levin's type boundary behaviors for functions harmonic from below (see, for example, Levin [1], p.209).

Theorem A *Let A_1 be a constant, $u(z)$ ($|z| = R$) be harmonic on T_2 and continuous on ∂T_2 . Suppose that*

$$u(z) \leq A_1 R^\rho, \quad z \in T_2, R > 1, \rho > 1$$

and

$$|u(z)| \leq A_1, \quad R \leq 1, z \in \overline{T}_2.$$

Then

$$u(z) \geq -A_1 A_2 (1 + R^\rho) \sin^{-1} \alpha,$$

where $z = Re^{i\alpha} \in T_2$ and A_2 is a constant independent of A_1 , R , α and the function $u(z)$.

Recently, Pan *et al.* [2] considered Theorem A in the n -dimensional case and obtained the following result.

Theorem B *Let A_3 be a constant, $u(P)$ ($|P| = R$) be harmonic on T_n and continuous on \overline{T}_n . If*

$$u(P) \leq A_3 R^\rho, \quad P \in T_n, R > 1, \rho > n - 1 \quad (1.1)$$

and

$$|u(P)| \leq A_3, \quad R \leq 1, P \in \overline{T}_n, \quad (1.2)$$

then

$$u(P) \geq -A_3 A_4 (1 + R^\rho) \cos^{1-n} \theta_1,$$

where $P \in T_n$ and A_4 is a constant independent of A_3 , R , θ_1 and the function $u(P)$.

Now we have the following.

Theorem 1 *Let K be a constant, $u(P)$ ($P = (R, \Theta)$) be harmonic on $C_n(\Omega)$ and continuous on $\overline{C_n(\Omega)}$. If*

$$u(P) \leq K R^{\rho(R)}, \quad P = (R, \Theta) \in C_n(\Omega; (1, \infty)), \rho(R) > \aleph^+ \quad (1.3)$$

and

$$u(P) \geq -K, \quad R \leq 1, P = (R, \Theta) \in \overline{C_n(\Omega)}, \quad (1.4)$$

then

$$u(P) \geq -KM(1 + \rho(R)R^{\rho(R)})\varphi^{1-n}\theta,$$

where $P \in C_n(\Omega)$, $\rho(R)$ is nondecreasing in $[1, +\infty)$ and M is a constant independent of K , R , $\varphi(\theta)$ and the function $u(P)$.

By taking $\rho(R) \equiv \rho$, we obtain the following corollary, which generalizes Theorem B to the conical case.

Corollary *Let K be a constant, $u(P)$ ($P = (R, \Theta)$) be harmonic on $C_n(\Omega)$ and continuous on $\overline{C_n(\Omega)}$. If*

$$u(P) \leq K R^\rho, \quad P = (R, \Theta) \in C_n(\Omega; (1, \infty)), \rho > \aleph^+$$

and

$$u(P) \geq -K, \quad R \leq 1, P = (R, \Theta) \in \overline{C_n(\Omega)},$$

then

$$u(P) \geq -KM(1 + R^\rho)\varphi^{1-n}\theta,$$

where $P \in C_n(\Omega)$, M is a constant independent of K , R , $\varphi(\theta)$ and the function $u(P)$.

Remark (see [2]) From corollary, we know that conditions (1.1) and (1.2) may be replaced with weaker conditions

$$u(P) \leq A_3 R^\rho, \quad P \in T_n, R > 1, \rho > 1$$

and

$$u(P) \geq -A_3, \quad R \leq 1, P \in \overline{T}_n,$$

respectively.

2 Lemma

Throughout this paper, let M denote various constants independent of the variables in question, which may be different from line to line.

Lemma 1 (see [3–5])

$$\mathcal{PI}_\Omega(P, Q) \leq Mr^{\aleph^-} t^{\aleph^+ - 1} \varphi(\Theta) \frac{\partial \varphi(\Phi)}{\partial n_\Phi} \quad (2.1)$$

for any $P = (r, \Theta) \in C_n(\Omega)$ and any $Q = (t, \Phi) \in S_n(\Omega)$ satisfying $0 < \frac{t}{r} \leq \frac{4}{5}$;

$$\mathcal{PI}_\Omega(P, Q) \leq M \frac{\varphi(\Theta)}{t^{n-1}} \frac{\partial \varphi(\Phi)}{\partial n_\Phi} + M \frac{r\varphi(\Theta)}{|P - Q|^n} \frac{\partial \varphi(\Phi)}{\partial n_\Phi} \quad (2.2)$$

for any $P = (r, \Theta) \in C_n(\Omega)$ and any $Q = (t, \Phi) \in S_n(\Omega; (\frac{4}{5}r, \frac{5}{4}r))$.

Let $G_{\Omega, R}(P, Q)$ be the Green function of $C_n(\Omega, (0, R))$. Then

$$\frac{\partial G_{\Omega, R}(P, Q)}{\partial R} \leq Mr^{\aleph^+} R^{\aleph^- - 1} \varphi(\Theta) \varphi(\Phi), \quad (2.3)$$

where $P = (r, \Theta) \in C_n(\Omega)$ and $Q = (R, \Phi) \in S_n(\Omega; R)$.

3 Proof of theorem

Applied Carleman's formula (see [6–8]) to $u = u^+ - u^-$ gives

$$\begin{aligned} & \chi \int_{S_n(\Omega; R)} \frac{u^+ \varphi}{R^{1-\aleph^-}} dS_R + \int_{S_n(\Omega; (1, R))} u^+ \left(\frac{1}{t^{-\aleph^-}} - \frac{t^{\aleph^+}}{R^\chi} \right) \frac{\partial \varphi}{\partial n} d\sigma_Q + d_1 + \frac{d_2}{R^\chi} \\ &= \chi \int_{S_n(\Omega; R)} \frac{u^- \varphi}{R^{1-\aleph^-}} dS_R + \int_{S_n(\Omega; (1, R))} u^- \left(\frac{1}{t^{-\aleph^-}} - \frac{t^{\aleph^+}}{R^\chi} \right) \frac{\partial \varphi}{\partial n} d\sigma_Q. \end{aligned} \quad (3.1)$$

It immediately follows from (1.3) that

$$\chi \int_{S_n(\Omega; R)} \frac{u^+ \varphi}{R^{1-\aleph^-}} dS_R \leq MKR^{\rho(R) - \aleph^+} \quad (3.2)$$

and

$$\begin{aligned} & \int_{S_n(\Omega; (1, R))} u^+ \left(\frac{1}{t^{-\aleph^-}} - \frac{t^{\aleph^+}}{R^\chi} \right) \frac{\partial \varphi}{\partial n} d\sigma_Q \\ & \leq MK \int_1^R \left(r^{\rho(r)-\aleph^+-1} - \frac{r^{\rho(r)-\aleph^- -1}}{R^\chi} \right) \frac{\partial \varphi}{\partial n} dr \\ & \leq MKR^{\rho(R)-\aleph^+}. \end{aligned} \quad (3.3)$$

Notice that

$$d_1 + \frac{d_2}{R^\chi} \leq MKR^{\rho(R)-\aleph^+}. \quad (3.4)$$

Hence from (3.1), (3.2), (3.3) and (3.4) we have

$$\chi \int_{S_n(\Omega; R)} \frac{u^- \varphi}{R^{1-\aleph^-}} dS_R \leq MKR^{\rho(R)-\aleph^+} \quad (3.5)$$

and

$$\int_{S_n(\Omega; (1, R))} u^- \left(\frac{1}{t^{-\aleph^-}} - \frac{t^{\aleph^+}}{R^\chi} \right) \frac{\partial \varphi}{\partial n} d\sigma_Q \leq MKR^{\rho(R)-\aleph^+}. \quad (3.6)$$

And (3.6) gives

$$\begin{aligned} & \int_{S_n(\Omega; (1, R))} u^- t^{\aleph^-} \frac{\partial \varphi}{\partial n} d\sigma_Q \\ & \leq MK \frac{(\rho(R)+1)^\chi}{(\rho(R)+1)^\chi - (\rho(R))^\chi} \left(\frac{\rho(R)+1}{\rho(R)} R \right)^{\rho(\frac{\rho(R)+1}{\rho(R)} R) - \aleph^+}. \end{aligned}$$

Thus

$$\int_{S_n(\Omega; (1, R))} u^- t^{\aleph^-} \frac{\partial \varphi}{\partial n} d\sigma_Q \leq MK \rho(R) R^{\rho(R)-\aleph^+}. \quad (3.7)$$

By the Riesz decomposition theorem (see [7]), for any $P = (r, \Theta) \in C_n(\Omega; (0, R))$, we have

$$\begin{aligned} -u(P) &= \int_{S_n(\Omega; (0, R))} \mathcal{PI}_\Omega(P, Q) - u(Q) d\sigma_Q \\ &+ \int_{S_n(\Omega; R)} \frac{\partial G_{\Omega, R}(P, Q)}{\partial R} - u(Q) dS_R. \end{aligned} \quad (3.8)$$

Now we distinguish three cases.

Case 1. $P = (r, \Theta) \in C_n(\Omega; (\frac{5}{4}, \infty))$ and $R = \frac{5}{4}r$.

Since $-u(x) \leq u^-(x)$, we obtain

$$-u(P) = \sum_{i=1}^4 I_i(P) \quad (3.9)$$

from (3.8), where

$$\begin{aligned} I_1(P) &= \int_{S_n(\Omega; (0,1])} \mathcal{P}\mathcal{I}_\Omega(P, Q) - u(Q) d\sigma_Q, \\ I_2(P) &= \int_{S_n(\Omega; (1, \frac{4}{5}r])} \mathcal{P}\mathcal{I}_\Omega(P, Q) - u(Q) d\sigma_Q, \\ I_3(P) &= \int_{S_n(\Omega; (\frac{4}{5}r, R))} \mathcal{P}\mathcal{I}_\Omega(P, Q) - u(Q) d\sigma_Q, \\ I_4(P) &= \int_{S_n(\Omega; R)} \mathcal{P}\mathcal{I}_\Omega(P, Q) - u(Q) d\sigma_Q. \end{aligned}$$

Then from (2.1) and (3.7) we have

$$I_1(P) \leq MK\varphi(\Theta) \quad (3.10)$$

and

$$I_2(P) \leq MK\rho(R)R^{\rho(R)}\varphi(\Theta). \quad (3.11)$$

By (2.2), we consider the inequality

$$I_3(P) \leq I_{31}(P) + I_{32}(P), \quad (3.12)$$

where

$$I_{31}(P) = M \int_{S_n(\Omega; (\frac{4}{5}r, R))} \frac{-u(Q)\varphi(\Theta)}{t^{n-1}} \frac{\partial\varphi(\Phi)}{\partial n_\Phi} d\sigma_Q$$

and

$$I_{32}(P) = Mr\varphi(\Theta) \int_{S_n(\Omega; (\frac{4}{5}r, R))} \frac{-u(Q)r\varphi(\Theta)}{|P-Q|^n} \frac{\partial\varphi(\Phi)}{\partial n_\Phi} d\sigma_Q.$$

We first have

$$I_{31}(P) \leq MK\rho(R)R^{\rho(R)}\varphi(\Theta) \quad (3.13)$$

from (3.7). Next, we shall estimate $I_{32}(P)$. Take a sufficiently small positive number k such that

$$S_n\left(\Omega; \left(\frac{4}{5}r, R\right)\right) \subset B\left(P, \frac{1}{2}r\right)$$

for any $P = (r, \Theta) \in \Pi(k)$, where

$$\Pi(k) = \left\{ P = (r, \Theta) \in C_n(\Omega); \inf_{(1,z) \in \partial\Omega} |(1, \Theta) - (1, z)| < k, 0 < r < \infty \right\},$$

and divide $C_n(\Omega)$ into two sets $\Pi(k)$ and $C_n(\Omega) - \Pi(k)$.

If $P = (r, \Theta) \in C_n(\Omega) - \Pi(k)$, then there exists a positive k' such that $|P - Q| \geq k'r$ for any $Q \in S_n(\Omega)$, and hence

$$I_{32}(P) \leq MK\rho(R)R^{\rho(R)}\varphi(\Theta), \quad (3.14)$$

which is similar to the estimate of $I_{31}(P)$.

We shall consider the case $P = (r, \Theta) \in \Pi(k)$. Now put

$$H_i(P) = \left\{ Q \in S_n \left(\Omega; \left(\frac{4}{5}r, R \right) \right); 2^{i-1}\delta(P) \leq |P - Q| < 2^i\delta(P) \right\},$$

where

$$\delta(P) = \inf_{Q \in \partial C_n(\Omega)} |P - Q|.$$

Since

$$S_n(\Omega) \cap \{Q \in \mathbf{R}^n : |P - Q| < \delta(P)\} = \emptyset,$$

we have

$$I_{32}(P) = M \sum_{i=1}^{i(P)} \int_{H_i(P)} \frac{-u(Q)r\varphi(\Theta)}{|P - Q|^n} \frac{\partial \varphi(\Phi)}{\partial n_\Phi} d\sigma_Q,$$

where $i(P)$ is a positive integer satisfying $2^{i(P)-1}\delta(P) \leq \frac{r}{2} < 2^{i(P)}\delta(P)$.

Since $r\varphi(\Theta) \leq M\delta(P)$ ($P = (r, \Theta) \in C_n(\Omega)$), similar to the estimate of $I_{31}(P)$ we obtain

$$\int_{H_i(P)} \frac{-u(Q)r\varphi(\Theta)}{|P - Q|^n} \frac{\partial \varphi(\Phi)}{\partial n_\Phi} d\sigma_Q \leq MK\rho(R)R^{\rho(R)}\varphi^{1-n}(\Theta)$$

for $i = 0, 1, 2, \dots, i(P)$.

So

$$I_{32}(P) \leq MK\rho(R)R^{\rho(R)}\varphi^{1-n}(\Theta). \quad (3.15)$$

From (3.12), (3.13), (3.14) and (3.15) we see that

$$I_3(P) \leq MK\rho(R)R^{\rho(R)}\varphi^{1-n}(\Theta). \quad (3.16)$$

On the other hand, we have from (2.3) and (3.5) that

$$I_4(P) \leq MKR^{\rho(R)}\varphi(\Theta). \quad (3.17)$$

We thus obtain from (3.10), (3.11), (3.16) and (3.17) that

$$-u(P) \leq MK(1 + \rho(R)R^{\rho(R)})\varphi^{1-n}(\Theta). \quad (3.18)$$

Case 2. $P = (r, \Theta) \in C_n(\Omega; (\frac{4}{5}, \frac{5}{4}])$ and $R = \frac{5}{4}r$.

Equation (3.8) gives that $-u(P) = I_1(P) + I_5(P) + I_4(P)$, where $I_1(P)$ and $I_4(P)$ are defined in Case 1 and

$$I_5(P) = \int_{S_n(\Omega; (1, R))} \mathcal{P}I_\Omega(P, Q) - u(Q) d\sigma_Q.$$

Similar to the estimate of $I_3(P)$ in Case 1 we have

$$I_5(P) \leq MK\rho(R)R^{\rho(R)}\varphi^{1-n}(\Theta), \quad (3.19)$$

which together with (3.10) and (3.17) gives (3.18).

Case 3. $P = (r, \Theta) \in C_n(\Omega; (0, \frac{4}{5}])$.

It is evident from (1.4) that we have $-u \leq K$, which also gives (3.18).

From (3.18) we finally have

$$u(P) \geq -KM(1 + \rho(R)R^{\rho(R)})\varphi^{1-n}\theta,$$

which is the conclusion of Theorem 1.

Competing interests

The authors declare that they have no competing interests.

Authors' contributions

The authors read and approved the final manuscript.

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