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Laplace operator on (flat) upper half space

$$H^n := \mathbb{R}^{n-1} \times (0, \infty)$$

 **Definition.** The **Poisson kernel for flat upper half space** is

$$H^n_U \times \mathbb{R}^{n-1} \rightarrow \mathbb{R}$$
$$K(x,y) := \frac{2x_n}{nm_{S^{n-1}}(S^n)} \frac{1}{|x-y|^n}$$

Proposition:

- $K(-,y)$ is harmonic for every $y \in \mathbb{R}^{n-1}$
- $$\int_{\mathbb{R}^{n-1}} K(x,y) dm_{\mathbb{R}^{n-1}} = 1$$

Therefore from Green's representation we have

$$\begin{cases} \Delta u = 0 & \text{on } H^n_U \\ u = g & \text{on } \mathbb{R}^{n-1} \end{cases} \implies \int_{y \in \mathbb{R}^{n-1}} K(x,y) g(y) dm_{\mathbb{R}^{n-1}}$$

Now, we can solve the boundary value problem:

 Let $u \in C_b(\mathbb{R}^{n-1})$. Then

$$u(x) := \int_{y \in \mathbb{R}^{n-1}} g(y) K(x,y) dm_{\mathbb{R}^{n-1}}$$

gives $u \in C^\infty_b(H^n_U)$ such that

$$\begin{cases} \Delta u = 0 & \text{on } H^n_U \\ \lim_{H^n_U \ni x \rightarrow x_0} u(x) = g(x_0) & \text{for each } x_0 \in \mathbb{R}^{n-1} \end{cases}$$

 As $K \in C^\infty$ we have $u \in C^\infty$

- $$\begin{aligned} |u(x) - g(x_0)| &= \left| \int_{y \in \mathbb{R}^{n-1}} (g(y) - g(x_0)) K(x,y) dm_{\mathbb{R}^{n-1}} \right| \\ &\leq \int_{y \in \mathbb{R}^{n-1}} |g(y) - g(x_0)| K(x,y) dm_{\mathbb{R}^{n-1}} \\ &\leq \int_{y \in \mathbb{R}^{n-1} \cap B_\delta(x_0)} \underbrace{|g(y) - g(x_0)|}_{\leq \epsilon} K(x,y) dm_{\mathbb{R}^{n-1}} \\ &\quad + \int_{y \in \mathbb{R}^{n-1} \setminus B_\delta(x_0)} |g(y) - g(x_0)| K(x,y) dm_{\mathbb{R}^{n-1}} \end{aligned}$$

- Consider $x \in B_{\delta/2}(x_0)$ then

$$\begin{aligned} |y - x_0| &\leq |y - x| + \underbrace{|x - x_0|}_{\leq \delta/2} \\ \implies |y - x_0| &< 2|y - x| \end{aligned}$$

- $$\begin{aligned} &\int_{y \in \mathbb{R}^{n-1} \setminus B_\delta(x_0)} |g(y) - g(x_0)| K(x,y) dm_{\mathbb{R}^{n-1}} \\ &\leq 2\|g\|_\infty \int_{y \in \mathbb{R}^{n-1} \setminus B_\delta(x_0)} K(x,y) dm_{\mathbb{R}^{n-1}} \\ &< 2\|g\|_\infty \frac{2x_n}{nm_{S^{n-1}}(S^{n-1})} \int \frac{1}{|y - x_0|^n} \\ &\quad \xrightarrow{y \rightarrow x_0 \implies x_n \rightarrow 0} 0 \end{aligned}$$

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And it has 1 siblings.

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