

BOUNDARY ESTIMATES OF p -HARMONIC FUNCTIONS IN A METRIC MEASURE SPACE

北海道大学大学院理学研究科 相川 弘明 (Hiroaki Aikawa)
Department of Mathematics, Hokkaido University

1. INTRODUCTION

The purpose of this note is two-fold. First we discuss Carleson type estimates, which provide control of the bound of positive harmonic functions vanishing on a portion of the boundary. Such an estimate is well-known for harmonic functions in certain Euclidean domains. We shall prove a Carleson type estimate for p -harmonic functions on bounded John domains in a complete metric space equipped with an Ahlfors Q -regular measure supporting a $(1, p)$ -Poincaré inequality for some $1 < p \leq Q$. This part is based on [4].

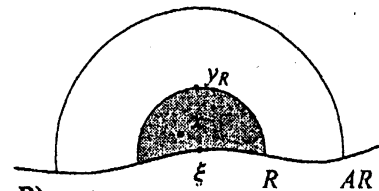
Secondly, we discuss the Hölder continuity of p -harmonic functions up to the boundary. It is classical that a domain is regular, then the Dirichlet solution of a continuous boundary function is continuous up to the boundary. It may be natural to think that the better continuity of a boundary function ensures the better continuity of the Dirichlet solution. We shall investigate conditions on a domain for every Hölder continuous boundary function to have Hölder continuous solution with the same Hölder exponent. Our results are new even in the Euclidean setting when $p \neq 2$. This part is based on [5].

2. CARLESON ESTIMATES FOR HARMONIC FUNCTIONS

Let us begin with the classical result due to Carleson.

Theorem A (Carleson [11]). *Let D be a bounded Lipschitz domain in R^n . Then there exists a constant $A > 1$ with the following property: for $\xi \in \partial D$ and $R > 0$ small, take a point $y_R \in D$ such that $|y_R - \xi| = R$ and $\text{dist}(y_R, \partial D) \geq R/A$. Then*

$$u \leq Au(y_R) \quad \text{on } D \cap B(\xi, R),$$



2000 *Mathematics Subject Classification.* 31B05, 31B25, 31C35.

Key words and phrases. Carleson estimate, p -harmonic function, metric measure space.

This work was supported in part by Grant-in-Aid for Scientific Research (B) (No. 15340046) Japan Society for the Promotion of Science.

whenever u is a positive harmonic function in $D \cap B(\xi, AR)$ with $u = 0$ on $\partial D \cap B(\xi, AR)$.

Ever since the Carleson's work there have been a large number of studies on this subjects. Most of them generalize the domain D and exploited harmonic analysis on non-smooth domains. There are several ways to prove the Carleson estimates in non-smooth domains:

- (i) Carleson [11] and Jerison–Kenig [18] employed the uniform barrier. This argument requires the *Capacity Density Condition* for the complement of the domain.
- (ii) In [1], the author prove the Carleson estimate by showing the *Boundary Harnack principle* first. The boundary Harnack principle was deduced from the estimates of the Green functions and representation of harmonic functions as the Green potential. This approach is not applicable to non-linear equations.
- (iii) In the study of the Martin boundary of Denjoy domains, Benedicks [6] observed the Domar method [15] is useful. See Chevallier [13]. The Domar method is a very robust argument based on the sub-mean value property of subharmonic functions. In the sequel, we shall observe that the Domar method is applicable even to solutions of non-linear equations in metric measure spaces.

3. METRIC MEASURE SPACE

Let (X, d, μ) be a proper metric measure space with doubling Borel measure μ . Here we say that X is proper if closed and bounded subsets of X are compact; and that μ is doubling if there is a constant $A \geq 1$ such that

$$\mu(B(x, 2r)) \leq A\mu(B(x, r)),$$

where $B(x, r) = \{y \in X : d(x, y) < r\}$ is the open ball with center x and radius r . For simplicity, we assume that X is Ahlfors Q -regular, i.e.,

$$A^{-1}r^Q \leq \mu(B(x, r)) \leq Ar^Q \quad \text{for every ball } B(x, r).$$

Throughout the note we fix $1 < p \leq Q$. We shall define the notion of p -harmonicity.

For a moment let f be a smooth function on R^n and let $\tilde{x}\tilde{y}$ be a rectifiable curve. Then

$$|f(x) - f(y)| = \left| \int_{\tilde{x}\tilde{y}} \nabla f \cdot dx \right| \leq \int_{\tilde{x}\tilde{y}} |\nabla f| ds.$$

In view of this observation, Heinonen-Koskela [17] defined an *upper gradient* of a function f on a metric measure space X to be $g \geq 0$ such that for

every rectifiable curve $\tilde{xy} \subset X$

$$(3.1) \quad |f(x) - f(y)| \leq \int_{\tilde{xy}} g ds.$$

The above requirement is somewhat too strong for the limiting operation. We say that g is a *weak upper gradient* of f if g satisfies (3.1) for all curves \tilde{xy} except for p -module zero. By g_f we denote the *minimal p -weak upper gradient* of f , i.e.,

$$g_f(x) := \inf_g \left(\limsup_{r \rightarrow 0^+} \int_{B(x,r)} g d\mu \right).$$

The minimal p -weak upper gradient g_f satisfies (3.1) for all curves \tilde{xy} except for p -module zero. See [23] for these accounts. We assume the following $(1, p)$ -Poincaré inequality.

Definition 1 ($(1, p)$ -Poincaré inequality). There exist constants $\kappa \geq 1$ (*scaling constant*) and $A_p \geq 1$ such that

$$\int_{B(x,r)} |u - u_{B(x,r)}| d\mu \leq A_p r \left(\int_{B(x,\kappa r)} g_u^p d\mu \right)^{1/p}$$

whenever $B(x, r) \subset X$.

By the Hölder inequality $(1, q)$ -Poincaré inequality with $q < p$ implies the $(1, p)$ -Poincaré inequality. Conversely, Keith-Zhong [19] showed that if X supports a $(1, p)$ -Poincaré inequality, then there is $q < p$ such that X supports a $(1, q)$ -Poincaré inequality. Define the Sobolev space on X as follows.

Definition 2 (Sobolev or Newtonian space [23]). Define

$$\|u\|_{N^{1,p}} := \left(\int_X |u|^p d\mu \right)^{1/p} + \left(\int_X g_u^p d\mu \right)^{1/p}.$$

If $\|u - v\|_{N^{1,p}} = 0$, then we write $u \sim v$. The *Newtonian space* of X is the quotient

$$N^{1,p}(X) = \{u : \|u\|_{N^{1,p}} < \infty\} / \sim$$

The space $N^{1,p}(X)$ equipped with the norm $\|\cdot\|_{N^{1,p}}$ is a Banach space and a lattice. Cheeger [12] gave an alternative definition of Sobolev space, which coincides with the above Newtonian space for $1 < p < \infty$. Moreover, the modulus of the Cheeger derivative and the minimum upper gradient are comparable:

$$A^{-1}|df(x)| \leq g_f(x) \leq A|df(x)|$$

([24, Corollary 3.7]). If $f = A$ on E , then $g_f = |df| = 0$ μ -a.e. on E ([12, Proposition 2.2]).

Definition 3. Define the p -capacity of $E \subset X$ by

$$\text{Cap}_p(E) := \inf_u \left(\int_X |u|^p d\mu + \int_X |du|^p d\mu \right)$$

Here inf is taken over all $u \in N^{1,p}(X)$ such that $u = 1$ on E . We say that a property holds p -q.e. if it holds except for E with $\text{Cap}_p(E) = 0$.

Hereafter let $\Omega \subset X$ be a bounded domain in X with $\text{Cap}_p(X \setminus \Omega) > 0$. The null-Sobolev space for Ω is defined by

$$N_0^{1,p}(\Omega) = \{u \in N^{1,p}(X) : u = 0 \text{ } p\text{-q.e. on } X \setminus \Omega\}.$$

Definition 4. We say that u is p -harmonic in Ω if $u \in N_{\text{loc}}^{1,p}(\Omega)$ and

$$\int_U g_u^p d\mu \leq \int_U g_{u+\varphi}^p d\mu$$

for all relatively compact subsets U of Ω and for every function $\varphi \in N_0^{1,p}(U)$.

We say that u is Cheeger p -harmonic in Ω if $u \in N_{\text{loc}}^{1,p}(\Omega)$ and

$$\int_U |du|^p d\mu \leq \int_U |d(u + \varphi)|^p d\mu$$

for all relatively compact subsets U of Ω and for every function $\varphi \in N_0^{1,p}(U)$.

This is equivalent to the Euler equation:

$$\int_U |du|^{p-2} du \cdot d\varphi d\mu = 0.$$

Remark 1. If $p = 2$, then the above Euler equation is linear and hence Cheeger 2-harmonicity is a linear property. On the other hand, the p -harmonicity based on the upper gradient has no Euler equation and hence it is non-linear even if $p = 2$.

Definition 5. We say that u is a p -subsolution if

$$\int_U g_u^p d\mu \leq \int_U g_{u+\varphi}^p d\mu$$

for all relatively compact subsets U of Ω and for every function $\varphi \in N_0^{1,p}(U)$.

We say that u is a p -quasiminimizer if there exists $A_{qm} \geq 1$ such that

$$\int_U g_u^p d\mu \leq A_{qm} \int_U g_{u+\varphi}^p d\mu$$

for all relatively compact subsets U of Ω and for every nonpositive function $\varphi \in N_0^{1,p}(U)$. If the inequality holds for every nonpositive function $\varphi \in N_0^{1,p}(U)$, then u is called p -quasisubminimizer.

It is easy to see that a Cheeger p -(sub)harmonic function is a p -quasi(sub)minimizer. Basic properties will be given for p -quasi(sub)minimizers, and hence p -(sub)harmonic functions and Cheeger p -(sub)harmonic functions can be treated simultaneously.

Definition 6. By $H_p^U f$ we denote the solution to the p -Dirichlet problem on the open set U with boundary data $f \in N^{1,p}(U)$, i.e., $H_p^U f$ is p -harmonic in U and $H_p^U f - f \in N_0^{1,p}(U)$. An upper semicontinuous function u is said to be p -subharmonic in Ω if the comparison principle holds, i.e., if $f \in N^{1,p}(U)$ is continuous up to ∂U and $u \leq f$ on ∂U , then $u \leq H_p^U f$ on U for all relatively compact subsets U of Ω .

Remark 2. We summarize functions:

- (i) A (Cheeger) p -harmonic function is a p -quasiminimizer.
- (ii) A (Cheeger) p -subsolution is a p -quasisubminimizer.
- (iii) A bounded (Cheeger) p -subharmonic function is a p -quasisubminimizer.

4. DOMAR ARGUMENT

Let $u \geq 0$ be a locally bounded p -quasisubminimizer. Then u is in the De Giorgi class, $DG_p(\Omega)$, i.e., if $B(x, R) \subset \Omega$, then

$$\int_{\{y \in B(x, \rho) : u(y) > k\}} g_u^p d\mu \leq \frac{A}{(r - \rho)^p} \int_{\{y \in B(x, r) : u(y) > k\}} (u - k)^p d\mu$$

for every $k \in \mathbb{R}$ and $0 < \rho < r < R/\kappa$. Here g_u is the minimal p -weak upper gradient of u and $\kappa \geq 1$ is the scaling constant for the Poincaré inequality ([22, 20, 21]).

The above inequality is very strong; its repeated application, together with the De Giorgi method [14] yields the following estimate ([22]):

If $u \in DG_p(\Omega)$, $0 < R < \text{diam}(X)/3$, $B(x, R) \subset \Omega$, then for every $k_0 \in \mathbb{R}$

$$\sup_{B(x, R/2)} u \leq k_0 + A \left(\int_{B(x, R)} (u - k_0)_+^p d\mu \right)^{1/p}.$$

Let $k_0 = 0$ and $u \geq 0$. We obtain the *weak submean value inequality*:

$$(wsmv) \quad u(x) \leq A_s \left(\int_{B(x, R)} u^p d\mu \right)^{1/p}.$$

Here $A_s \geq 1$ is independent of x , R and u . This inequality may be regarded as a sort of the mean value inequality for p -subharmonic functions. Although it is weak ($A_s > 1$), it is sufficient to employ the Domar method and to give the Carleson estimate.

Lemma 1 ([15]). Let Ω be a bounded open set and let $\delta_\Omega(x) = \text{dist}(x, X \setminus \Omega)$. Suppose $u \geq 0$ locally bounded on Ω satisfies (wsmv). If there exists a positive constant ε such that

$$I := \int_{\Omega} (\log^+ u)^{\mathcal{Q}-1+\varepsilon} d\mu < \infty,$$

then

$$u(x) \leq A \exp(AI^{1/\varepsilon} \delta_\Omega(x)^{-\mathcal{Q}/\varepsilon}) \quad \text{for all } x \in \Omega.$$

Let us prepare the following estimate.

Lemma 2. Suppose $u \geq 0$ satisfies (wsmv) and locally bounded on $B(x, R)$. Let $a > 2A_s$ and $0 < t \leq u(x)$. If

$$\mu(\{y \in B(x, R) : \frac{t}{a} < u(y) \leq at\}) \leq \frac{\mu(B(x, R))}{a^{2p}},$$

then there exists a point $x' \in B(x, R)$ with $u(x') > at$.

Proof. Suppose $u \leq at$ on $B(x, R)$. Then (wsmv) gives

$$\begin{aligned} t &\leq \frac{A_s}{\mu(B(x, R))} \left(\int_{B(x, R) \cap \{u \leq a^{-1}t\}} u(y)^p dy + \int_{B(x, R) \cap \{u > a^{-1}t\}} u(y)^p dy \right)^{1/p} \\ &\leq A_s \left(\left(\frac{t}{a}\right)^p + \frac{(at)^p}{a^{2p}} \right)^{1/p} = \frac{2^{1/p} A_s}{a} t < 2^{1/p-1} t. \end{aligned}$$

This is a contradiction. □

Proof of Lemma 1. Observe $\mu(B(y, r)) \geq \frac{r^\mathcal{Q}}{A_1}$ for $0 < r < 2 \text{diam}(\Omega)$. Let

$$R_j = (A_1 a^{2p} \mu(\{y \in \Omega : a^{j-2}u(x) < u(y) \leq a^j u(x)\}))^{1/\mathcal{Q}}, \text{ which means}$$

$$\mu(\{y \in \Omega : a^{j-2}u(x) < u(y) \leq a^j u(x)\}) \leq \frac{R_j^\mathcal{Q}}{A_1 a^{2p}} \leq \frac{\mu(B(x, R_j))}{a^{2p}}.$$

Then the lemma is proved by the following procedure:

- $\delta_\Omega(x) \leq 2 \sum_{j=1}^{\infty} R_j.$
- $\sum_{j=1}^{\infty} R_j \leq AI^{1/\mathcal{Q}} (\log^+ u(x))^{-\varepsilon/\mathcal{Q}}.$
- $u(x) \leq \exp(AI^{1/\varepsilon} \delta_\Omega(x)^{-\mathcal{Q}/\varepsilon}).$

Let us illustrate the most crucial step (i): Let $x_1 = x$, $t = u(x_1)$. If $\delta_\Omega(x_1) < R_1$, then STOP. Otherwise $B(x_1, R_1) \subset \Omega$, so

$$\begin{aligned} & \mu(\{y \in B(x_1, R_1) : a^{-1}u(x) < u(y) \leq au(x)\}) \\ & \leq \mu(\{y \in \Omega : a^{-1}u(x) < u(y) \leq au(x)\}) \leq \frac{\mu(B(x_1, R_1))}{a^{2p}}. \end{aligned}$$

By Lemma 2 we find $x_2 \in B(x_1, R_1)$ with $u(x_2) > au(x_1)$. If $\delta_\Omega(x_2) < R_2$, then STOP. Otherwise $B(x_2, R_2) \subset \Omega$, and we find $x_3 \in B(x_2, R_2)$ with $u(x_3) > au(x_2) > a^2u(x_1)$. Repeat the procedure. Since u is locally bounded above, $\{x_j\}$ is finite or $x_j \rightarrow \partial\Omega$. This gives $\delta_\Omega(x) \leq 2 \sum_{j=1}^\infty R_j$. \square

5. CARLESON ESTIMATE FOR p -HARMONIC FUNCTIONS

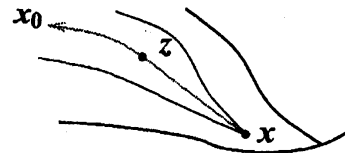
A bounded domain D is called a *uniform domain* if for every couple of points $x, y \in D$ there exists a curve $\gamma \subset D$ connecting x and y such that



$$\begin{aligned} \ell(\gamma) & \leq Ad(x, y), \\ \min\{\ell(\gamma(x, z)), \ell(\gamma(z, y))\} & \leq A\delta_\Omega(z) \quad (z \in \gamma). \end{aligned}$$

A Lipschitz domain and an NTA domain are uniform domains. Roughly speaking, a uniform domain is a domain satisfying the interior conditions for an NTA domain.

A bounded domain D is called a *John domain* with John center x_0 if the above condition holds with one fixed point $y = x_0$ and varying $x \in D$. Define the *quasi hyperbolic metric* by



$$k_D(x, y) = \inf_{\tilde{x}\tilde{y}} \int_{\tilde{x}\tilde{y}} \frac{ds}{\delta_D(z)},$$

where \inf is taken over all curves $\tilde{x}\tilde{y}$ connecting x and y in D . A John domain D satisfies the *quasihyperbolic boundary condition*

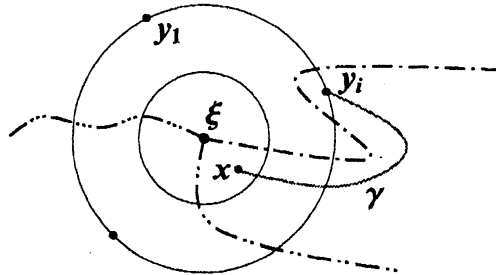
$$k_D(x, x_0) \leq A \log \frac{\delta_D(x_0)}{\delta_D(x)} + A.$$

This condition can be localized as follows.

Definition 7 (Local reference points [3]). A boundary point $\xi \in \partial D$ is said to have a *system of local reference points of order N* if there exist $R_\xi > 0$, $\lambda_\xi > 1$ and $A_\xi > 1$ with the following property: if $0 < R < R_\xi$, then we find

N points $y_1, \dots, y_N \in D \cap S(\xi, R)$ such that $\delta_D(y_j) \geq R/A_\xi$ and such that for every $x \in D \cap \overline{B}(\xi, R/2)$ there is $i \in \{1, \dots, N\}$ such that

$$k_D(x, y_i) = k_{D \cap B(\xi, \lambda_\xi R)}(x, y_i) \leq A_\xi \left[\log \left(\frac{R}{\delta_D(x)} \right) + 1 \right].$$

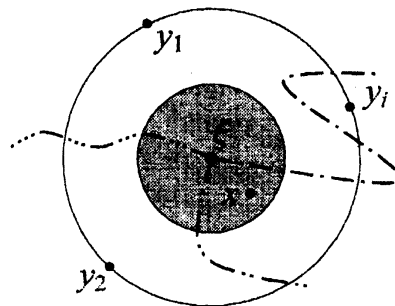


Remark 3. If D is a uniform domain, then every boundary point $\xi \in \partial D$ has a system of local reference points of order 1; the constants $R_\xi, \lambda_\xi, A_\xi$ can be taken independently on ξ .

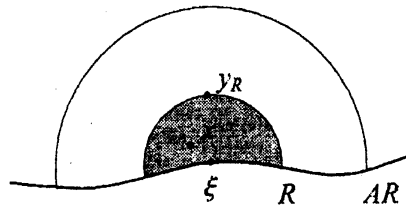
If D is a John domain, then there exists a finite number N such that each $\xi \in \partial D$ has a system of local reference points of order N ; the constants $R_\xi, \lambda_\xi, A_\xi$ can be taken independently on ξ . In general $N \geq 2$. If D is a Denjoy domain, then $N = 2$.

Theorem 1 (Carleson estimate for a John domain). *Let D be a John domain with $\xi \in \partial D$. For small $R > 0$ take local reference points $y_1, \dots, y_N \in D \cap S(\xi, R)$. Suppose $h > 0$ is a bounded p -harmonic function on $D \cap B(\xi, 16R)$ with $h = 0$ on $\partial D \cap B(\xi, 16R)$.*

Then $h(x) \leq A \sum_{i=1}^N h(y_i)$ for $x \in D \cap B(\xi, R/4)$.



Corollary 1 (Carleson estimate for a uniform domain). *Let D be a uniform domain with $\xi \in \partial D$. For small $R > 0$ take a nontangential point $y_R \in D \cap S(\xi, R)$, i.e., $\delta_D(y_R) \geq R/A$. Suppose $h > 0$ is a bounded p -harmonic function on $D \cap B(\xi, AR)$ with $h = 0$ on $\partial D \cap B(\xi, AR)$. Then $h(x) \leq Ah(y_R)$ for $x \in D \cap B(\xi, R)$. Here $A > 1$ depends only on D .*



Proof. Let us give a sketch of the proof. In view of the geometry of a uniform domain, we have

$$k_D(x, y_R) \leq A \log \frac{R}{\delta_D(x)} + A \quad \text{for } x \in D \cap B(\xi, AR).$$

Then the Harnack inequality gives

$$u(x) = \frac{h(x)}{h(y_R)} \leq A \left(\frac{R}{\delta_D(x)} \right)^\lambda.$$

Extend u by $u = 0$ on $B(\xi, AR) \setminus D$. Then the extended function is a p -subsolution h on $\Omega = B(\xi, AR)$ with (wsmv).

An elementary geometrical observation gives

$$I = \int_{\Omega} \left(\log^+ \left(\frac{h(x)}{h(y_R)} \right) \right)^{Q-1+\varepsilon} d\mu \leq A \int_{D \cap B(\xi, AR)} \left(\log^+ \left(\frac{R}{\delta_D(x)} \right)^\lambda \right)^{Q-1+\varepsilon} d\mu \leq AR^Q.$$

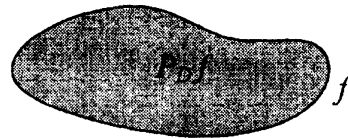
Hence the Domar theorem yields

$$\frac{h(x)}{h(y_R)} = u(x) \leq A \exp(AI^{1/\varepsilon} \delta_{\Omega}(x)^{-Q/\varepsilon}) \leq A \exp(AR^{Q/\varepsilon} R^{-Q/\varepsilon}) = A$$

for $x \in D \cap B(\xi, R)$. See [4] for details. □

6. HÖLDER ESTIMATES OF p -HARMONIC EXTENSION OPERATORS

Let $D \subset \mathbb{R}^n$ be a bounded open set and let f be a function on ∂D . Let $P_D f$ be the (Perron-Wiener-Brelot) Dirichlet solution of f over D . A boundary point $\xi \in \partial D$ is said to be regular if $\lim_{x \rightarrow \xi} P_D f(x) = f(\xi)$ for every $f \in C(\partial D)$. We say that D is a regular domain if every boundary point $\xi \in \partial D$ is regular. If D is regular, then P_D maps $C(\partial D)$ to $\mathcal{H}(D) \cap C(\bar{D})$. It is natural to raise the following question: Does the *better continuity* of a boundary function f guarantee the *better continuity* of $P_D f$?



An answer to this question was given in [2] for classical harmonic functions on Euclidean domains with Hölder continuity. In this note we investigate the same problem p -harmonic functions in metric measure space.

As was observed in the first part, the notions of p -harmonicity, p -Dirichlet problem, p -Perron solution, p -regularity, p -capacity, p -Wiener criterion are available (A. Björn, J. Björn, P. MacManus, and N. Shanmugalingam [10], [8], [9] and [7]).

Let $0 < \beta \leq \alpha \leq 1$. Consider the family $\Lambda_\alpha(E)$ of all bounded α -Hölder continuous functions u on E with norm

$$\|u\|_{\Lambda_\alpha(E)} := \sup_{x \in E} |u(x)| + \sup_{\substack{x, y \in E \\ x \neq y}} \frac{|u(x) - u(y)|}{d(x, y)^\alpha} < \infty.$$

We shall study the operator norm:

$$\|P_D\|_{\alpha \rightarrow \beta} := \sup_{\substack{f \in \Lambda_\alpha(\partial D) \\ \|f\|_{\Lambda_\alpha(\partial D)} \neq 0}} \frac{\|P_D f\|_{\Lambda_\beta(D)}}{\|f\|_{\Lambda_\alpha(\partial D)}}.$$

Heinonen, Kilpeläinen and Martio [16, Theorem 6.44] studied the condition for $\|P_D\|_{\alpha \rightarrow \beta} < \infty$ for $\beta < \alpha$ in Euclidean setting. The case most interesting case $\alpha = \beta$ has remained open.

7. TRIVIAL BOUNDARY POINTS

Is it true $\|P_D\|_{\alpha \rightarrow \beta} < \infty \implies D$ is p -regular?

This is not the case ([2]). A punctured ball D is p -irregular and yet $\|P_D\|_{\alpha \rightarrow \beta} < \infty$. To avoid such a pathological example we rule out p -trivial boundary points. We say that $a \in \partial D$ is a p -trivial boundary point if there is $r > 0$ such that $\text{Cap}_p(\partial D \cap B(a, r)) = 0$.

Proposition 1. *Suppose $\|P_D\|_{\alpha \rightarrow \beta} < \infty$ for some $0 < \beta \leq \alpha$. Then D is a p -regular domain if and only if ∂D has no p -trivial points.*

Hereafter let D be p -regular. Let $\alpha = \beta$. We shall study several conditions for $\|P_D\|_{\alpha \rightarrow \alpha} < \infty$. We have the *local or interior Hölder continuity* of p -harmonic functions ([22, Theorem 5.2]): There exists $\alpha_0 > 0$ such that every p -harmonic function in D is locally α_0 -Hölder continuous in D . This constant α_0 depends only on p and the constants associated with the doubling property of μ and the Poincaré inequality, but not on D . In general, $\alpha_0 < 1$. In order to have $\|P_D\|_{\alpha \rightarrow \alpha} < \infty$, we *restrict ourselves to $\alpha \leq \alpha_0$* .

8. RELATIONSHIPS AMONG SEVERAL CONDITIONS

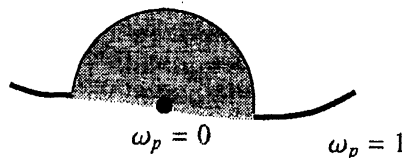
The conditions for $\|P_D\|_{\alpha \rightarrow \alpha} < \infty$ involve the p -harmonic measure.

Definition 8. By the p -harmonic measure $\omega_p(E; U)$ we mean the upper Perron solution $\bar{P}_U \chi_E$ of the boundary function χ_E in U ([9]).

Remark 4. The p -harmonic measure $\omega_p(E; U)$ need not be a measure unless $p = 2$ and the Cheeger harmonicity is adopted because of the non-linear nature of p -harmonicity.

Definition 9. *Global Harmonic Measure Decay Property: GHMD(α)*

We say that D satisfies the global harmonic measure decay property with exponent α if there exist $A_2 \geq 1$ and $r_0 > 0$ such that if $a \in \partial D$ and $0 < r < r_0$, then

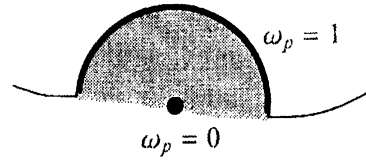


$$\omega_p(x; \partial D \setminus B(a, r), D) \leq A_2 \left(\frac{d(x, a)}{r} \right)^\alpha$$

for all $x \in D \cap B(a, r)$.

Definition 10. *Local Harmonic Measure Decay Property: LHMD(α)*

We say that D satisfies the local harmonic measure decay property with exponent α if there exist $A_3 \geq 1$ and $r_0 > 0$ such that if $a \in \partial D$ and $0 < r < r_0$, then



$$\omega_p(x; D \cap S(a, r), D \cap B(a, r)) \leq A_3 \left(\frac{d(x, a)}{r} \right)^\alpha$$

for all $x \in D \cap B(a, r)$.

We shall use $\varphi_{a,\alpha}(x) = \min\{d(x, a)^\alpha, 1\}$ for $a \in \partial D$ as a test boundary function with respect to α -Hölder continuity.

Theorem 2. Consider the following four conditions.

- (i) $\|P_D\|_{\alpha \rightarrow \alpha} < \infty$.
- (ii) There exists A_4 such that $P_D \varphi_{a,\alpha}(x) \leq A_4 d(x, a)^\alpha$ for all $x \in D$.
- (iii) Global Harmonic Measure Decay of order α .
- (iv) Local Harmonic Measure Decay of order α .

Then we have

$$(i) \iff (ii) \implies (iii) \iff (iv).$$

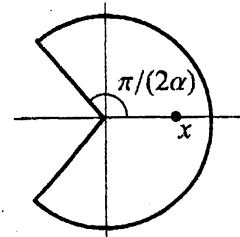
If (iv) holds for some $\alpha' > \alpha$, then (i) and (ii) hold.

As an immediate corollary, we observe that the larger α is the stronger the property $\|P_D\|_{\alpha \rightarrow \alpha} < \infty$ is.

Corollary 2. If $0 < \beta \leq \alpha \leq \alpha_0$ and $\|P_D\|_{\alpha \rightarrow \alpha} < \infty$, then $\|P_D\|_{\beta \rightarrow \beta} < \infty$

Remark 5. It is not true that $\text{LHMD}(\alpha) \implies \|P_D\|_{\alpha \rightarrow \alpha} < \infty$. There is a domain D for which the $\text{LHMD}(\alpha)$ holds and yet $\|P_D\|_{\alpha \rightarrow \alpha} = \infty$.

In fact let $D = \{z \in \mathbb{C} : |z| < 1, |\arg z| < \pi/(2\alpha)\}$ for $0 < \alpha \leq 1$. Then the $\text{LHMD}(\alpha)$ with respect to the classical harmonic measure holds. Nevertheless $\|P_D\|_{\alpha \rightarrow \alpha} = \infty$; if $\varphi(z) = |z|^\alpha$ for ∂D . then $\|\varphi\|_{\Lambda_\alpha(\partial D)} < \infty$ and yet $P_D \varphi(x) \approx x^\alpha \log(1/x)$ as $x \downarrow 0$ on the positive real axis, so $\|P_D \varphi\|_{\Lambda_\alpha(D)} = \infty$.



Let us consider some exterior conditions of the domain D in terms of the relative capacity:

$$\text{Cap}_p(E, U) := \inf \left\{ \int_U g_u^p d\mu : u \in N_0^{1,p}(U) \text{ and } u \geq 1 \text{ on } E \right\}.$$

Definition 11. We say that E is uniformly p -fat or satisfies the p -capacity density condition if there exist $A_5 > 0$ and $r_0 > 0$ such that

$$\frac{\text{Cap}_p(E \cap B(a, r), B(a, 2r))}{\text{Cap}_p(B(a, r), B(a, 2r))} \geq A_5$$

whenever $a \in E$ and $0 < r < r_0$.

Theorem 3. *The following five conditions are equivalent:*

- (i) $\|P_D\|_{\alpha \rightarrow \alpha} < \infty$ for some $\alpha > 0$.
- (ii) $P_D \varphi_{a,\alpha}(x) \leq A_4 d(x,a)^\alpha$ holds for some $\alpha > 0$.
- (iii) $GHMD(\alpha)$ holds for some $\alpha > 0$.
- (iv) $LHMD(\alpha)$ holds for some $\alpha > 0$.
- (v) $X \setminus D$ satisfies the capacity density condition.

Corollary 3. *If $X \setminus D$ satisfies the volume density condition:*

$$\frac{\mu(B(a,r) \setminus D)}{\mu(B(a,r))} \geq A, \quad \text{for every } a \in \partial D \text{ and } < r < r_0,$$

then $\|P_D\|_{\alpha \rightarrow \alpha} < \infty$ for some $\alpha > 0$.

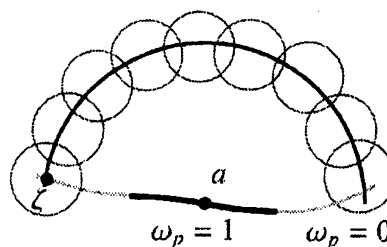
Remark 6. Our arguments are based mostly on the *comparison principle* for p -harmonic functions and the variational properties of the *De Giorgi class*, which includes p -harmonic functions. The crucial part is $GHMD \implies LHMD$ for which we need the refinement of the *submean value property* for the De Giorgi class.

Remark 7. The comparison principle implies $LHMD \implies GHMD$. The converse implication $GHMD \implies LHMD$ is crucial. Let us illustrate its proof:

Let $u = \omega_p(\partial D \cap B(a,r); D)$. Suppose $\zeta \in \partial D \cap S(a, Ar)$ (UP). Then $u \leq \frac{1}{2}$ on $B(\zeta, cr)$, so $u \leq 1 - \varepsilon$ on a small ball intersecting $B(\zeta, cr)$ by some argument based on the De Giorgi class. Repeating the same argument, we obtain $u \leq 1 - \varepsilon$ on $S(a, Ar)$. Hence $\omega_p(\partial D \setminus B(a,r); D) \geq \varepsilon$ on $D \cap S(a, Ar)$; in other words

$$\omega_p(D \cap S(a, Ar); D \cap B(a, Ar)) \leq \varepsilon^{-1} \omega_p(\partial D \setminus B(a,r); D) \text{ on } D \cap B(a, Ar).$$

Hence $GHMD \implies LHMD$.



REFERENCES

- [1] H. Aikawa, *Boundary Harnack principle and Martin boundary for a uniform domain*, J. Math. Soc. Japan **53** (2001), no. 1, 119–145.
- [2] ———, *Hölder continuity of the Dirichlet solution for a general domain*, Bull. London Math. Soc. **34** (2002), no. 6, 691–702.
- [3] H. Aikawa, K. Hirata, and T. Lundh, *Martin boundary points of John domains and unions of convex sets*, J. Math. Soc. Japan (to appear in 2006).
- [4] H. Aikawa and N. Shanmugalingam, *Carleson-type estimates for p -harmonic functions and the conformal Martin boundary of John domains in metric measure spaces*, Michigan Math. J. **53** (2005), no. 1, 165–188.
- [5] ———, *Hölder estimates of p -harmonic extension operators*, J. Differential Equations (2005).

- [6] M. Benedicks, *Positive harmonic functions vanishing on the boundary of certain domains in \mathbf{R}^n* , Ark. Mat. **18** (1980), no. 1, 53–72.
- [7] A. Björn and J. Björn, *Boundary regularity for p -harmonic and p -superharmonic functions on metric spaces*, in preparation.
- [8] A. Björn, J. Björn, and N. Shanmugalingam, *The Dirichlet problem for p -harmonic functions on metric spaces*, J. Reine Angew. Math. **556** (2003), 173–203.
- [9] ———, *The Perron method for p -harmonic functions in metric spaces*, J. Differential Equations **195** (2003), no. 2, 398–429.
- [10] J. Björn, P. MacManus, and N. Shanmugalingam, *Fat sets and pointwise boundary estimates for p -harmonic functions in metric spaces*, J. Anal. Math. **85** (2001), 339–369.
- [11] L. Carleson, *On the existence of boundary values for harmonic functions in several variables*, Ark. Mat. **4** (1962), 393–399.
- [12] J. Cheeger, *Differentiability of Lipschitz functions on metric measure spaces*, Geom. Funct. Anal. **9** (1999), no. 3, 428–517.
- [13] N. Chevallier, *Frontière de Martin d'un domaine de \mathbf{R}^n dont le bord est inclus dans une hypersurface lipschitzienne*, Ark. Mat. **27** (1989), no. 1, 29–48.
- [14] E. De Giorgi, *Sulla differenziabilità e l'analiticità delle estremali degli integrali multipli regolari*, Mem. Accad. Sci. Torino. Cl. Sci. Fis. Mat. Nat. (3) **3** (1957), 25–43.
- [15] Y. Domar, *On the existence of a largest subharmonic minorant of a given function*, Ark. Mat. **3** (1957), 429–440.
- [16] J. Heinonen, T. Kilpeläinen, and O. Martio, *Nonlinear potential theory of degenerate elliptic equations*, Oxford Mathematical Monographs, The Clarendon Press Oxford University Press, New York, 1993, Oxford Science Publications.
- [17] J. Heinonen and P. Koskela, *Quasiconformal maps in metric spaces with controlled geometry*, Acta Math. **181** (1998), no. 1, 1–61.
- [18] D. S. Jerison and C. E. Kenig, *Boundary behavior of harmonic functions in nontangentially accessible domains*, Adv. in Math. **46** (1982), no. 1, 80–147.
- [19] S. Keith and X. Zhong, *The Poincaré inequality is an open ended condition*, preprint (2003), <http://www.maths.anu.edu.au/keith/selfhub.pdf>.
- [20] J. Kinnunen and O. Martio, *Nonlinear potential theory on metric spaces*, Illinois J. Math. **46** (2002), no. 3, 857–883.
- [21] ———, *Potential theory of quasiminimizers*, Ann. Acad. Sci. Fenn. Math. **28** (2003), no. 2, 459–490.
- [22] J. Kinnunen and N. Shanmugalingam, *Regularity of quasi-minimizers on metric spaces*, Manuscripta Math. **105** (2001), no. 3, 401–423.
- [23] N. Shanmugalingam, *Newtonian spaces: an extension of Sobolev spaces to metric measure spaces*, Rev. Mat. Iberoamericana **16** (2000), no. 2, 243–279.
- [24] ———, *Harmonic functions on metric spaces*, Illinois J. Math. **45** (2001), no. 3, 1021–1050.

DEPARTMENT OF MATHEMATICS, HOKKAIDO UNIVERSITY, SAPPORO 060-0810, JAPAN
E-mail address: aik@math.sci.hokudai.ac.jp