

Perturbations of elliptic operators on rough domains

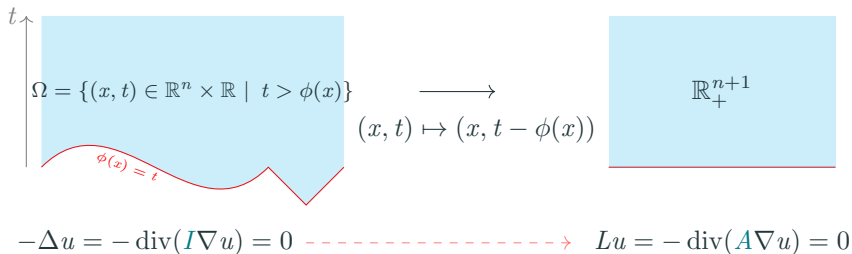
Murat Akman

Joint work with Steve Hofmann, José María Martell, and Tatiana Toro

Trimester Seminar Series: Interactions between GMT, Singular integrals, and PDEs
The Hausdorff Research Institute for Mathematics
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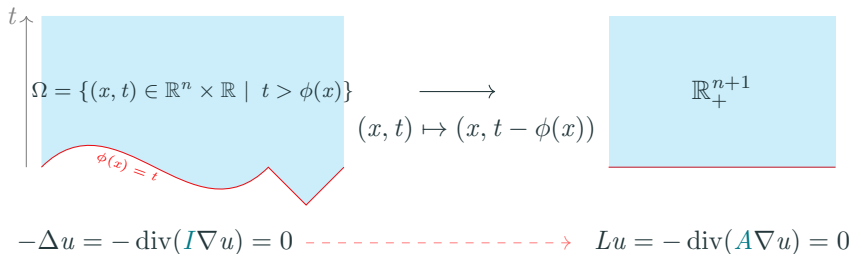
Motivation

Let Ω be the domain above the graph of a Lipschitz function ϕ .



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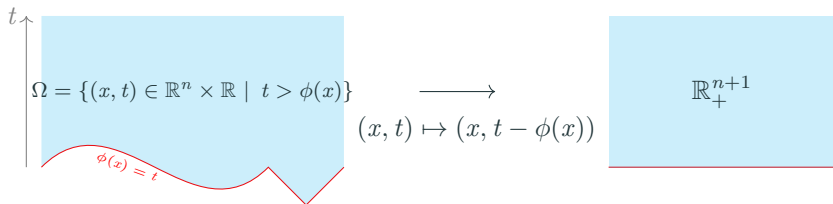
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$$-\Delta u = -\operatorname{div}(I\nabla u) = 0 \quad \text{---} \longrightarrow \quad Lu = -\operatorname{div}(A\nabla u) = 0$$

- ▶ A depends on the Jacobian of the change of variables, hence are **bounded** and **measurable**, but NOT any more regular.
- ▶ A is **uniformly elliptic** matrix; there exists constant $\Lambda \geq 1$ such that

$$\Lambda^{-1}|\xi|^2 \leq A(X)\xi \cdot \xi, \quad |A(X)\xi \cdot \eta| \leq \Lambda|\xi||\eta|$$

for all $\xi, \eta \in \mathbb{R}^{n+1}$ and for almost every $X \in \mathbb{R}_+^{n+1}$.

Elliptic operators

- ▶ Let $\Omega \subset \mathbb{R}^{n+1}$, $n \geq 2$, be an open set.
- ▶ Let L be a second order divergence form real elliptic operator defined in Ω

$$Lu = -\operatorname{div}(A\nabla u)$$

Here the coefficient matrix $A = A(X)$ is $A = (a_{i,j}(\cdot))_{i,j=1}^{n+1}$ is **real**, **symmetric**, with $a_{i,j} \in L^\infty(\Omega)$ and is **uniformly elliptic**, that is, there exists a constant $\Lambda \geq 1$ such that

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- ▶ $Lu = 0$ in Ω if $u \in W_{\text{loc}}^{1,2}(\Omega)$ and

$$\int \langle A\nabla u, \nabla \psi \rangle dX = 0 \quad \text{whenever} \quad \psi \in C_0^\infty(\Omega).$$

Elliptic measure

► Ω is called **regular** for the operator L if for every $f \in C_c(\partial\Omega)$, there exists a (generalized) solution $u = u_f \in C(\bar{\Omega})$ which solves

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Representation formula

Elliptic measure $\{\omega_L^X\}_{X \in \Omega}$ is the unique probability measure s.t.

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$$\omega^X(E) = \int_E \frac{1 - |X|^2}{|X - Y|^{n+1}} \frac{d\sigma(Y)}{\sigma(\mathbb{S}^n)} \quad \text{whenever } E \subset \mathbb{S}^n.$$

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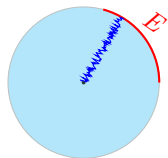
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$$\omega^0(E) = \int_E \frac{1 - |0|^2}{|0 - Y|^2} \frac{d\sigma(Y)}{\sigma(\mathbb{S}^1)} = \frac{\sigma(E)}{2\pi} = \frac{\operatorname{arclength}(E)}{2\pi}.$$

A question of Dahlberg

- ▶ Let A_0 and A be real and uniformly elliptic.

Consider

“**Good**” operator
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Suppose that we have “good estimates” for the Dirichlet problem for L_0 , **under what optimal conditions**, are those good estimates transferred to the Dirichlet problem for L ?

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Good estimates: $\omega_{L_0} \in A_\infty(\sigma)$, $\omega_{L_0} \in \operatorname{RH}_p(\sigma)$, etc...

ω_{L_0} is the elliptic measure of Ω associated to the operator L_0 .

ω_L is the elliptic measure of Ω associated to the operator L

Dark side of the linear elliptic operators

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$$L = \frac{\partial^2}{\partial x^2} + \frac{\partial}{\partial y} \left(\alpha \frac{\partial}{\partial y} \right) \quad \text{where } \alpha \in C(\bar{\Omega}) \cap C^\infty(\Omega)$$

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- ▶ *It is not the domain Ω but the disagreement of A and A_0 that we should have conditions on...*

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$$\left(\frac{1}{\nu(\Delta)} \int_{\Delta} g^q d\nu \right)^{1/q} \leq C \frac{1}{\nu(\Delta)} \int_{\Delta} g d\nu$$

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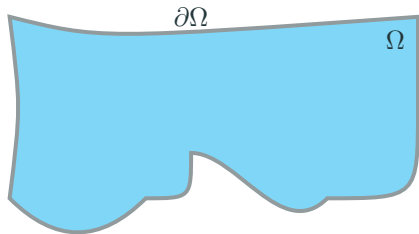
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► $\mu \in \text{RH}_q(\nu)$, $1 < q < \infty$, is equivalent to the solvability of the $(D)_p$ Dirichlet problem

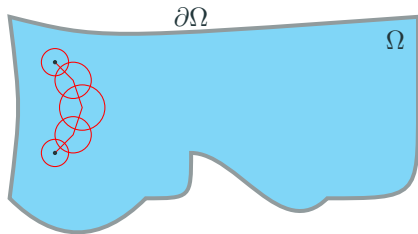
$$(D)_p \begin{cases} Lu = -\text{div}(A\nabla u) = 0 & \text{in } \Omega, \\ u = f \in L^p(\nu) & \text{on } \partial\Omega, \\ \|N(u)\|_{L^p(\nu)} \leq C\|f\|_{L^p(\nu)} \end{cases}$$

where $N(u)(X) = \sup_{Y \in \Gamma(X)} |u(Y)|$ and $1/p + 1/q = 1$.

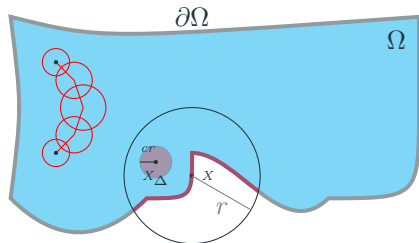
Non-tangentially Accessible Domains(NTA)



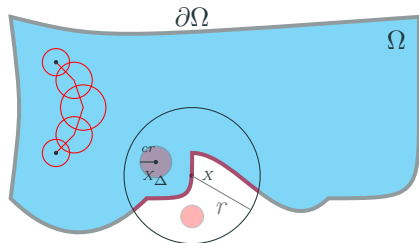
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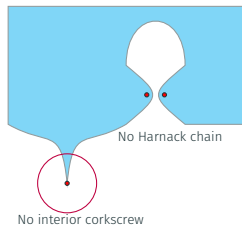
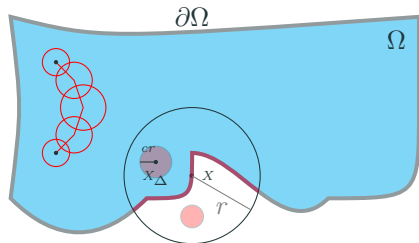


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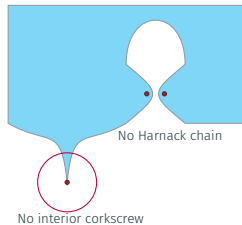
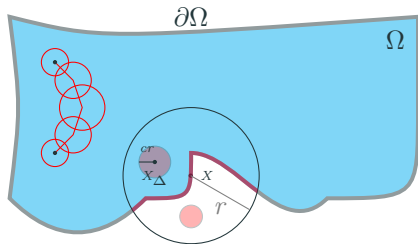
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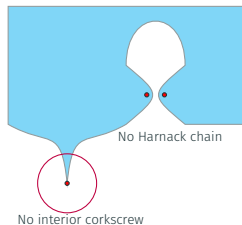
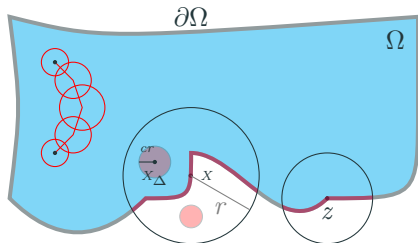
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- ▶ Ω is 1-sided NTA \equiv Interior Corkscrew and Harnack Chain.

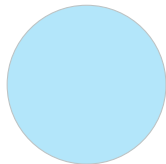
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- ▶ Ω is 1-sided NTA \equiv Interior Corkscrew and Harnack Chain.
- ▶ $\partial\Omega$ is n -Ahlfors-David regular (ADR) if
$$cr^n \leq \sigma(\Delta(z, r)) \leq cr^n \text{ whenever } z \in \partial\Omega \text{ and } r \in (0, \text{diam}(\partial\Omega)).$$

Examples of such domains

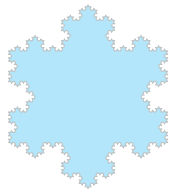
Smooth



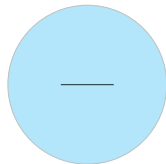
Lipschitz



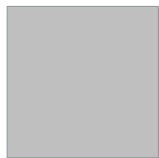
NTA



Semi-uniform



1-Sided NTA domain.

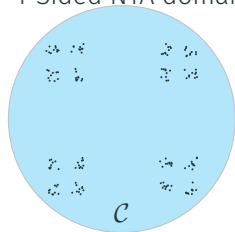


\mathcal{C}_0



\mathcal{C}_1

\mathcal{C}_2



\mathcal{C}

Smooth \subsetneq Lipschitz \subsetneq NTA \subsetneq 1-sided NTA \subsetneq Semi-uniform.

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Let $\delta(X) = \text{dist}(X, \partial\Omega)$, $\mathbf{a}(X) := \sup_{Y \in B(X, \delta(X)/2)} |A(Y) - A_0(Y)|$.

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Theorem (Dahlberg '77)

Let $\Omega = B(0, 1)$. Let $x \in \partial\Omega$ and $\Delta = \Delta(x, r) = B(x, r) \cap \partial\Omega$ and $T(\Delta) = B(x, r) \cap \Omega$. If $\frac{\mathbf{a}^2(X)}{\delta(X)} dX$ satisfies the vanishing Carleson measure condition, i.e.,

$$\lim_{r \rightarrow 0} \sup_{\Delta \subset \partial\Omega} \left\{ \frac{1}{\sigma(\Delta)} \int_{T(\Delta)} \frac{\mathbf{a}^2(X)}{\delta(X)} dX \right\}^{1/2} = 0$$

then $\omega_L \in \mathbf{RH}_p(\sigma)$ whenever $\omega_{L_0} \in \mathbf{RH}_p(\sigma)$.

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► [Milakis-Pipher-Toro '13] For **NTA domains** with **ADR boundary**.

► [Cavero-Hofmann-Martell '18+ (with T. Toro '19)] For **1-sided NTA domains** with **ADR boundary** [They proved more].

► See also the recent work of Mayboroda and Poggi.

Approach II

Theorem (R. Fefferman-Kenig-Pipher '91)

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► [Milakis-Pipher-Toro '13] For **NTA domains** with **ADR boundary**.

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Can we go beyond **NTA** domains? Can we relax **ADR** of the boundary?

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Aim: Study perturbation problem by replacing

1. **NTA** \Rightarrow **1-sided NTA**.
2. **ADR** \Rightarrow **Capacity Density Condition**.

Capacity density condition [uniform 2-fatness]

- ▶ Newtonian capacity of a compact set E in a domain D is defined by

$$\text{Cap}(E, D) = \inf \left\{ \int |\nabla v|^2 dX : v \in C_0^\infty(D), v(x) \geq \mathbf{1}_E \right\}.$$

- ▶ Capacity of a ball of radius r is approximately r^{n-1} .

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- ▶ Capacity of a ball of radius r is approximately r^{n-1} .
- ▶ Ω satisfies the **capacity density condition** (CDC) if there is $c > 0$ s.t.

$$\frac{\text{Cap}((\mathbb{R}^{n+1} \setminus \Omega) \cap \bar{B}(w, r), B(w, 2r))}{\text{Cap}(\bar{B}(w, r), B(w, 2r))} \approx \frac{\text{Cap}(\bar{B}(w, r) \setminus \Omega, B(w, 2r))}{r^{n-1}} \geq c$$

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- ▶ CDC appeared first (?) in Pommerenki's work as a *uniformly perfect*. Later used by Ancona, Aikawa, Lewis, Wannebo, Wu, Jones-Wolff, ...

- ▶ CDC is a quantitative version of the Wiener criterion

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- ▶ [CDC (Thickness) implies Fatness] If a closed set $\mathbb{R}^{n+1} \setminus \Omega$ is λ -thick for some $\lambda > n - 1$, i.e., for all $0 < r \leq r_0$ and $w \in \mathbb{R}^{n+1} \setminus \Omega$ with

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- ▶ Hence

$$\text{ADR} \implies \text{CDC} \implies \text{Wiener criterion.}$$

First result

Theorem (Akman-Hofmann-Martell-Toro '19)

Let Ω be a **1-sided NTA domain** satisfying the **capacity density condition**. Let

$$\|\mathbf{a}(A, A_0)\| := \sup_B \sup_{B'} \frac{1}{\omega_{L_0}^{X_\Delta}(\Delta')} \iint_{B' \cap \Omega} \mathbf{a}^2(X) \frac{G_{L_0}(X_\Delta, X)}{\delta(X)^2} dX,$$

where $\Delta = B \cap \partial\Omega$, $\Delta' = B' \cap \partial\Omega$, and the sups are taken respectively over all balls $B = B(x, r)$ with $x \in \partial\Omega$ and $0 < r < \text{diam}(\partial\Omega)$, and $B' = B(x', r')$ with $x' \in 2\Delta$ and $0 < r' < rc_0/4$.

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► See recent work of Feneuil-Poggi who also obtained Part (a).

Approach III

R. Fefferman considered

$$\mathcal{A}(\mathbf{a}(A, A_0))(x) := \left(\iint_{\Gamma(x)} \frac{\mathbf{a}^2(X)}{\delta^{n+1}(X)} dX \right)^{1/2}$$

where $\Gamma(x)$ is the non-tangential cone with vertex at $x \in \partial\Omega$.

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Theorem (R. Fefferman '89 and R. Fefferman-Kenig-Pipher '91)

Let Ω be a **Lipschitz domain**. If $\|\mathcal{A}(\mathbf{a}(A, A_0))\|_{L^\infty(\sigma)} \leq C_0 < \infty$ then $\omega_L \in A_\infty(\sigma)$ if $\omega_{L_0} \in A_\infty(\sigma)$.

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Second result

Theorem (Akman-Hofmann-Martell-Toro '19)

Let Ω be a **1-sided NTA domain** satisfying the **capacity density condition**. Given $\alpha > 0$, set

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Part (ii) is new even in the case of nice domains such as the unit ball, the upper-half space, or non-tangentially accessible domains.

► If we assume $\partial\Omega$ is ADR then we can recover all the previous related results.

Sketch of the proof of second result

► It can be shown that

$$\frac{C}{\omega_0(\Delta(x, r))} \iint_{T(\Delta(x, r))} \mathbf{a}^2(X) \frac{G_0(X)}{\delta^2(X)} dX \leq \frac{1}{\omega_0(\Delta)} \int_{\Delta(x, 2r)} (\mathcal{A}(\mathbf{a})(x))^2 d\omega_0(x).$$

Hence $\|\mathbf{a}(A, A_0)\| \lesssim_{\alpha} \|\mathcal{A}_{\alpha}(\mathbf{a}(A, A_0))\|_{L^{\infty}(\omega_{L_0})}^2$.

Our first result implies the desired conclusions in the second result.

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Hence $\|\mathbf{a}(A, A_0)\| \lesssim_\alpha \|\mathcal{A}_\alpha(\mathbf{a}(A, A_0))\|_{L^\infty(\omega_{L_0})}$.

Our first result implies the desired conclusions in the second result.

► **A key property:** One needs to know elliptic measure is doubling and Sawtooth domains inherit the good properties of the original domains. That is, in this regime, all proper sawtooth domains obtained from the dyadic cubes of Ω should be a 1-sided NTA domains satisfying Capacity density condition.

A key identity

► **A key identity:** Let Ω be a bounded 1-sided NTA domain satisfying the CDC, and let $L_0 = -\operatorname{div}(A_0 \nabla)$ and $L = -\operatorname{div}(A \nabla)$ be two real (non-necessarily symmetric) uniformly elliptic operators. Given $g \in \operatorname{Lip}(\partial\Omega)$, consider the solutions u_L and u_{L_0} given by

$$u_{L_0}(X) = \int_{\partial\Omega} g(y) d\omega_{L_0}^X(y), \quad u_L(X) = \int_{\partial\Omega} g(y) d\omega_L^X(y), \quad X \in \Omega.$$

Then,

$$u_L(X) - u_{L_0}(X) = \iint_{\Omega} (A_0 - A)^\top(Y) \nabla_Y G_{L^\top}(Y, X) \cdot \nabla u_{L_0}(Y) dY$$

for almost every $X \in \Omega$.

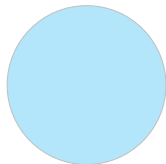
Some future problems

Question

Can we go beyond 1-sided NTA setting (assuming the CDC)?

$Smooth \subsetneq Lipschitz \subsetneq NTA \subsetneq 1\text{-sided NTA} \subsetneq Semi\text{-uniform}$

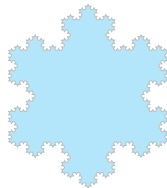
Smooth



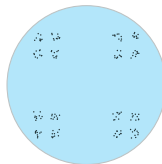
Lipschitz



NTA



1-sided NTA



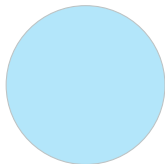
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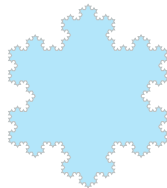
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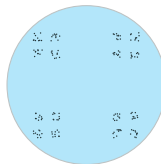
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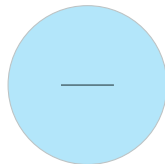
NTA



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Semi-uniform



► A domain Ω is called **semi-uniform** if every $x \in \Omega$ and $y \in \partial\Omega$ can be connected by a cigar curve γ such that $\gamma \setminus \{y\} \subset \Omega$ and $\text{length}(\gamma) \leq C|x - y|$.

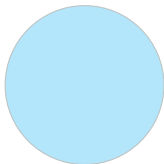
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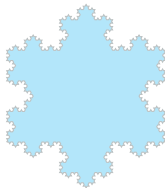
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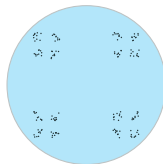
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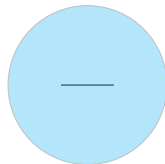
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► [Aikawa and Hirata '08, Azzam '18] If Ω is a semi-uniform domain satisfying the CDC then its harmonic measure is doubling.

Sketch of the proof

Localize the problem. It is enough to show that:

Let Ω be a **1-sided NTA domain** satisfying the **capacity density condition**. Let $\mathbf{a}(X) := \sup_{Y \in B(X, \delta(X)/2)} |A(Y) - A_0(Y)|$ where $\delta(X) := \text{dist}(X, \partial\Omega)$. Fix $x_0 \in \partial\Omega$, and let $B_0 = B(x_0, r_0)$, $0 < r_0 < \text{diam}(\partial\Omega)$, and $\Delta_0 = B_0 \cap \partial\Omega$. Let

$$\|\mathbf{a}(A, A_0)\|_{B_0} := \sup_B \frac{1}{\omega_{X_{\Delta_0}}(\Delta)} \iint_{B \cap \Omega} \mathbf{a}^2(X) \frac{G_{L_0}(X_{\Delta_0}, X)}{\delta(X)^2} dX,$$

where $\Delta = B \cap \partial\Omega$ and the supremum is taken over all balls $B = B(x, r)$ with $x \in 2\Delta_0$ and $0 < r < r_0 c_0/4$, and c_0 is the Corkscrew constant.

- (a) If $\|\mathbf{a}(A, A_0)\| < \infty$, then $\omega_L \in A_\infty(\Delta_0, \omega_{L_0})$.
- (b) Given p , $1 < p < \infty$, there exists ϵ_p such that if $\|\mathbf{a}(A, A_0)\| \leq \epsilon_p$, then $\omega_L \in \mathbf{RH}_p(\Delta_0, \omega_{L_0})$.

Sketch of the proof

For fixed $j \in \mathbb{N}$, let

$$\tilde{A}_j(Y) := \begin{cases} A(Y) & \text{if } \delta(Y) \geq 2^{-j}, \\ A_0(Y) & \text{if } \delta(Y) < 2^{-j}. \end{cases}$$

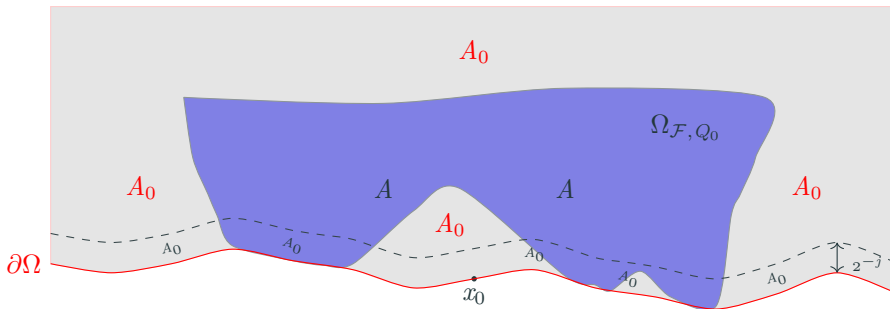
Aim: If \tilde{L}_j is the operator associated to $\tilde{L}_j u = -\operatorname{div}(\tilde{A}_j u)$ and $\omega_{\tilde{L}_j}$ is the elliptic measure of Ω associated to operator \tilde{L}_j then it is enough to show that $\omega_{\tilde{L}_j} \in A_\infty(\frac{5}{4}\Delta_0, \omega_{L_0})$ for part (a) and for part (b) enough to show that $\omega_{\tilde{L}_j} \in \operatorname{RH}_p(\frac{5}{4}\Delta_0, \omega_{L_0})$ with uniform constants depending only on the allowable parameters.

Step 1

To this end, we further modify our operator \tilde{L}_j in Q_0 , consider

$$\bar{A}(Y) := \begin{cases} \tilde{A}_j(Y) & \text{if } Y \in \Omega_{\mathcal{F}, Q_0}, \\ A_0(Y) & \text{if } Y \in \Omega \setminus \Omega_{\mathcal{F}, Q_0}. \end{cases}$$

where $\tilde{A}_j(Y)$ is as above for fixed j , $T(\Delta(x_0, r_0))$ is the Carleson region associated to Q_0 and Q_0 is also as above.

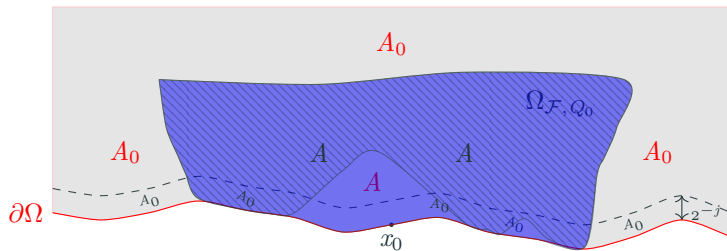


For this operator, we prove $\bar{\omega} \in \text{RH}_p(\omega_{L_0})$.

Step 2

We now change the operator \bar{A} in the Carleson region to complete the process.

$$\hat{A}(Y) := \begin{cases} A_1(Y) & \text{if } Y \in \Omega \setminus (T_{Q_0} \setminus \Omega_{\mathcal{F}, Q_0}), \\ \tilde{A}_j(Y) & \text{if } Y \in T_{Q_0} \setminus \Omega_{\mathcal{F}, Q_0}. \end{cases}$$



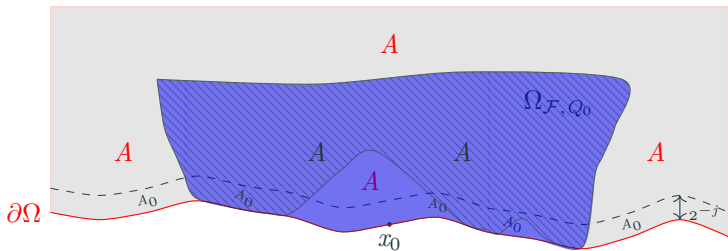
For this operator, we prove $\hat{\omega} \in \text{RH}_p(\omega_{L_0})$.

Step 3:

In this part, we change the operator outside of T_{Q_0} to complete the process. To this end, let $L_3 u = -\operatorname{div}(A_3 \nabla u)$, where

$$A_3(Y) := \begin{cases} A_2(Y) & \text{if } Y \in T_{Q_0}, \\ \tilde{A}(Y) & \text{if } Y \in \Omega \setminus T_{Q_0}, \end{cases}$$

and note that $L_3 \equiv \tilde{L}$ in Ω . Let $w_3^{X_0} := \omega_{L_3}^{X_0}$ be the elliptic measure of Ω associated with the operator $L_3 \equiv \tilde{L}$ with pole at X_0 .



For this operator, we prove $\omega_3 \in \operatorname{RH}_p(\omega_{L_0})$.

Thank you for your attention!!!

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