

GEOMETRY AND THE DIRICHLET PROBLEM IN ANY CO-DIMENSION

Max Engelstein
(joint work with G. David (U. Paris Sud) and S. Mayboroda (U.
Minn.))

Massachusetts Institute of Technology

January 10, 2019

This research was partially supported by an NSF Postdoctoral Research Fellowship, DMS 1703306 and David Jerison's NSF DMS 1500771.

- Harmonic Measure: where does a random walk first exit a domain?

- Harmonic Measure: where does a random walk first exit a domain?

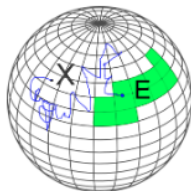


FIGURE: A random walk exiting a domain (figure credit Matthew Badger)

- Harmonic Measure: where does a random walk first exit a domain?

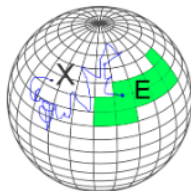


FIGURE: A random walk exiting a domain (figure credit Matthew Badger)

- Dirichlet problem: equilibrium after diffusion.

- Harmonic Measure: where does a random walk first exit a domain?

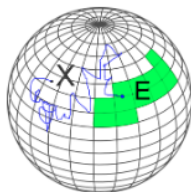


FIGURE: A random walk exiting a domain (figure credit Matthew Badger)

- Dirichlet problem: equilibrium after diffusion.
- Not surprising: a nasty domain can have “hidden” parts of the boundary

- Harmonic Measure: where does a random walk first exit a domain?

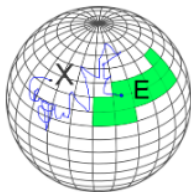


FIGURE: A random walk exiting a domain (figure credit Matthew Badger)

- Dirichlet problem: equilibrium after diffusion.
- Not surprising: a nasty domain can have “hidden” parts of the boundary
- Surprising: if nothing is hidden, the domain is nice.

- Harmonic Measure: where does a random walk first exit a domain?

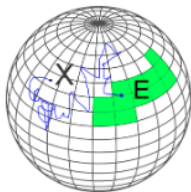


FIGURE: A random walk exiting a domain (figure credit Matthew Badger)

- Dirichlet problem: equilibrium after diffusion.
- Not surprising: a nasty domain can have “hidden” parts of the boundary
- Surprising: if nothing is hidden, the domain is nice.
- Very surprising (and recent): higher co-dimension analogues.

RANDOM WALK AND HITTING MEASURE

Walker goes to each neighbor with equal probability.

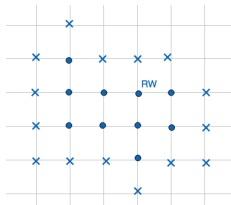


FIGURE: Each neighbor has probability $1/4$

RANDOM WALK AND HITTING MEASURE

Walker goes to each neighbor with equal probability.

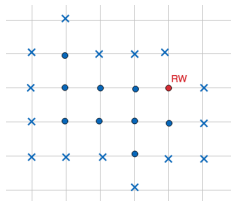


FIGURE: We keep going until we hit the boundary

RANDOM WALK AND HITTING MEASURE

Walker goes to each neighbor with equal probability.

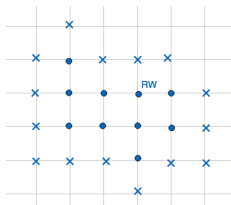


FIGURE: Backtracking is allowed

Walker goes to each neighbor with equal probability.

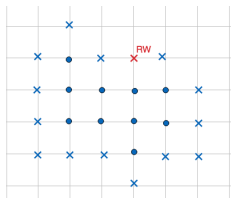


FIGURE: Stop when we hit the boundary

Walker goes to each neighbor with equal probability.

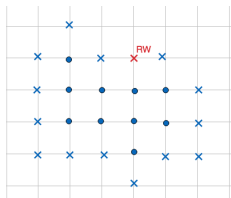


FIGURE: Stop when we hit the boundary

RANDOM WALK AND HITTING MEASURE

Walker goes to each neighbor with equal probability.

Hitting Measure: probability RW hits that part of the boundary.

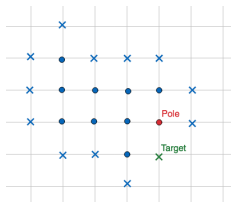


FIGURE: Hitting Measure of Green starting at Red $\equiv \omega^{\text{Pole}}(\text{Target})$

RANDOM WALK AND HITTING MEASURE

Walker goes to each neighbor with equal probability.

Hitting Measure: probability RW hits that part of the boundary.



FIGURE: Hitting Measure Depends on the Pole!

RANDOM WALK AND HITTING MEASURE

Walker goes to each neighbor with equal probability.

Hitting Measure: probability RW hits that part of the boundary.



FIGURE: Hitting Measure Depends on the Pole!

Hard to compute!!! (Solve 10 eqns with 10 unknowns)

Average of neighbors!

Mean Value Property

$$u(\text{Point}) = \frac{1}{\#\text{Neighbors}} \sum_{\text{Neighbors}} u(\text{Neighbor}).$$

DISCRETE HARMONIC FUNCTIONS

Mean Value Property

$$u(\text{Point}) = \frac{1}{\#\text{Neighbors}} \sum_{\text{Neighbors}} u(\text{Neighbor}).$$

Example:

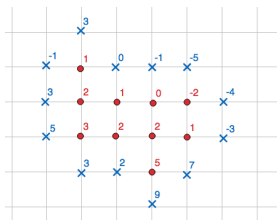


FIGURE: Each red value is the average of the neighboring values

DISCRETE HARMONIC FUNCTIONS

Mean Value Property

$$u(\text{Point}) = \frac{1}{\#\text{Neighbors}} \sum_{\text{Neighbors}} u(\text{Neighbor}).$$

Example:

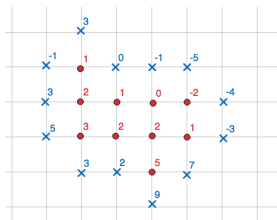


FIGURE: Each red value is the average of the neighboring values

Uniqueness: Maximum principle!

EXPECTATION AND THE DIRICHLET PROBLEM

Recall:

$$u(\text{Point}) = \frac{1}{\#\text{Neighbors}} \sum_{\text{Neighbors}} u(\text{Neighbor}).$$

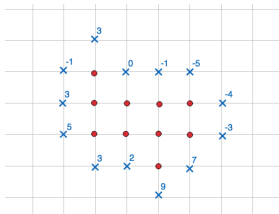


FIGURE: How do we fill in the boundary?

EXPECTATION AND THE DIRICHLET PROBLEM

Recall:

$$u(\text{Point}) = \frac{1}{\#\text{Neighbors}} \sum_{\text{Neighbors}} u(\text{Neighbor}).$$

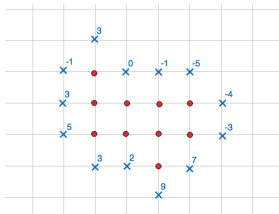


FIGURE: How do we fill in the boundary?

This is the Dirichlet problem.

EXPECTATION AND THE DIRICHLET PROBLEM

Recall:

$$u(\text{Point}) = \frac{1}{\#\text{Neighbors}} \sum_{\text{Neighbors}} u(\text{Neighbor}).$$

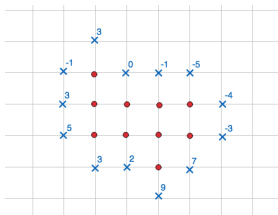


FIGURE: How do we fill in the boundary?

This is the Dirichlet problem.

$$u(\text{Point}) = \sum_{\text{BoundaryPoints}} u(\text{BoundaryPoint}) \omega^{\text{Point}}(\text{BoundaryPoint}).$$

EXPECTATION AND THE DIRICHLET PROBLEM

Recall:

$$u(\text{Point}) = \frac{1}{\#\text{Neighbors}} \sum_{\text{Neighbors}} u(\text{Neighbor}).$$

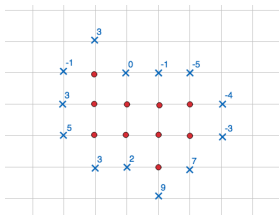


FIGURE: How do we fill in the boundary?

This is the Dirichlet problem.

$$u(\text{Point}) = \sum_{\text{BoundaryPoints}} u(\text{BoundaryPoint}) \omega^{\text{Point}}(\text{BoundaryPoint}).$$

Expected value!

HARMONIC FUNCTIONS IN THE CONTINUUM

Mean Value Property: for all $X \in \mathbb{R}^n$ and $R > 0$,

$$\frac{1}{|B(X, R)|} \int_{B(X, R)} u(Y) dY = u(X).$$

HARMONIC FUNCTIONS IN THE CONTINUUM

Mean Value Property: for all $X \in \mathbb{R}^n$ and $R > 0$,

$$\frac{1}{|B(X, R)|} \int_{B(X, R)} u(Y) dY = u(X).$$

u satisfies mean value property $\Leftrightarrow \Delta u = 0 \Leftrightarrow \sum_{i=1}^n \partial_{x_i x_i}^2 u = 0$.

HARMONIC FUNCTIONS IN THE CONTINUUM

Mean Value Property: for all $X \in \mathbb{R}^n$ and $R > 0$,

$$\frac{1}{|B(X, R)|} \int_{B(X, R)} u(Y) dY = u(X).$$

u satisfies mean value property $\Leftrightarrow \Delta u = 0 \Leftrightarrow \sum_{i=1}^n \partial_{x_i}^2 u = 0$.

EX : $u(x, y) \equiv x^2 - y^2$

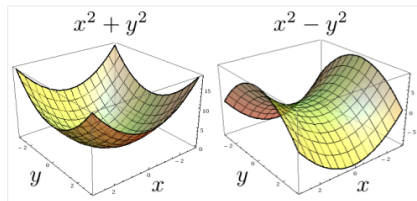


FIGURE: Harmonic functions don't have local extrema credit: laussy.org

HARMONIC FUNCTIONS IN THE CONTINUUM

Mean Value Property: for all $X \in \mathbb{R}^n$ and $R > 0$,

$$\frac{1}{|B(X, R)|} \int_{B(X, R)} u(Y) dY = u(X).$$

u satisfies mean value property $\Leftrightarrow \Delta u = 0 \Leftrightarrow \sum_{i=1}^n \partial_{x_i}^2 u = 0$.

EX : $u(x, y) \equiv x^2 - y^2$

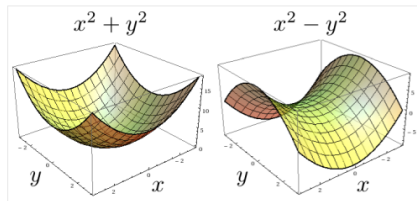


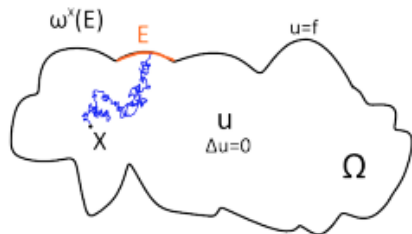
FIGURE: Harmonic functions don't have local extrema credit: laussy.org

Represents Equilibrium after diffusion.

$X \in \Omega \subset \mathbb{R}^n$. $E \subset \partial\Omega$. $\omega^X(E)$ = Probability a B.M. exits Ω first in E .

HARMONIC MEASURE IN THE CONTINUUM

$X \in \Omega \subset \mathbb{R}^n$. $E \subset \partial\Omega$. $\omega^X(E)$ = Probability a B.M. exits Ω first in E .

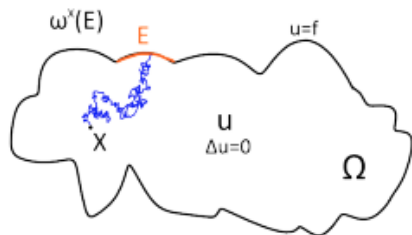


$$(D) = \begin{cases} \Delta u_f = 0 & x \in \Omega \\ u_f(Q) = f(Q) & Q \in \partial\Omega \end{cases}$$

FIGURE: Brownian Motion exiting a domain (figure credit Matthew Badger)

HARMONIC MEASURE IN THE CONTINUUM

$X \in \Omega \subset \mathbb{R}^n$. $E \subset \partial\Omega$. $\omega^X(E)$ = Probability a B.M. exits Ω first in E .



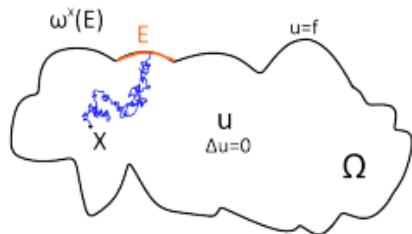
$$(D) = \begin{cases} \Delta u_f = 0 & x \in \Omega \\ u_f(Q) = f(Q) & Q \in \partial\Omega \end{cases}$$

$$u_f(X) = \int_{\partial\Omega} f d\omega^X.$$

FIGURE: Brownian Motion exiting a domain (figure credit Matthew Badger)

HARMONIC MEASURE IN THE CONTINUUM

$X \in \Omega \subset \mathbb{R}^n$. $E \subset \partial\Omega$. $\omega^X(E)$ = Probability a B.M. exits Ω first in E .



$$(D) = \begin{cases} \Delta u_f = 0 & x \in \Omega \\ u_f(Q) = f(Q) & Q \in \partial\Omega \end{cases}$$

$$u_f(X) = \int_{\partial\Omega} f d\omega^X.$$

What is the temperature in the interior, given the temperature on the edge?

FIGURE: Brownian Motion exiting a domain (figure credit Matthew Badger)

WHEN DOES ω^X NOT SEE LARGE SETS?

“Bad” geometry: ω doesn't “see” sets of large length.

WHEN DOES ω^X NOT SEE LARGE SETS?

“Bad” geometry: ω doesn't “see” sets of large length.

- Connectivity.



FIGURE: ω^{Pole} cannot see the other component

WHEN DOES ω^X NOT SEE LARGE SETS?

“Bad” geometry: ω doesn't “see” sets of large length.

- Connectivity.



FIGURE: Brownian motion cannot go down hallways

WHEN DOES ω^X NOT SEE LARGE SETS?

“Bad” geometry: ω doesn't “see” sets of large length.

- Connectivity.

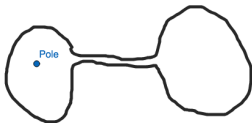


FIGURE: Brownian motion cannot go down hallways

- Cusps

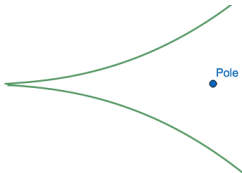


FIGURE: Brownian motion cannot get to the cusp

SO WHAT IF ω^X DOESN'T SEE LARGE SETS?

(Quantitative) Well posedness of Dirichlet problem:

$$(D) = \begin{cases} \Delta u_f = 0 & x \in \Omega \\ u_f(Q) = f(Q) & Q \in \partial\Omega \end{cases}$$

SO WHAT IF ω^X DOESN'T SEE LARGE SETS?

(Quantitative) Well posedness of Dirichlet problem:

$$(D) = \begin{cases} \Delta u_f = 0 & x \in \Omega \\ u_f(Q) = f(Q) & Q \in \partial\Omega \end{cases}$$

$\omega^X = k^X d\sigma$ (σ is "length" on $\partial\Omega$).

SO WHAT IF ω^X DOESN'T SEE LARGE SETS?

(Quantitative) Well posedness of Dirichlet problem:

$$(D) = \begin{cases} \Delta u_f = 0 & x \in \Omega \\ u_f(Q) = f(Q) & Q \in \partial\Omega \end{cases}$$

$\omega^X = k^X d\sigma$ (σ is "length" on $\partial\Omega$).

k^X small: big f can give small u . Vice versa if k^X big.

SO WHAT IF ω^X DOESN'T SEE LARGE SETS?

(Quantitative) Well posedness of Dirichlet problem:

$$(D) = \begin{cases} \Delta u_f = 0 & x \in \Omega \\ u_f(Q) = f(Q) & Q \in \partial\Omega \end{cases}$$

$\omega^X = k^X d\sigma$ (σ is "length" on $\partial\Omega$).

k^X small: big f can give small u . Vice versa if k^X big.

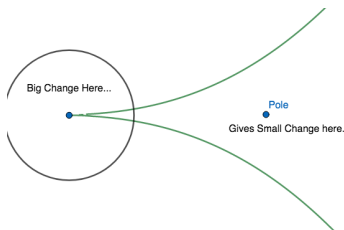


FIGURE: Changing data on the cusp doesn't change the solution

SO WHAT IF ω^X DOESN'T SEE LARGE SETS?

(Quantitative) Well posedness of Dirichlet problem:

$$(D) = \begin{cases} \Delta u_f = 0 & x \in \Omega \\ u_f(Q) = f(Q) & Q \in \partial\Omega \end{cases}$$

$\omega^X = k^X d\sigma$ (σ is “length” on $\partial\Omega$).

k^X small: big f can give small u . Vice versa if k^X big.

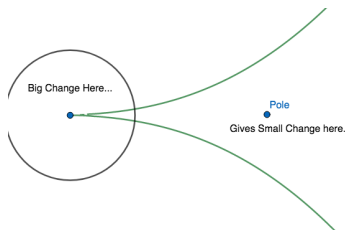


FIGURE: Changing data on the cusp doesn't change the solution

“Theorem”: D is (quantitatively) well posed iff k^X is not “too large or too small too often.”

SO WHAT IF ω^X DOESN'T SEE LARGE SETS?

(Quantitative) Well posedness of Dirichlet problem:

$$(D) = \begin{cases} \Delta u_f = 0 & x \in \Omega \\ u_f(Q) = f(Q) & Q \in \partial\Omega \end{cases}$$

$\omega^X = k^X d\sigma$ (σ is "length" on $\partial\Omega$).

k^X small: big f can give small u . Vice versa if k^X big.

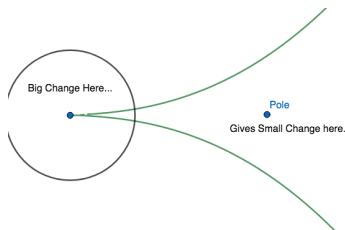


FIGURE: Changing data on the cusp doesn't change the solution

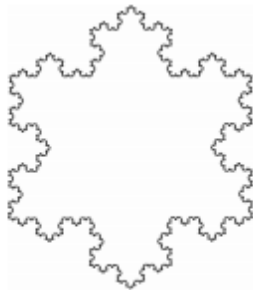
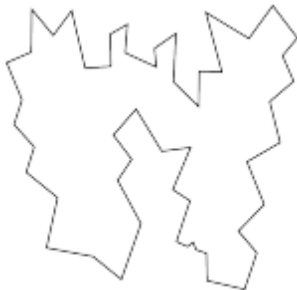
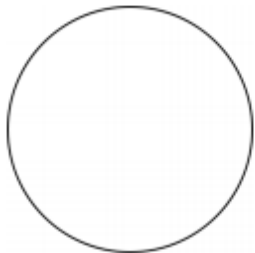
"Theorem": D is (quantitatively) well posed iff k^X is not "too large or too small too often." Call this A_∞

THREE EXAMPLES: ω VS LENGTH

σ is the length measure.

THREE EXAMPLES: ω VS LENGTH

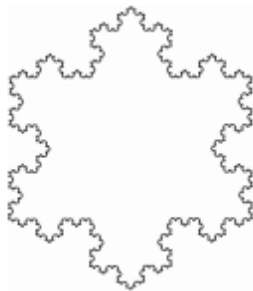
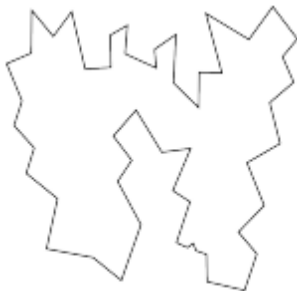
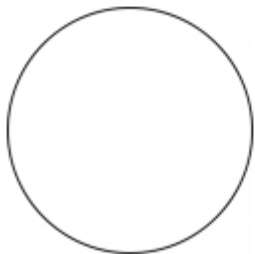
σ is the length measure.



A disk, Lipschitz domain and Snowflake (figure from Matthew Badger)

THREE EXAMPLES: ω VS LENGTH

σ is the length measure.

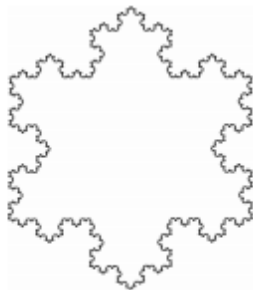
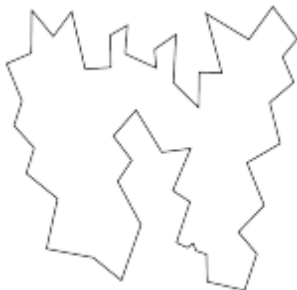
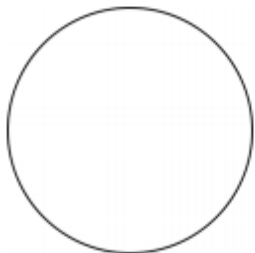


A disk, Lipschitz domain and Snowflake (figure from Matthew Badger)

For the disk, $\omega^0 = \frac{\sigma}{2\pi r}$.

THREE EXAMPLES: ω VS LENGTH

σ is the length measure.



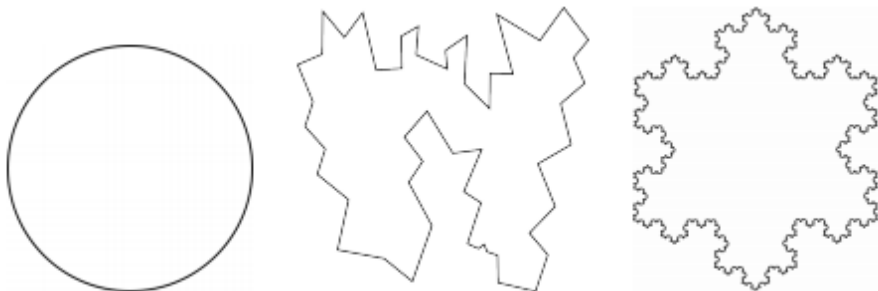
A disk, Lipschitz domain and Snowflake (figure from Matthew Badger)

For the disk, $\omega^0 = \frac{\sigma}{2\pi r}$.

For a Lipschitz domain, if $\omega^0(E) = k\sigma$ and k is not too small or too big too often.

THREE EXAMPLES: ω VS LENGTH

σ is the length measure.



A disk, Lipschitz domain and Snowflake (figure from Matthew Badger)

For the disk, $\omega^0 = \frac{\sigma}{2\pi r}$.

For a Lipschitz domain, if $\omega^0(E) = k\sigma$ and k is not too small or too big too often.

For the snowflake $\omega^0 = k\sigma$ and $k = +\infty$ or 0 at every point.

Long Corridors, Cusps are problems.

Long Corridors, Cusps are problems.

They aren't the only problem! Fractals!

Q1 (direct): If Ω is nice does that mean $\omega^X = k^X d\sigma$ for nice k^X ?

Long Corridors, Cusps are problems.
They aren't the only problem! Fractals!

Q1 (direct): If Ω is nice does that mean $\omega^X = k^X d\sigma$ for nice k^X ?

Q2 (free boundary): If $\omega^X = k^X d\sigma$ for nice k^X , does that mean Ω must be nice?

Long Corridors, Cusps are problems.
They aren't the only problem! Fractals!

Q1 (direct): If Ω is nice does that mean $\omega^X = k^X d\sigma$ for nice k^X ?

Q2 (free boundary): If $\omega^X = k^X d\sigma$ for nice k^X , does that mean Ω must be nice?

Lots of work: Ahlfors, Bishop, Carleson, David, E., Fabes, Garnett, Hofmann, Jerison, Kenig, Laurentiev, Mayboroda, Nyström, Øksendal, Pipher, Riesz (x2), Salsa, Toro, Uriarte-Tuero, Volberg, Wolff, Zhao...Many More.

Long Corridors, Cusps are problems.

They aren't the only problem! Fractals!

Q1 (direct): If Ω is nice does that mean $\omega^X = k^X d\sigma$ for nice k^X ?

Q2 (free boundary): If $\omega^X = k^X d\sigma$ for nice k^X , does that mean Ω must be nice?

Lots of work: Ahlfors, Bishop, Carleson, David, E., Fabes, Garnett, Hofmann, Jerison, Kenig, Laurentiev, Mayboroda, Nyström, Øksendal, Pipher, Riesz (x2), Salsa, Toro, Uriarte-Tuero, Volberg, Wolff, Zhao...Many More.

When $n = 2$: connections to the complex analysis.

GREEN FUNCTION

Associated with Harmonic measure ω^X is Green function $G(X, -)$.

Associated with Harmonic measure ω^X is Green function $G(X, -)$.



$$\begin{cases} G(X, Y) > 0 & X \neq Y \in \Omega \\ G(X, Q) = 0 & Q \in \partial\Omega \\ \Delta_Y G(X, Y) = \delta_X(Y) & Y \in \Omega. \end{cases}$$

FIGURE: George Green (figure credit wikipedia)

Associated with Harmonic measure ω^X is Green function $G(X, -)$.



$$\begin{cases} G(X, Y) > 0 \quad X \neq Y \in \Omega \\ G(X, Q) = 0 \quad Q \in \partial\Omega \\ \Delta_Y G(X, Y) = \delta_X(Y) \quad Y \in \Omega. \end{cases}$$

$$\int_{\Omega} \Delta\varphi(Y)G(X, Y)dY = \varphi(Y) + \int_{\partial\Omega} \varphi(Q)d\omega^X(Q).$$

FIGURE: George Green (figure credit wikipedia)

Associated with Harmonic measure ω^X is Green function $G(X, -)$.



$$\begin{cases} G(X, Y) > 0 & X \neq Y \in \Omega \\ G(X, Q) = 0 & Q \in \partial\Omega \\ \Delta_Y G(X, Y) = \delta_X(Y) & Y \in \Omega. \end{cases}$$

$$\int_{\Omega} \Delta\varphi(Y)G(X, Y)dY = \varphi(Y) + \int_{\partial\Omega} \varphi(Q)d\omega^X(Q).$$

Probability: $G(X, Y)$ = how likely does
B.M. go from X to Y without leaving Ω (tricky!)

FIGURE: George
Green (figure credit
wikipedia)

Associated with Harmonic measure ω^X is Green function $G(X, -)$.



$$\begin{cases} G(X, Y) > 0 & X \neq Y \in \Omega \\ G(X, Q) = 0 & Q \in \partial\Omega \\ \Delta_Y G(X, Y) = \delta_X(Y) & Y \in \Omega. \end{cases}$$

$$\int_{\Omega} \Delta\varphi(Y)G(X, Y)dY = \varphi(Y) + \int_{\partial\Omega} \varphi(Q)d\omega^X(Q).$$

Probability: $G(X, Y) =$ how likely does
B.M. go from X to Y without leaving Ω (tricky!)

FIGURE: George
Green (figure credit
wikipedia)

Really hard to compute! Known only for a few domains (half plane,
disc, polygons...)

POISSON KERNEL

$$d\omega^X(Q) = k^X(Q)d\sigma(Q).$$

POISSON KERNEL

$d\omega^X(Q) = k^X(Q)d\sigma(Q)$. k^X is **Poisson** kernel.

POISSON KERNEL

$d\omega^X(Q) = k^X(Q)d\sigma(Q)$. k^X is **Poisson** kernel.



FIGURE: Siméon Denis Poisson (figure credit wikipedia)

$d\omega^X(Q) = k^X(Q)d\sigma(Q)$. k^X is **Poisson** kernel.



FIGURE: Siméon Denis Poisson (figure credit wikipedia)

- $k^X = \partial_n G(X, -)$.

$d\omega^X(Q) = k^X(Q)d\sigma(Q)$. k^X is **Poisson** kernel.



FIGURE: Siméon Denis Poisson (figure credit wikipedia)

- $k^X = \partial_n G(X, -)$.
- Green function hard to compute \Leftrightarrow Poisson kernel hard to compute.

$d\omega^X(Q) = k^X(Q)d\sigma(Q)$. k^X is **Poisson** kernel.



FIGURE: Siméon Denis Poisson (figure credit wikipedia)

- $k^X = \partial_n G(X, -)$.
- Green function hard to compute \Leftrightarrow Poisson kernel hard to compute.
- **Q2 Above:** If k^X is nice does that mean Ω must be nice?

$d\omega^X(Q) = k^X(Q)d\sigma(Q)$. k^X is **Poisson** kernel.



FIGURE: Siméon Denis Poisson (figure credit wikipedia)

- $k^X = \partial_n G(X, -)$.
- Green function hard to compute \Leftrightarrow Poisson kernel hard to compute.
- **Q2 Above:** If k^X is nice does that mean Ω must be nice?
- Overdetermined: k^X Neumann conditions, $Q \in \partial\Omega \Rightarrow G(X, Q) = 0$, Dirichlet conditions.

$d\omega^X(Q) = k^X(Q)d\sigma(Q)$. k^X is **Poisson** kernel.



FIGURE: Siméon Denis Poisson (figure credit wikipedia)

- $k^X = \partial_n G(X, -)$.
- Green function hard to compute \Leftrightarrow Poisson kernel hard to compute.
- **Q2 Above:** If k^X is nice does that mean Ω must be nice?
- Overdetermined: k^X Neumann conditions, $Q \in \partial\Omega \Rightarrow G(X, Q) = 0$, Dirichlet conditions.
- Free Boundary Problem!

Q1 (direct): If Ω is nice does that mean $\omega = kd\sigma$ for nice k ?

Q2 (free boundary): If $\omega = kd\sigma$ for nice k , does that mean Ω is nice?

Q1 (direct): If Ω is nice does that mean $\omega = kd\sigma$ for nice k ?

Q2 (free boundary): If $\omega = kd\sigma$ for nice k , does that mean Ω is nice?

Yes! For essentially every value of nice!

Q1 (direct): If Ω is nice does that mean $\omega = kd\sigma$ for nice k ?

Q2 (free boundary): If $\omega = kd\sigma$ for nice k , does that mean Ω is nice?

Yes! For essentially every value of nice!

- Exercise: $k = \text{constant}$ “iff” $\Omega = B(X, R)$.

Q1 (direct): If Ω is nice does that mean $\omega = kd\sigma$ for nice k ?

Q2 (free boundary): If $\omega = kd\sigma$ for nice k , does that mean Ω is nice?

Yes! For essentially every value of nice!

- Exercise: $k = \text{constant}$ “iff” $\Omega = B(X, R)$.
- Harder: $k \in C^{k,\alpha}$ iff $\partial\Omega \in C^{k+1,\alpha}$ (need $\alpha \in (0, 1)$, Jerison-Kenig!)

Q1 (direct): If Ω is nice does that mean $\omega = kd\sigma$ for nice k ?

Q2 (free boundary): If $\omega = kd\sigma$ for nice k , does that mean Ω is nice?

Yes! For essentially every value of nice!

- Exercise: $k = \text{constant}$ “iff” $\Omega = B(X, R)$.
- Harder: $k \in C^{k,\alpha}$ iff $\partial\Omega \in C^{k+1,\alpha}$ (need $\alpha \in (0, 1)$, Jerison-Kenig!)
- Kenig-Toro 90s, 00s: $\text{osc } k$ controls $\text{osc } \partial\Omega$. Vice Versa!

Q1 (direct): If Ω is nice does that mean $\omega = kd\sigma$ for nice k ?

Q2 (free boundary): If $\omega = kd\sigma$ for nice k , does that mean Ω is nice?

Yes! For essentially every value of nice!

- Exercise: $k = \text{constant}$ “iff” $\Omega = B(X, R)$.
- Harder: $k \in C^{k,\alpha}$ iff $\partial\Omega \in C^{k+1,\alpha}$ (need $\alpha \in (0, 1)$, Jerison-Kenig!)
- Kenig-Toro 90s, 00s: $\text{osc } k$ controls $\text{osc } \partial\Omega$. Vice Versa!
- Hofmann-Martell & Azzam-Mourgoglou-Tolsa 2018: k isn't too small or too big too often (A_∞ -condition) iff $\partial\Omega$ looks flat at most points and scales (uniformly rectifiable).

Q1 (direct): If Ω is nice does that mean $\omega = kd\sigma$ for nice k ?

Q2 (free boundary): If $\omega = kd\sigma$ for nice k , does that mean Ω is nice?

Yes! For essentially every value of nice!

- Exercise: $k = \text{constant}$ “iff” $\Omega = B(X, R)$.
- Harder: $k \in C^{k,\alpha}$ iff $\partial\Omega \in C^{k+1,\alpha}$ (need $\alpha \in (0, 1)$, Jerison-Kenig!)
- Kenig-Toro 90s, 00s: $\text{osc } k$ controls $\text{osc } \partial\Omega$. Vice Versa!
- Hofmann-Martell & Azzam-Mourgoglou-Tolsa 2018: k isn't too small or too big too often (A_∞ -condition) iff $\partial\Omega$ looks flat at most points and scales (uniformly rectifiable).

Takeaway: Geometry of a set is characterized by solutions of Laplacian in complement of the set!

DIGRESSION ON DIMENSION

Famous Open Q: What is the (maximal) dimension of the support of ω ?

DIGRESSION ON DIMENSION

Famous Open Q: What is the (maximal) dimension of the support of ω ?

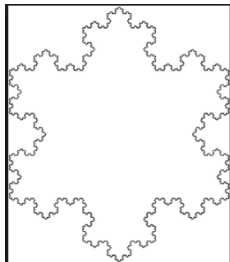


FIGURE: Can harmonic measure live on **the whole** boundary? (figure credit wikipedia)

DIGRESSION ON DIMENSION

Famous Open Q: What is the (maximal) dimension of the support of ω ?

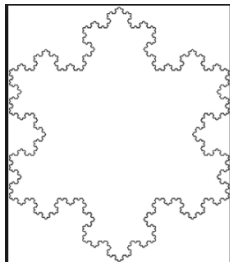


FIGURE: Can harmonic measure live on **the whole** boundary? (figure credit wikipedia)

- Makarov '85 Jones-Wolff '88: in $n = 2$, $\dim \omega = 1$.

DIGRESSION ON DIMENSION

Famous Open Q: What is the (maximal) dimension of the support of ω ?

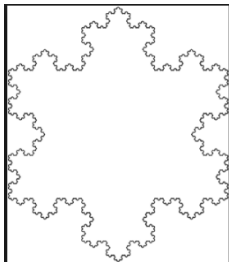


FIGURE: Can harmonic measure live on **the whole** boundary? (figure credit wikipedia)

- Makarov '85 Jones-Wolff '88: in $n = 2$, $\dim \omega = 1$.
- Bourgain '87: in \mathbb{R}^n , $\dim \omega < n$.

DIGRESSION ON DIMENSION

Famous Open Q: What is the (maximal) dimension of the support of ω ?

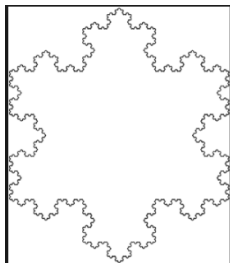


FIGURE: Can harmonic measure live on **the whole** boundary? (figure credit wikipedia)

- Makarov '85 Jones-Wolff '88: in $n = 2$, $\dim \omega = 1$.
- Bourgain '87: in \mathbb{R}^n , $\dim \omega < n$.
- Wolff '95: in \mathbb{R}^n , $n \geq 3$ $\dim \omega > n - 1$,

DIGRESSION ON DIMENSION

Famous Open Q: What is the (maximal) dimension of the support of ω ?

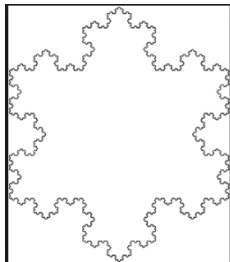


FIGURE: Can harmonic measure live on **the whole** boundary? (figure credit wikipedia)

- Makarov '85 Jones-Wolff '88: in $n = 2$, $\dim \omega = 1$.
- Bourgain '87: in \mathbb{R}^n , $\dim \omega < n$.
- Wolff '95: in \mathbb{R}^n , $n \geq 3$ $\dim \omega > n - 1$,
- Precise value completely open!

HIGHER CO-DIMENSION

Would like to characterize geometry of higher-co-dimension sets!

HIGHER CO-DIMENSION

Would like to characterize geometry of higher-co-dimension sets!

Think: curve in \mathbb{R}^3 .

HIGHER CO-DIMENSION

Would like to characterize geometry of higher-co-dimension sets!

Think: curve in \mathbb{R}^3 . More exotic: snowflake in \mathbb{R}^3 !

HIGHER CO-DIMENSION

Would like to characterize geometry of higher-co-dimension sets!

Think: curve in \mathbb{R}^3 . More exotic: snowflake in \mathbb{R}^3 !

Problem: Elliptic PDE don't see sets of co-dim > 2 ! (removable!)

HIGHER CO-DIMENSION

Would like to characterize geometry of higher-co-dimension sets!

Think: curve in \mathbb{R}^3 . More exotic: snowflake in \mathbb{R}^3 !

Problem: Elliptic PDE don't see sets of co-dim > 2 ! (removable!)

Why do this? It is fun!

HIGHER CO-DIMENSION

Would like to characterize geometry of higher-co-dimension sets!

Think: curve in \mathbb{R}^3 . More exotic: snowflake in \mathbb{R}^3 !

Problem: Elliptic PDE don't see sets of co-dim > 2 ! (removable!)

Why do this? It is fun! Applications to Biology?

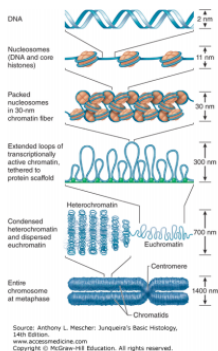


FIGURE: DNA Straightens and Curls up to Attract/Avoid Enzymes

Need degenerate elliptic PDE.

Need degenerate elliptic PDE. Degenerate coefficients “attract” Brownian motion.

Need degenerate elliptic PDE. Degenerate coefficients “attract” Brownian motion.

$$E = (x, \phi(x)) \subset \mathbb{R}^n. \quad \phi : \mathbb{R}^d \rightarrow \mathbb{R}^{n-d}.$$

Need degenerate elliptic PDE. Degenerate coefficients “attract” Brownian motion.

$E = (x, \phi(x)) \subset \mathbb{R}^n$. $\phi : \mathbb{R}^d \rightarrow \mathbb{R}^{n-d}$. David-Feneuil-Mayboroda: solutions to

$$Lu = -\operatorname{div} \left(\frac{A(x)}{\operatorname{dist}(x, E)^{n-d-1}} \nabla u \right) = 0,$$

“see” the set E (A an elliptic matrix).

Need degenerate elliptic PDE. Degenerate coefficients “attract” Brownian motion.

$E = (x, \phi(x)) \subset \mathbb{R}^n$. $\phi : \mathbb{R}^d \rightarrow \mathbb{R}^{n-d}$. David-Feneuil-Mayboroda: solutions to

$$Lu = -\operatorname{div} \left(\frac{A(x)}{\operatorname{dist}(x, E)^{n-d-1}} \nabla u \right) = 0,$$

“see” the set E (A an elliptic matrix) Red: Eau de Toilette: attracts the Brownian motion towards E .

Need degenerate elliptic PDE. Degenerate coefficients “attract” Brownian motion.

$E = (x, \phi(x)) \subset \mathbb{R}^n$. $\phi : \mathbb{R}^d \rightarrow \mathbb{R}^{n-d}$. David-Feneuil-Mayboroda: solutions to

$$Lu = -\operatorname{div} \left(\frac{A(x)}{\operatorname{dist}(x, E)^{n-d-1}} \nabla u \right) = 0,$$

“see” the set E (A an elliptic matrix) **Red**: Eau de Toilette: attracts the Brownian motion towards E .

Question: Geometry of E characterized by ω_L vs σ ?

$E = (x, \phi(x)), \phi(x) : \mathbb{R}^d \rightarrow \mathbb{R}^{n-d}$.

Problem: $x \mapsto \text{dist}(x, E)$ is not a nice function. Hard to talk about ω_L .

$E = (x, \phi(x)), \phi(x) : \mathbb{R}^d \rightarrow \mathbb{R}^{n-d}$.

Problem: $x \mapsto \text{dist}(x, E)$ is not a nice function. Hard to talk about ω_L .

David-Feneuil-Mayboroda: family of smoothed out distances, $D_\alpha(x)$.

$D_\alpha(x) \simeq \text{dist}(x, E)$.

REGULARIZED DISTANCE I: A BETTER SCENT

$E = (x, \phi(x)), \phi(x) : \mathbb{R}^d \rightarrow \mathbb{R}^{n-d}$.

Problem: $x \mapsto \text{dist}(x, E)$ is not a nice function. Hard to talk about ω_L .

David-Feneuil-Mayboroda: family of smoothed out distances, $D_\alpha(x)$.

$D_\alpha(x) \simeq \text{dist}(x, E)$.

Define

$$D_\alpha(x) \equiv \left(\int_E \frac{1}{|x - y|^{d+\alpha}} d\sigma \right)^{-1/\alpha}.$$

$E = (x, \phi(x)), \phi(x) : \mathbb{R}^d \rightarrow \mathbb{R}^{n-d}$.

Problem: $x \mapsto \text{dist}(x, E)$ is not a nice function. Hard to talk about ω_L .

David-Feneuil-Mayboroda: family of smoothed out distances, $D_\alpha(x)$.

$D_\alpha(x) \simeq \text{dist}(x, E)$.

Define

$$D_\alpha(x) \equiv \left(\int_E \frac{1}{|x - y|^{d+\alpha}} d\sigma \right)^{-1/\alpha}.$$

- $\alpha > 0$ ensures $D_\alpha(x) \simeq \text{dist}(x, E)$.

REGULARIZED DISTANCE I: A BETTER SCENT

$E = (x, \phi(x)), \phi(x) : \mathbb{R}^d \rightarrow \mathbb{R}^{n-d}$.

Problem: $x \mapsto \text{dist}(x, E)$ is not a nice function. Hard to talk about ω_L .

David-Feneuil-Mayboroda: family of smoothed out distances, $D_\alpha(x)$.

$D_\alpha(x) \simeq \text{dist}(x, E)$.

Define

$$D_\alpha(x) \equiv \left(\int_E \frac{1}{|x - y|^{d+\alpha}} d\sigma \right)^{-1/\alpha}.$$

- $\alpha > 0$ ensures $D_\alpha(x) \simeq \text{dist}(x, E)$.
- D_α sees whole geometry of E (non-local!) and is smooth in $\mathbb{R}^n \setminus E$.

$E = (x, \phi(x)), \phi(x) : \mathbb{R}^d \rightarrow \mathbb{R}^{n-d}$.

Problem: $x \mapsto \text{dist}(x, E)$ is not a nice function. Hard to talk about ω_L .

David-Feneuil-Mayboroda: family of smoothed out distances, $D_\alpha(x)$.

$D_\alpha(x) \simeq \text{dist}(x, E)$.

Define

$$D_\alpha(x) \equiv \left(\int_E \frac{1}{|x - y|^{d+\alpha}} d\sigma \right)^{-1/\alpha}.$$

- $\alpha > 0$ ensures $D_\alpha(x) \simeq \text{dist}(x, E)$.
- D_α sees whole geometry of E (non-local!) and is smooth in $\mathbb{R}^n \setminus E$.
- Oscillation of $|\nabla D_\alpha|$ sees oscillation of ϕ (David-E.-Mayboroda 18)

$E = (x, \phi(x)), \phi(x) : \mathbb{R}^d \rightarrow \mathbb{R}^{n-d}$.

Problem: $x \mapsto \text{dist}(x, E)$ is not a nice function. Hard to talk about ω_L .

David-Feneuil-Mayboroda: family of smoothed out distances, $D_\alpha(x)$.

$D_\alpha(x) \simeq \text{dist}(x, E)$.

Define

$$D_\alpha(x) \equiv \left(\int_E \frac{1}{|x - y|^{d+\alpha}} d\sigma \right)^{-1/\alpha}.$$

- $\alpha > 0$ ensures $D_\alpha(x) \simeq \text{dist}(x, E)$.
- D_α sees whole geometry of E (non-local!) and is smooth in $\mathbb{R}^n \setminus E$.
- Oscillation of $|\nabla D_\alpha|$ sees oscillation of ϕ (David-E.-Mayboroda 18)
- Baby case! $|\nabla D_\alpha| = \text{constant}$ iff $\phi \equiv 0$.

REGULARIZED DISTANCE II: THE DIRECT RESULT

$E = (x, \phi(x))$, $\phi : \mathbb{R}^d \rightarrow \mathbb{R}^{n-d}$. $\sigma =$ surface measure and $\alpha > 0$. Define

$$D_\alpha(x) \equiv \left(\int_E \frac{1}{|x-y|^{d+\alpha}} d\sigma(y) \right)^{-1/\alpha}.$$

$$L_\alpha u \equiv -\operatorname{div} \left(\frac{1}{D_\alpha(x)^{n-d-1}} \nabla u \right).$$

REGULARIZED DISTANCE II: THE DIRECT RESULT

$E = (x, \phi(x))$, $\phi : \mathbb{R}^d \rightarrow \mathbb{R}^{n-d}$. $\sigma =$ surface measure and $\alpha > 0$. Define

$$D_\alpha(x) \equiv \left(\int_E \frac{1}{|x-y|^{d+\alpha}} d\sigma(y) \right)^{-1/\alpha}.$$

$$L_\alpha u \equiv -\operatorname{div} \left(\frac{1}{D_\alpha(x)^{n-d-1}} \nabla u \right).$$

THEOREM (DAVID-FENEUIL-MAYBORODA 2017)

Let E be the graph of a Lipschitz $\phi : \mathbb{R}^d \rightarrow \mathbb{R}^{n-d}$ with small Lip constant. Then $\omega_{L_\alpha}^X = k^X d\sigma$ and k^X is not too small or too big too often (A_∞ weight).

REGULARIZED DISTANCE II: THE DIRECT RESULT

$E = (x, \phi(x))$, $\phi : \mathbb{R}^d \rightarrow \mathbb{R}^{n-d}$. $\sigma =$ surface measure and $\alpha > 0$. Define

$$D_\alpha(x) \equiv \left(\int_E \frac{1}{|x-y|^{d+\alpha}} d\sigma(y) \right)^{-1/\alpha}.$$

$$L_\alpha u \equiv -\operatorname{div} \left(\frac{1}{D_\alpha(x)^{n-d-1}} \nabla u \right).$$

THEOREM (DAVID-FENEUIL-MAYBORODA 2017)

Let E be the graph of a Lipschitz $\phi : \mathbb{R}^d \rightarrow \mathbb{R}^{n-d}$ with small Lip constant. Then $\omega_{L_\alpha}^X = k^X d\sigma$ and k^X is not too small or too big too often (A_∞ weight).

Answers direct question in co-dimension > 1 .

REGULARIZED DISTANCE II: THE DIRECT RESULT

$E = (x, \phi(x))$, $\phi : \mathbb{R}^d \rightarrow \mathbb{R}^{n-d}$. $\sigma =$ surface measure and $\alpha > 0$. Define

$$D_\alpha(x) \equiv \left(\int_E \frac{1}{|x-y|^{d+\alpha}} d\sigma(y) \right)^{-1/\alpha}.$$

$$L_\alpha u \equiv -\operatorname{div} \left(\frac{1}{D_\alpha(x)^{n-d-1}} \nabla u \right).$$

THEOREM (DAVID-FENEUIL-MAYBORODA 2017)

Let E be the graph of a Lipschitz $\phi : \mathbb{R}^d \rightarrow \mathbb{R}^{n-d}$ with small Lip constant. Then $\omega_{L_\alpha}^X = k^X d\sigma$ and k^X is not too small or too big too often (A_∞ weight).

Answers direct question in co-dimension > 1 .

Note: applies to much more general scents (i.e. any suitably smooth replacement for $D_\alpha(x)^{-(n-d-1)}$ works).

WHAT ABOUT THE FREE BOUNDARY?

$E = (x, \phi(x)) \subset \mathbb{R}^n$. If $\omega_{L_\alpha} = kd\sigma$ and k is nice does that mean that ϕ is nice?

WHAT ABOUT THE FREE BOUNDARY?

$E = (x, \phi(x)) \subset \mathbb{R}^n$. If $\omega_{L_\alpha} = kd\sigma$ and k is nice does that mean that ϕ is nice?

General Free Boundary Problem:

Does the oscillation of k control the oscillation of ϕ ?

WHAT ABOUT THE FREE BOUNDARY?

$E = (x, \phi(x)) \subset \mathbb{R}^n$. If $\omega_{L_\alpha} = kd\sigma$ and k is nice does that mean that ϕ is nice?

General Free Boundary Problem:

Does the oscillation of k control the oscillation of ϕ ?

Baby Case: If $k = \text{constant}$ must it be that $\phi = \text{constant}$?

WHAT ABOUT THE FREE BOUNDARY?

$E = (x, \phi(x)) \subset \mathbb{R}^n$. If $\omega_{L_\alpha} = kd\sigma$ and k is nice does that mean that ϕ is nice?

General Free Boundary Problem:

Does the oscillation of k control the oscillation of ϕ ?

Baby Case: If $k = \text{constant}$ must it be that $\phi = \text{constant}$?

NO!!!!

Let $E = (x, \phi(x)) \subset \mathbb{R}^n$, $\phi : \mathbb{R}^d \rightarrow \mathbb{R}^{n-d}$ is Lipschitz. And $\alpha = n - d - 2 > 0$.

THEOREM (DAVID-E.-MAYBORODA 18)

For any E, α as above, have $\omega_{L_\alpha} = \text{constant } d\sigma$.

Let $E = (x, \phi(x)) \subset \mathbb{R}^n$, $\phi : \mathbb{R}^d \rightarrow \mathbb{R}^{n-d}$ is Lipschitz. And $\alpha = n - d - 2 > 0$.

THEOREM (DAVID-E.-MAYBORODA 18)

For any E, α as above, have $\omega_{L_\alpha} = \text{constant } d\sigma$.

NOTE: A version for when E is fractal! d non-integer (here $\omega_{L_\alpha} \simeq \sigma$).

Let $E = (x, \phi(x)) \subset \mathbb{R}^n$, $\phi : \mathbb{R}^d \rightarrow \mathbb{R}^{n-d}$ is Lipschitz. And $\alpha = n - d - 2 > 0$.

THEOREM (DAVID-E.-MAYBORODA 18)

For any E, α as above, have $\omega_{L_\alpha} = \text{constant } d\sigma$.

NOTE: A version for when E is fractal! d non-integer (here $\omega_{L_\alpha} \simeq \sigma$).

Recall in co-dimension 1: $\omega^X = k^X d\sigma$, $k^X = \text{constant} \Rightarrow \Omega = B(X, R)$.

MAGIC α !

Let $E = (x, \phi(x)) \subset \mathbb{R}^n$, $\phi : \mathbb{R}^d \rightarrow \mathbb{R}^{n-d}$ is Lipschitz. And $\alpha = n - d - 2 > 0$.

THEOREM (DAVID-E.-MAYBORODA 18)

For any E, α as above, have $\omega_{L_\alpha} = \text{constant } d\sigma$.

NOTE: A version for when E is fractal! d non-integer (here $\omega_{L_\alpha} \simeq \sigma$).

Recall in co-dimension 1: $\omega^X = k^X d\sigma$, $k^X = \text{constant} \Rightarrow \Omega = B(X, R)$.

Takeaway: For magic α , $\frac{d\omega_\alpha}{d\sigma}$ doesn't control the regularity of ϕ , and fails to do so in the most spectacular way possible!

Let $E = (x, \phi(x)) \subset \mathbb{R}^n$, $\phi : \mathbb{R}^d \rightarrow \mathbb{R}^{n-d}$ is Lipschitz. And $\alpha = n - d - 2 > 0$.

THEOREM (DAVID-E.-MAYBORODA 18)

For any E, α as above, have $\omega_{L_\alpha} = \text{constant } d\sigma$.

NOTE: A version for when E is fractal! d non-integer (here $\omega_{L_\alpha} \simeq \sigma$).

Recall in co-dimension 1: $\omega^X = k^X d\sigma$, $k^X = \text{constant} \Rightarrow \Omega = B(X, R)$.

Takeaway: For magic α , $\frac{d\omega_\alpha}{d\sigma}$ doesn't control the regularity of ϕ , and fails to do so in the most spectacular way possible!

D_α is too nice a scent!

WHAT'S UP WITH "MAGIC α "?

Can compute: see that for $\alpha = n - d - 2$ we have

$$L_\alpha D_\alpha = -\operatorname{div} \left(\frac{1}{D_\alpha^{n-d-1}} \nabla D_\alpha \right) = 0.$$

"The distance is a solution to the equation"

WHAT'S UP WITH "MAGIC α "?

Can compute: see that for $\alpha = n - d - 2$ we have

$$L_\alpha D_\alpha = -\operatorname{div} \left(\frac{1}{D_\alpha^{n-d-1}} \nabla D_\alpha \right) = 0.$$

"The distance is a solution to the equation"

D_α is "Green function with pole at infinity": $|\nabla D_\alpha|$ on E gives $\frac{d\omega_\alpha}{d\sigma}$.

WHAT'S UP WITH "MAGIC α "?

Can compute: see that for $\alpha = n - d - 2$ we have

$$L_\alpha D_\alpha = -\operatorname{div} \left(\frac{1}{D_\alpha^{n-d-1}} \nabla D_\alpha \right) = 0.$$

"The distance is a solution to the equation"

D_α is "Green function with pole at infinity": $|\nabla D_\alpha|$ on E gives $\frac{d\omega_\alpha}{d\sigma}$.

Note: In general computing the Green's function is VERY HARD!

WHAT'S UP WITH "MAGIC α "?

Can compute: see that for $\alpha = n - d - 2$ we have

$$L_\alpha D_\alpha = -\operatorname{div} \left(\frac{1}{D_\alpha^{n-d-1}} \nabla D_\alpha \right) = 0.$$

"The distance is a solution to the equation"

D_α is "Green function with pole at infinity": $|\nabla D_\alpha|$ on E gives $\frac{d\omega_\alpha}{d\sigma}$.

Note: In general computing the Green's function is VERY HARD!

$$D_\alpha \simeq \operatorname{dist}(x, E) \Rightarrow \omega_\alpha \simeq \sigma$$

WHAT'S UP WITH "MAGIC α "?

Can compute: see that for $\alpha = n - d - 2$ we have

$$L_\alpha D_\alpha = -\operatorname{div} \left(\frac{1}{D_\alpha^{n-d-1}} \nabla D_\alpha \right) = 0.$$

"The distance is a solution to the equation"

D_α is "Green function with pole at infinity": $|\nabla D_\alpha|$ on E gives $\frac{d\omega_\alpha}{d\sigma}$.

Note: In general computing the Green's function is VERY HARD!

$$D_\alpha \simeq \operatorname{dist}(x, E) \Rightarrow \omega_\alpha \simeq \sigma$$

When α is magic $D_\alpha(x) = \left(\int_E \frac{1}{|x-y|^{n-2}} d\sigma \right)^{-1/\alpha}$. Note: $\frac{1}{|x|^{n-2}}$ is harmonic!

- ① Why is magic α magic?
 - D_α satisfies an equation but what is really going on?

- ① Why is magic α magic?
 - D_α satisfies an equation but what is really going on?
 - Physical/geometric/probabilistic interpretation?

- ① Why is magic α magic?
 - D_α satisfies an equation but what is really going on?
 - Physical/geometric/probabilistic interpretation?
- ② Is this emblematic or pathological?
 - Is any other β magic?

- ① Why is magic α magic?
 - D_α satisfies an equation but what is really going on?
 - Physical/geometric/probabilistic interpretation?
- ② Is this emblematic or pathological?
 - Is any other β magic?
 - Can we prove the converse for ω_β with β not magic?

- ① Why is magic α magic?
 - D_α satisfies an equation but what is really going on?
 - Physical/geometric/probabilistic interpretation?
- ② Is this emblematic or pathological?
 - Is any other β magic?
 - Can we prove the converse for ω_β with β not magic?
- ③ What does $\alpha \mapsto D_\alpha$ look like?
 - The power $-\frac{1}{\alpha}$ makes this question harder.

- 1 Why is magic α magic?
 - D_α satisfies an equation but what is really going on?
 - Physical/geometric/probabilistic interpretation?
- 2 Is this emblematic or pathological?
 - Is any other β magic?
 - Can we prove the converse for ω_β with β not magic?
- 3 What does $\alpha \mapsto D_\alpha$ look like?
 - The power $-\frac{1}{\alpha}$ makes this question harder.
- 4 Can we do this in co-dimension one? Two?

Thank You For Listening!



The way of Laplace!