

L-HARMONIC FUNCTIONS AND THE EXPONENTIAL SQUARE CLASS

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It is proved for a restricted class of second order linear differential operators L if $Lu = 0$ in \mathbf{R}_+^{d+1} , $u|_{\mathbf{R}^d} = f$ then if the Lusin area integral of u , $Su \in L^\infty$, f is in the exponential square class. This extends the work of Chang, Wilson and Wolff who proved the same result for harmonic u [3].

1. Introduction. Let

$$L = \sum_{i,j=1}^{d+1} \frac{\partial}{\partial x_i} \left(a_{ij} \frac{\partial}{\partial x_j} \right)$$

be a second order differential operator in divergence form whose coefficients a_{ij} are bounded and measurable functions on \mathbf{R}_+^{d+1} , $a_{ij} = a_{ji}$. L is strictly elliptic, i.e., $\exists \lambda > 0$ such that

$$\frac{1}{\lambda} |\xi|^2 \leq \sum_{i,j=1}^{d+1} \xi_i a_{ij} \xi_j \leq \lambda |\xi|^2.$$

Then if u is a function where $Lu = 0$ in \mathbf{R}_+^{d+1} , $u|_{\mathbf{R}^d} = f$, u is said to be the L -harmonic extension of f . (Note: In what follows the summation convention will be used. Sums are $i, j = 1, 2, \dots, d + 1$ unless otherwise indicated.)

As in the case $L = \Delta =$ the Laplacian there is a measure associated with L , called L -harmonic measure, written $d\omega$.

There has been a considerable body of work in the last 30 years on the extension of results for harmonic functions to L -harmonic functions. The purpose of this paper is to extend a recent result of Chang, Wilson, Wolff, to the L -harmonic case.

Let u be a harmonic (or L -harmonic) function; let

$$\Gamma_\alpha(x) = \{(y, t) \in \mathbf{R}_+^{d+1} \mid |x - y| < \alpha t\}$$

be the cone in \mathbf{R}_+^{d+1} over $x \in \mathbf{R}^d$ of aperture α ;

$$u^*(x) = \sup_{(y,t) \in \Gamma_\alpha(x)} |u(y, t)|$$