

ADDENDUM TO “RELATIVE NEWTONIAN POTENTIALS OF RADIAL FUNCTIONS AND ASYMPTOTICS IN NONLINEAR DIFFUSION”*

JAYWAN CHUNG[†] AND YONG JUNG KIM[‡]

Abstract. Theorem 9.7 of Lieb and Loss [*Analysis*, AMS, Providence, RI, 2000] is an extended version of Newton’s theorem and was cited in the authors’ previously published paper [*SIAM J. Math. Anal.*, 43 (2011), pp. 1975–1994]. However, the statement of this theorem is incorrect for dimensions $d \leq 2$. A couple of comments and, in particular, Figure 1 in the authors’ paper [*SIAM J. Math. Anal.*, 43 (2011), pp. 1975–1994] are based on this theorem and are incorrect because of this reason. In this note we show another extended version of Newton’s theorem and provide a corrected figure. This correction makes the arguments in the original paper more general.

Key words. fundamental solution of Laplace’s equation, Newtonian potential, Newton’s theorem, radial symmetry, relative potential

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The fundamental solution of Laplace’s equation in \mathbf{R}^d is

$$(1) \quad \Phi(\mathbf{x}) := \begin{cases} \frac{-1}{(d-2)\omega_d} |\mathbf{x}|^{2-d}, & d \geq 3, \\ \frac{1}{\omega_d} \ln |\mathbf{x}|, & d = 2, \\ \frac{1}{2} |\mathbf{x}|, & d = 1, \end{cases}$$

where $\omega_d := 2\pi^{d/2}/\Gamma(d/2)$ is the surface area of the unit sphere in \mathbf{R}^d . The Newtonian potential of a Radon measure $v(\mathbf{x})$ is given by the convolution

$$V(\mathbf{x}) := (\Phi * v)(\mathbf{x}),$$

which solves Poisson’s equation $\Delta V = v$. The fundamental solution Φ also satisfies $\Delta \Phi = \delta$, where δ is the Dirac delta distribution. The following theorem is an extended version of Newton’s theorem on radial potentials.

THEOREM 1. *Let $d \geq 1$ and $v = v^+ - v^-$ be a radial Radon measure in \mathbf{R}^d with $v^\pm \geq 0$. Let $M^\pm = \int v^\pm(\mathbf{x}) d\mathbf{x}$, $M = \int v(\mathbf{x}) d\mathbf{x} = M^+ - M^-$, and*

$$(2) \quad |v(\mathbf{x})| = O(|\mathbf{x}|^{-\gamma}), \quad \gamma > 2, \quad \text{as } |\mathbf{x}| \rightarrow \infty.$$

(i) *Let $B_L(\mathbf{x})$ be the ball of radius $L > 0$ centered at \mathbf{x} . If $\text{supp}(v) \subset B_L(0)$,*

$$(3) \quad M\Phi(\mathbf{x}) = V(\mathbf{x}) \quad \text{for all } |\mathbf{x}| \geq L.$$

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[†]Université Pierre-et-Marie Curie, Laboratoire J.-L. Lions, BP187, 75252 Paris Cedex 05 France (jaywan.chung@gmail.com).

[‡]Department of Mathematical Sciences, KAIST, Yuseong-gu, Daejeon, 305-701, Republic of Korea (yongkim@kaist.edu).

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(ii) If $v \geq 0$ (i.e., $v^- = 0$, but not necessarily compactly supported), then

$$(4) \quad M\Phi(\mathbf{x}) \leq V(\mathbf{x}) \quad \text{for all } \mathbf{x} \in \mathbf{R}^d.$$

(iii) If $d \geq 3$ and v is not necessarily nonnegative, then

$$(5) \quad M^+\Phi(\mathbf{x}) \leq V(\mathbf{x}) \quad \text{for all } \mathbf{x} \in \mathbf{R}^d.$$

Proof. The proof for the first part (i) is a direct computation. Let $\text{supp}(v) \subset B_L(0)$ for $L > 0$. Then, since v is radial and Φ is harmonic for $\mathbf{x} \neq 0$, we have, for $|\mathbf{x}| > L$,

$$\begin{aligned} V(\mathbf{x}) &= \int_{B_L(\mathbf{x})} \Phi(\mathbf{y})v(\mathbf{x} - \mathbf{y})d\mathbf{y} = \int_0^L \left(\int_{\partial B_r(\mathbf{x})} \Phi(\mathbf{y})v(\mathbf{x} - \mathbf{y})dS(\mathbf{y}) \right) dr \\ &= \Phi(\mathbf{x}) \int_0^L \left(\int_{\partial B_r(\mathbf{x})} v(\mathbf{x} - \mathbf{y})dS(\mathbf{y}) \right) dr = \Phi(\mathbf{x}) \int_{B_L(0)} v(\mathbf{y})d\mathbf{y} = M\Phi(\mathbf{x}). \end{aligned}$$

Here, the first equality depends on the assumption $\text{supp}(v) \subset B_L(0)$ and the third one on the three facts that Φ is harmonic on $B_L(\mathbf{x})$, $v(\mathbf{x} - \cdot)$ is constant on $\partial B_r(\mathbf{x})$, and there is the mean value property. Therefore, the first part (i) holds.

Now we show part (ii). To do this we will first introduce a relative Newtonian potential. For the notational convenience, we will abuse notations by writing $\delta = \delta(r)$ and $v = v(r)$ with $r = |\mathbf{x}|$. Since $M = \int v(\mathbf{x})d\mathbf{x}$ and v decays with order (2), the relative potential

$$(6) \quad E(r; M\delta, v) := \int_{\infty}^r z^{1-d}f(z)dz, \quad f(z) := \int_0^z r^{d-1}(M\delta(r) - v(r))dr,$$

is well defined. Then, $E(r; M\delta, v) \rightarrow 0$ as $r \rightarrow \infty$ and

$$\Delta E = r^{1-d}(r^{d-1}E'(r))' = r^{1-d}(f(r))' = M\delta - v = \Delta(M\Phi - V).$$

Therefore, the difference $G := E - (M\Phi - V)$ satisfies $\Delta G = 0$ on \mathbf{R}^d , i.e., G is an entire harmonic function.

The positivity assumption $v \geq 0$ implies that $f(z)$ in (6) decreases as $z \rightarrow \infty$ since only the negative part of the domain is added as $z \rightarrow \infty$. It is also clear that $f(z)$ converges to 0 as $z \rightarrow \infty$ since $M = \int v(\mathbf{x})d\mathbf{x}$. Therefore, $f \geq 0$ and hence $E \leq 0$. The next step is to show the following equality:

$$(7) \quad M\Phi(\mathbf{x}) - V(\mathbf{x}) = E(|\mathbf{x}|; M\delta, v), \quad \mathbf{x} \in \mathbf{R}^d.$$

Then, the previous estimate $E \leq 0$ implies that $M\Phi \leq V$ for all $\mathbf{x} \in \mathbf{R}^d$ and the proof for (ii) is completed. First consider the case that $\text{supp}(v) \subset B_L(0)$. Then, by part (i), $M\Phi(\mathbf{x}) = V(\mathbf{x})$ for all $|\mathbf{x}| > L$. Since $E(\mathbf{x}) = 0$ for $|\mathbf{x}| > L$, the difference $G(\mathbf{x}) = E(\mathbf{x}) - (M\Phi(\mathbf{x}) - V(\mathbf{x})) = 0$ for $|\mathbf{x}| > L$. Therefore, the maximum principle implies that $G(\mathbf{x}) = 0$ for all $\mathbf{x} \in \mathbf{R}^d$. Therefore, (7) holds if v is compactly supported.

Now consider a case that v is not compactly supported. For $\epsilon > 0$ small there exists $L_\epsilon > 0$ such that $M - \epsilon = \int_{B_{L_\epsilon}(0)} v(\mathbf{y})d\mathbf{y}$. Let $V_\epsilon := \Phi * (v\chi_{B_{L_\epsilon}(0)})$, where $\chi_{B_{L_\epsilon}(0)}$ is the usual characteristic function. Then, $V_\epsilon \rightarrow V$ monotonously as $\epsilon \rightarrow 0$ and we have already shown for compactly supported measures that, for all $\mathbf{x} \in \mathbf{R}^d$,

$$(M - \epsilon)\Phi(\mathbf{x}) \leq V_\epsilon(\mathbf{x}).$$

Therefore, by taking the limit, $\epsilon \rightarrow 0$, we have (4), which completes part (ii).

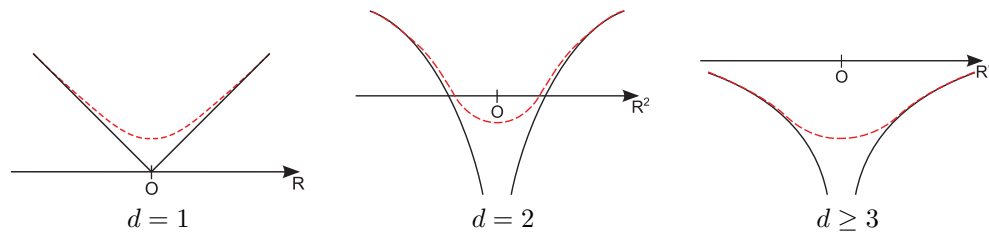


FIG. 1. These diagrams show the relation between the fundamental solution $M\Phi$ (solid lines), and the Newtonian potential V of a radial Radon measure $\nu \geq 0$ with mass $M > 0$ (dashed lines) given by Theorem 1. One can see that $V > 0$ in dimension $d = 1$ and $V < 0$ in dimension $d \geq 3$. For dimension $d = 2$, $V \geq 0$ or V may have sign changes as in the figure.

Finally, the last part (iii) comes from the following computation,

$$V = \Phi * (v^+ - v^-) = \Phi * v^+ - \Phi * v^- \geq \Phi * v^+ \geq M^+ \Phi.$$

Here, the second equality is the linearity of the convolution and the last inequality is from the second part (ii), which holds for all dimensions. However, the other inequality holds for $d \geq 3$ due to the sign of Φ . \square

The original Newton's theorem is the relation (3) for the case that the measure ν is radially symmetric, nonnegative, compactly supported, and in dimension $d \geq 3$. Theorem 1 extends it to measures with unbounded supports and sign changes, to a relation including the interior of the support, and to dimensions $d \geq 1$. However, the relation (5) holds for dimensions $d \geq 3$ if sign changing measures are included. For dimensions $d \leq 2$, such an estimate is not possible for sign changing measures. For example, let $\text{supp}(\nu) \subset B_L(0)$ and $M^+ = M^-$. Then, by (3),

$$V(\mathbf{x}) = M\Phi(\mathbf{x}) = 0 \quad \text{for all } |\mathbf{x}| > L.$$

Since $\Phi(\mathbf{x}) \rightarrow \infty$ as $|\mathbf{x}| \rightarrow \infty$ in dimensions $d \leq 2$, it is clear that a relation such as (5) is not possible for dimensions $d \leq 2$.

One can find a similar extended version of Newton's theorem from Lieb and Loss [2, Theorem 9.7]. It claims that, for $d \geq 1$,

$$(8) \quad |V(\mathbf{x})| \leq (M^+ + M^-)|\Phi(\mathbf{x})| \quad \text{for all } \mathbf{x} \in \mathbf{R}^d.$$

For $d \geq 3$, the lower bound on $V(\mathbf{x})$ given in the estimate (5) is finer than that of (8). However, for dimensions $d \leq 2$, the inequality (8) does not hold. For example, if $d = 2$ and $|\mathbf{x}_0| = 1$, or if $d = 1$ and $|\mathbf{x}_0| = 0$, then, according to (8),

$$(9) \quad \Phi * \nu(\mathbf{x}_0) = V(\mathbf{x}_0) = 0$$

for any integrable ν . On the other hand, one can easily see that the equality (9) does not hold in general as is seen in the following example. Let $\nu^r := \frac{1}{|B(0,r)|} \chi_{B(0,r)}$ be a characteristic function. Then, $M = M^+ = 1$ and $M^- = 0$. Then $(\Phi * \nu^r)(\mathbf{x}_0)$ is just the average of Φ in the ball of radius r and centered at \mathbf{x}_0 . If $|\mathbf{x}_0| = 0$ or 1 and $r > 2$, then $(\Phi * \nu^r)(\mathbf{x}_0)$ is strictly increasing as a function of r , $r > 2$, since the support of ν^r includes the more positive part of Φ as $r > 2$ increases. Therefore, $(\Phi * \nu^r)(\mathbf{x}_0)$ can not be zero for all $r > 0$, which contradicts (9).

The relation (4) gives three different scenarios due to the signs of the Newtonian potential V and the fundamental solution Φ , which are given in Figure 1. However,

in the authors' previously published paper, similar figures, [1, Figure 1], were given according to the relation (8) which are incorrect for dimensions $d = 1, 2$. Hence those figures should be replaced by the ones in this note. The equality in (7) was claimed only for $d \geq 3$ in the paper [1, Theorem 1.1, eq. (9)] due to the disagreement with Theorem 9.7 of [2], which was believed to be correct at the time. However, we have just shown that it holds for all dimensions $d \geq 1$. Notice that the positivity of v is related to the relation $E \leq 0$ and (4), but not to the equality in (7).

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