

(b) Use your answer in part (a) to solve the Dirichlet problem

$$\begin{cases} u_{xx} + u_{yy} + u_{zz} = 0 & \text{in } \mathbb{C} \\ u(0, y, z) = 0, u(x, 0, z) = 0, & u(x, y, 0) = h(x, y) \\ & \text{for } x > 0, y > 0, z > 0. \end{cases}$$

19. Consider the four-dimensional laplacian $\Delta u = u_{xx} + u_{yy} + u_{zz} + u_{ww}$. Show that its fundamental solution is r^{-2} , where $r^2 = x^2 + y^2 + z^2 + w^2$.
20. Use Exercise 19 to find the Green's function for the half-hyperspace $\{(x, y, z, w): w > 0\}$.
21. The *Neumann function* $N(x, y)$ for a domain D is defined exactly like the Green's function in Section 7.3 except that (ii) is replaced by the Neumann boundary condition

$$(ii)^* \quad \frac{\partial N}{\partial n} = c \quad \text{for } x \in \text{bdy } D.$$

for a suitable constant c .

- (a) Show that $c = 1/A$, where A is the area of $\text{bdy } D$. ($c = 0$ if $A = \infty$)
- (b) State and prove the analog of Theorem 7.3.1, expressing the solution of the Neumann problem in terms of the Neumann function.
22. Solve the Neumann problem in the half-plane: $\Delta u = 0$ in $\{y > 0\}$, $\partial u / \partial y = h(x)$ on $\{y = 0\}$ with $u(x, y)$ bounded at infinity. (*Hint*: Consider the problem satisfied by $v = \partial u / \partial y$.)
23. Solve the Neumann problem in the quarter-plane $\{x > 0, y > 0\}$.
24. Solve the Neumann problem in the half-space $\{z > 0\}$.
25. Let the nonconstant function $u(\mathbf{x})$ satisfy the inequality $\Delta u \geq 0$ in a domain D in three dimensions. Prove that it cannot assume its maximum inside D . This is the maximum principle for *subharmonic functions*. (*Hint*: Let $f = \Delta u$, and let h denote u restricted to the boundary $\text{bdy } D$. Let $B \subset D$ be any ball and let \mathbf{x}_0 be its center. Use (11) and (16) together with (7.3.7) in the ball B . Show that $u(\mathbf{x}_0)$ is at most the average of h on $\text{bdy } B$. Continue the proof as in Section 6.3.)