Research Article
# Harnack Inequalities: An Introduction

Moritz Kassmann

Recommended by Ugo Pietro Gianazza

The aim of this article is to give an introduction to certain inequalities named after Carl Gustav Axel von Harnack. These inequalities were originally defined for harmonic functions in the plane and much later became an important tool in the general theory of harmonic functions and partial differential equations. We restrict ourselves mainly to the analytic perspective but comment on the geometric and probabilistic significance of Harnack inequalities. Our focus is on classical results rather than latest developments. We give many references to this topic but emphasize that neither the mathematical story of Harnack inequalities nor the list of references given here is complete.

1. Carl Gustav Axel von Harnack

On May 7, 1851 the twins Carl Gustav Adolf von Harnack and Carl Gustav Axel von Harnack are born in Dorpat, which at that time is under German influence and is now known as the Estonian university city Tartu. Their father Theodosius von Harnack (1817–1889) works as a theologian at the university. The present article is concerned with certain inequalities derived by the mathematician Carl Gustav Axel von Harnack who died on April 3, 1888 as a Professor of mathematics at the Polytechnikum in Dresden. His short life is devoted to science in general, mathematics and teaching in particular. For a mathematical obituary including a complete list of Harnack's publications, we refer the reader to [1] (photograph courtesy of Professor em. Dr. med. Gustav Adolf von Harnack, Düsseldorf).
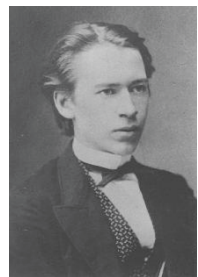
C. G. Axel von Harnack
(1851–1888)

Carl Gustav Axel von Harnack is by no means the only family member working in science. His brother, Carl Gustav Adolf von Harnack becomes a famous theologian and Professor of ecclesiastical history and pastoral theology. Moreover, in 1911 Adolf von Harnack becomes the founding president of the Kaiser-Wilhelm-Gesellschaft which is called today the Max Planck society. That is why the highest award of the Max Planck society is the Harnack medal.

After studying at the university of Dorpat (his thesis from 1872 on series of conic sections was not published), Axel von Harnack moves to Erlangen in 1873 where he becomes a student of Felix Klein. He knows Erlangen from the time his father was teaching there. Already in 1875, he publishes his Ph.D. thesis (Math. Annalen, Vol. 9, 1875, 1–54) entitled "Ueber die Verwerthung der elliptischen Funktionen für die Geometrie der Curven dritter Ordnung." He is strongly influenced by the works of Alfred Clebsch and Paul Gordan (such as A. Clebsch, P. Gordan, *Theorie der Abelschen Funktionen*, 1866, Leipzig) and is supported by the latter.

In 1875 Harnack receives the so-called "venia legendi" (a credential permitting to teach at a university, awarded after attaining a habilitation) from the university of Leipzig. One year later, he accepts a position at the Technical University Darmstadt. In 1877, Harnack marries Elisabeth von Oettingen from a village close to Dorpat. They move to Dresden where Harnack takes a position at the Polytechnikum, which becomes a technical university in 1890.

In Dresden, his main task is to teach calculus. In several talks, Harnack develops his own view of what the job of a university teacher should be: *clear and complete treatment of the basic terminology, confinement of the pure theory and of applications to evident problems, precise statements of theorems under rather strong assumptions* (Heger, Reidt (eds.), *Handbuch der Mathematik*, Breslau 1879 and 1881).

From 1877 on, Harnack shifts his research interests towards analysis. He works on function theory, Fourier series, and the theory of sets. At the age of 36, he has published 29 scientific articles and is well known among his colleagues in Europe. From 1882 on, he suffers from health problems which force him to spend long periods in a sanatorium.

Harnack writes a textbook (*Elemente der Differential-und Integralrechnung*, 400 pages, 1881, Leipzig, Teubner) which receives a lot of attention. During a stay of 18 months in a sanatorium in Davos, he translates the "Cours de calcul différentiel et intégral" of J.-A. Serret (1867–1880, Paris, Gauthier-Villars), adding several long and significant comments. In his last years, Harnack works on potential theory. His book entitled *Die Grundlagen der Theorie des logarithmischen Potentiales und der eindeutigen Potentialfunktion in der Ebene* (see [2]) is the starting point of a rich and beautiful story: Harnack inequalities.

2. The classical Harnack inequality

In [2, paragraph 19, page 62], Harnack formulates and proves the following theorem in the case $d = 2$.

THEOREM 2.1. *Let $u : B_R(x_0) \subset \mathbb{R}^d \to \mathbb{R}$ be a harmonic function which is either nonnegative or nonpositive. Then the value of u at any point in $B_r(x_0)$ is bounded from above and below by the quantities*

$$u(x_0)\left(\frac{R}{R+r}\right)^{d-2}\frac{R-r}{R+r}, \qquad u(x_0)\left(\frac{R}{R-r}\right)^{d-2}\frac{R+r}{R-r}. \tag{2.1}$$

The constants above are scale invariant in the sense that they do not change for various choices of R when $r = cR$, $c \in (0,1)$ are fixed. In addition, they do neither depend on the position of the ball $B_R(x_0)$ nor on u itself. The assertion holds for any harmonic function and any ball $B_R(x_0)$. We give the standard proof for arbitrary $d \in \mathbb{N}$ using the Poisson formula. The same proof allows to compare $u(y)$ with $u(y')$ for $y, y' \in B_r(x_0)$.

Proof. Let us assume that u is nonnegative. Set $\rho = |x - x_0|$ and choose $R' \in (r, R)$. Since u is continuous on $\overline{B_{R'}(x_0)}$, the Poisson formula can be applied, that is,

$$u(x) = \frac{R'^2 - \rho^2}{\omega_d R'} \int_{\partial B_{R'}(x_0)} u(y)|x - y|^{-d} dS(y). \tag{2.2}$$

Note that

$$\frac{R'^2 - \rho^2}{(R' + \rho)^d} \le \frac{R'^2 - \rho^2}{|x - y|^d} \le \frac{R'^2 - \rho^2}{(R' - \rho)^d}. \tag{2.3}$$

Combining (2.2) with (2.3) and using the mean value characterization of harmonic functions, we obtain

$$u(x_0)\left(\frac{R'}{R'+\rho}\right)^{d-2}\frac{R'-\rho}{R'+\rho} \le u(x) \le u(x_0)\left(\frac{R'}{R'-\rho}\right)^{d-2}\frac{R'+\rho}{R'-\rho}. \tag{2.4}$$

Considering $R' \to R$ and realizing that the bounds are monotone in ρ, inequality (2.1) follows. The theorem is proved. $\qquad\square$

Although the Harnack inequality (2.1) is almost trivially derived from the Poisson formula, the consequences that may be deduced from it are both deep and powerful. We give only four of them here.

(1) If $u : \mathbb{R}^d \to \mathbb{R}$ is harmonic and bounded from below or bounded from above then it is constant (Liouville theorem).

(2) If $u : \{x \in \mathbb{R}^3;\ 0 < |x| < R\} \to \mathbb{R}$ is harmonic and satisfies $u(x) = o(|x|^{2-d})$ for $|x| \to 0$ then $u(0)$ can be defined in such a way that $u : B_R(0) \to \mathbb{R}$ is harmonic (removable singularity theorem).

(3) Let $\Omega \subset \mathbb{R}^d$ be a domain and (g_n) be a sequence of boundary values $g_n : \partial\Omega \to \mathbb{R}$. Let (u_n) be the sequence of corresponding harmonic functions in Ω. If g_n converges uniformly to g then u_n converges uniformly to u. The function u is harmonic in Ω with boundary values g (Harnack's first convergence theorem).

(4) Let $\Omega \subset \mathbb{R}^d$ be a domain and (u_n) be a sequence of monotonically increasing harmonic functions $u_n : \Omega \to \mathbb{R}$. Assume that there is $x_0 \in \Omega$ with $|u_n(x_0)| \le K$ for all n. Then u_n converges uniformly on each subdomain $\Omega' \Subset \Omega$ to a harmonic function u (Harnack's second convergence theorem).

There are more consequences such as results on gradients of harmonic functions. The author of this article is not able to judge when and by whom the above results were proved first in full generality. Let us shortly review some early contributions to the theory of Harnack inequalities and Harnack convergence theorems. Only three years after [2] is published Poincaré makes substantial use of Harnack's results in the celebrated paper [3]. The first paragraph of [3] is devoted to the study of the Dirichlet problem in three dimensions and the major tools are Harnack inequalities.

Lichtenstein [4] proves a Harnack inequality for elliptic operators with differentiable coefficients and including lower order terms in two dimensions. Although the methods applied are restricted to the two-dimensional case, the presentation is very modern. In [5] he proves the Harnack's first convergence theorem using Green's functions. As Feller remarks [6], this approach carries over without changes to any space dimension $d \in \mathbb{N}$. Feller [6] extends several results of Harnack and Lichtenstein. Serrin [7] reduces the assumptions on the coefficients substantially. In two dimensions, [7] provides a Harnack inequality in the case where the leading coefficients are merely bounded; see also [8] for this result.

A very detailed survey article on potential theory up to 1917 is [9] (most articles refer wrongly to the second half of the third part of volume II, *Encyklopädie der mathematischen Wissenschaften mit Einschluss ihrer Anwendungen*. The paper is published in the first half, though). Paragraphs 16 and 26 are devoted to Harnack's results. There are also several presentations of these results in textbooks; see as one example [10, Chapter 10]. Kellogg formulates the Harnack inequality in the way it is used later in the theory of partial differential equations.

COROLLARY 2.2. *For any given domain $\Omega \subset \mathbb{R}^d$ and subdomain $\Omega' \Subset \Omega$, there is a constant $C = C(d, \Omega', \Omega) > 0$ such that for any nonnegative harmonic function $u : \Omega \to \mathbb{R}$,*

$$\sup_{x \in \Omega'} u(x) \le C \inf_{x \in \Omega'} u(x). \tag{2.5}$$

Before talking about Harnack inequalities related to the heat equation, we remark that Harnack inequalities still hold when the Laplace operator is replaced by some fractional power of the Laplacian. More precisely, the following result holds.

THEOREM 2.3. *Let $\alpha \in (0, 2)$ and $C(d, \alpha) = (\alpha \Gamma((d + \alpha)/2))/(2^{1-\alpha} \pi^{d/2} \Gamma(1 - \alpha/2))$ ($C(d, \alpha)$ is a normalizing constant which is important only when considering $\alpha \to 0$ or $\alpha \to 2$). Let $u : \mathbb{R}^d \to \mathbb{R}$ be a nonnegative function satisfying*

$$-(-\Delta)^{\alpha/2} u(x) = C(d, \alpha) \lim_{\varepsilon \to 0} \int_{|h| > \varepsilon} \frac{u(x + h) - u(x)}{|h|^{d+\alpha}} \, dh = 0 \quad \forall x \in B_R(0). \tag{2.6}$$

Then for any $y, y' \in B_R(0)$,

$$u(y) \le \left| \frac{R^2 - |y|^2}{R^2 - |y'|^2} \right|^{\alpha/2} \left| \frac{R - |y|}{R + |y'|} \right|^{-d} u(y'). \tag{2.7}$$

Poisson formulae for $(-\Delta)^{\alpha/2}$ are proved in [11]. The above result and its proof can be found in [12, Chapter IV, paragraph 5]. First, note that the above inequality reduces

to (2.1) in the case $\alpha = 2$. Second, note a major difference: here the function u is assumed to be nonnegative in all of $\mathbb{R}^d$. This is due to the nonlocal nature of $(-\Delta)^{\alpha/2}$. Harnack inequalities for fractional operators are currently studied a lot for various generalizations of $(-\Delta)^{\alpha/2}$. The interest in this field is due to the fact that these operators generate Markov jump processes in the same way $(1/2)\Delta$ generates the Brownian motion and $\sum_{i,j=1}^{d} a_{ij}(\cdot)D_iD_j$ a diffusion process. Nevertheless, in this article we restrict ourselves to a survey on Harnack inequalities for local differential operators.

It is not obvious what should be/could be the analog of (2.1) when considering nonnegative solutions of the heat equation. It takes almost seventy years after [2] before this question is tackled and solved independently by Pini [13] and Hadamard [14]. The sharp version of the result that we state here is taken from [15, 16].

THEOREM 2.4. *Let $u \in C^\infty((0,\infty) \times \mathbb{R}^d)$ be a nonnegative solution of the heat equation, that is, $(\partial/\partial t)u - \Delta u = 0$. Then*

$$u(t_1, x) \le u(t_2, y)\left(\frac{t_2}{t_1}\right)^{d/2} e^{|y-x|^2/4(t_2-t_1)}, \quad x, y \in \mathbb{R}^d, \ t_2 > t_1. \qquad (2.8)$$

The proof given in [16] uses results of [17] in a tricky way. There are several ways to reformulate this result. Taking the maximum and the minimum on cylinders, one obtains

$$\sup_{|x| \le \rho, \theta_1^- < t < \theta_2^-} u(t,x) \le c \inf_{|x| \le \rho, \theta_1^+ < t < \theta_2^+} u(t,x) \qquad (2.9)$$

for nonnegative solutions to the heat equation in $(0, \theta_2^+) \times B_R(0)$ as long as $\theta_2^- < \theta_1^+$. Here, the positive constant c depends on d, θ_1^-, θ_2^-, θ_1^+, θ_2^+, ρ, R. Estimate (2.9) can be illuminated as follows. Think of $u(t,x)$ as the amount of heat at time t in point x. Assume $u(t,x) \ge 1$ for some point $x \in B_\rho(0)$ at time $t \in (\theta_1^-, \theta_2^-)$. Then, after some waiting time, that is, for $t > \theta_1^+$, $u(t,x)$ will be greater some constant c in all of the ball $B_\rho(0)$. It is necessary to wait some little amount of time for the phenomenon to occur since there is a sequence of solutions u_n satisfying $u_n(1,0)/u_n(1,x) \to 0$ for $n \to \infty$; see [15]. As we see, the statement of the parabolic Harnack inequality is already much more subtle than its elliptic version.

3. Partial differential operators and Harnack inequalities

The main reason why research on Harnack inequalities is carried out up to today is that they are stable in a certain sense under perturbations of the Laplace operator. For example, inequality (2.5) holds true for solutions to a wide class of partial differential equations.

3.1. Operators in divergence form.

In this section, we review some important results in the theory of partial differential equations in divergence form. Suppose $\Omega \subset \mathbb{R}^d$ is a bounded domain. Assume that $x \mapsto A(x) = (a_{ij}(x))_{i,j=1,\dots,d}$ satisfies $a_{ij} \in L^\infty(\Omega)$ ($i, j = 1,\dots,d$) and

$$\lambda|\xi|^2 \le a_{ij}(x)\xi_i\xi_j \le \lambda^{-1}|\xi|^2 \quad \forall x \in \Omega, \ \xi \in \mathbb{R}^d \qquad (3.1)$$

for some $\lambda > 0$. Here and below, we use Einstein's summation convention. We say that $u \in H^1(\Omega)$ is a subsolution of the uniformly elliptic equation

$$-\operatorname{div}(A(\cdot)\nabla u) = -D_i(a_{ij}(\cdot)D_j u) = f \tag{3.2}$$

in Ω if

$$\int_\Omega a_{ij}D_i u D_j \phi \leq \int_\Omega f\phi \quad \text{for any } \phi \in H_0^1(\Omega),\ \phi \geq 0 \text{ in } \Omega. \tag{3.3}$$

Here, $H^1(\Omega)$ denotes the Sobolev space of all $L^2(\Omega)$ functions with generalized first derivatives in $L^2(\Omega)$. The notion of supersolution is analogous. A function $u \in H^1(\Omega)$ satisfying $\int_\Omega a_{ij}D_i u D_j \phi = \int_\Omega f\phi$ for any $\phi \in H_0^1(\Omega)$ is called a weak solution in Ω. Let us summarize Moser's results [18] omitting terms of lower order.

THEOREM 3.1 (see [18]). *Let $f \in L^q(\Omega)$, $q > d/2$.*

Local boundedness. *For any nonnegative subsolution $u \in H^1(\Omega)$ of (3.2) and any $B_R(x_0) \Subset \Omega$, $0 < r < R$, $p > 0$,*

$$\sup_{B_r(x_0)} u \leq c\{(R-r)^{-d/p}\|u\|_{L^p(B_R(x_0))} + R^{2-d/q}\|f\|_{L^q(B_R(x_0))}\}, \tag{3.4}$$

where $c = c(d,\lambda,p,q)$ is a positive constant.

Weak Harnack inequality. *For any nonnegative supersolution $u \in H^1(\Omega)$ of (3.2) and any $B_R(x_0) \Subset \Omega$, $0 < \theta < \rho < 1$, $0 < p < n/(n-2)$,*

$$\inf_{B_{\theta R}(x_0)} u + R^{2-d/q}\|f\|_{L^q(B_R(x_0))} \geq c\{R^{-d/p}\|u\|_{L^p(B_{\rho R}(x_0))}\}, \tag{3.5}$$

where $c = c(d,\lambda,p,q,\theta,\rho)$ is a positive constant.

Harnack inequality. *For any nonnegative weak solution $u \in H^1(\Omega)$ of (3.2) and any $B_R(x_0) \Subset \Omega$,*

$$\sup_{B_{R/2}(x_0)} u \leq c\left\{\inf_{B_{R/2}(x_0)} u + R^{2-d/q}\|f\|_{L^q(B_R(x_0))}\right\}, \tag{3.6}$$

where $c = c(d,\lambda,q)$ is a positive constant.

Let us comment on the proofs of the above results. Estimate (3.4) is proved already in [19] but we explain the strategy of [18]. By choosing appropriate test functions, one can derive an estimate of the type

$$\|u\|_{L^{s_2}(B_{r_2}(x_0))} \leq c\|u\|_{L^{s_1}(B_{r_1}(x_0))}, \tag{3.7}$$

where $s_2 > s_1$, $r_2 < r_1$, and c behaves like $(r_1 - r_2)^{-1}$. Since $(|B_r(x_0)|^{-1}\int_{B_r(x_0)} u^s)^{1/s} \to \sup_{B_r(x_0)} u$ for $s \to \infty$, a careful choice of radii r_i and exponents s_i leads to the desired result via iteration of the estimate above. This is the famous "Moser's iteration." The test functions needed to obtain (3.7) are of the form $\phi(x) = \tau^2(x)u^s(x)$ where τ is a cut-off

function. Additional minor technicalities such as the possible unboundedness of u and the right-hand side f have to be taken care of.

The proof of (3.5) can be split into two parts. For simplicity, we assume $x_0 = 0$, $R = 1$. Set $\tilde{u} = u + \|f\|_{L^q} + \varepsilon$ and $v = \tilde{u}^{-1}$. One computes that v is a nonnegative subsolution to (3.2). Applying (3.4) gives for any $\rho \in (\theta, 1)$ and any $p > 0$,

$$\sup_{B_\theta} \tilde{u}^{-p} \le c \int_{B_\rho} \tilde{u}^{-p} \quad \text{or, equivalently}$$

$$\inf_{B_\theta} \tilde{u} \ge c \left(\int_{B_\rho} \tilde{u}^{-p} \right)^{-1/p} = c \left(\int_{B_\rho} \tilde{u}^p \int_{B_\rho} \tilde{u}^{-p} \right)^{-1/p} \left(\int_{B_\rho} \tilde{u}^p \right)^{1/p}, \tag{3.8}$$

where $c = c(d, q, p, \lambda, \theta, \rho)$ is a positive constant. The key step is to show the existence of $p_0 > 0$ such that

$$\left(\left(\int_{B_\rho} \tilde{u}^p \right) \left(\int_{B_\rho} \tilde{u}^{-p} \right) \right)^{-1/p} \ge c \iff \left(\int_{B_\rho} \tilde{u}^p \right)^{1/p} \le c \left(\int_{B_\rho} \tilde{u}^{-p} \right)^{-1/p}. \tag{3.9}$$

This estimate follows once one establishes for $\rho < 1$

$$\int_{B_\rho} e^{p_0 |w|} \le c(d, q, \lambda, \rho), \tag{3.10}$$

for $w = \ln \tilde{u} - (|B_\rho|)^{-1} \int_{B_\rho} \ln \tilde{u}$. Establishing (3.10) is the major problem in Moser's approach and it becomes even more difficult in the parabolic setting. One way to prove (3.10) is to use $\phi = \tilde{u}^{-1} \tau^2$ as a test function and show with the help of Poincaré's inequality $w \in \text{BMO}$, where BMO consists of all L^1-functions with "bounded mean oscillation," that is, one needs to prove

$$r^{-d} \int_{B_r(y)} |w - w_{y,r}| \le K \quad \forall B_r(y) \subset B_1(0), \tag{3.11}$$

where $w_{y,r} = (1/|B_r(y)|) \int_{B_r(y)} w$. Then the so-called John-Nirenberg inequality from [20] gives $p_0 > 0$ and $c = c(d) > 0$ with $\int_{B_r(y)} e^{(p_0/K)|w - w_{y,r}|} \le c(d) r^d$ and thus (3.10). Note that [19] uses the same test function $\phi = \tilde{u}^{-1} \tau^2$ when proving Hölder regularity. Reference [21] gives an alternative proof avoiding this embedding result. But there is as well a direct method of proving (3.10). Using Taylor's formula it is enough to estimate the L^1-norms of $|p_0 w|^k / k!$ for large k. This again can be accomplished by choosing appropriate test functions. This approach is explained together with many details of Moser's and De Giorgi's results in [22].

On one hand, inequality (3.6) is closely related to pointwise estimates on Green functions; see [23, 24]. On the other hand, a very important consequence of Theorem 3.1 is the following a priori estimate which is independently established in [19] and implicitly in [25].

COROLLARY 3.2. *Let $f \in L^q(\Omega)$, $q > d/2$. There exist two constants $\alpha = \alpha(d,q,\lambda) \in (0,1)$, $c = c(d,q,\lambda) > 0$ such that for any weak solution $u \in H^1(\Omega)$ of (3.2) $u \in C^\alpha(\Omega)$ and for any $B_R \Subset \Omega$ and any $x, y \in B_{R/2}$,*

$$|u(x) - u(y)| \le cR^{-\alpha}|x - y|^\alpha \{R^{-d/2}\|u\|_{L^2(B_R)} + R^{2-d/q}\|f\|_{L^q(B_R)}\}, \tag{3.12}$$

where $c = c(d,\lambda,q)$ is a positive constant.

De Giorgi [19] proves the above result by identifying a certain class to which all possible solutions to (3.2) belong, the so-called De Giorgi class, and he investigates this class carefully. DiBenedetto/Trudinger [26] and DiBenedetto [27] are able to prove that all functions in the De Giorgi class directly satisfy the Harnack inequality.

The author of this article would like to emphasize that [2] already contains the main idea to the proof of Corollary 3.2. At the end of paragraph 19, Harnack formulates and proves the following observation in the two-dimensional setting:

> *Let u be a harmonic function on a ball with radius r. Denote by D the oscillation of u on the boundary of the ball. Then the oscillation of u on an inner ball with radius $\rho < r$ is not greater than $(4/\pi)\arcsin(\rho/r)D$.*

Interestingly, Harnack seems to be the first to use the auxiliary function $v(x) = u(x) - (M + m)/2$ where M denotes the maximum of u and m the minimum over a ball. The use of such functions is the key step when proving Corollary 3.2.

So far, we have been speaking of harmonic function or solutions to linear elliptic partial differential equations. One feature of Harnack inequalities as well as of Moser's approach to them is that linearity does not play an important role. This is discovered by Serrin [28] and Trudinger [29]. They extend Moser's results to the situation of nonlinear elliptic equations of the following type:

$$\text{div}\,\mathbf{A}(\cdot,u,\nabla u) + B(\cdot,u,\nabla u) = 0 \quad \text{weakly in } \Omega, \ u \in W^{1,p}_{\text{loc}}(\Omega), \ p > 1. \tag{3.13}$$

Here, it is assumed that with $\kappa_0 > 0$ and nonnegative κ_1, κ_2,

$$\kappa_0|\nabla u|^p - \kappa_1 \le \mathbf{A}(\cdot,u,\nabla u) \cdot \nabla u,$$
$$|\mathbf{A}(\cdot,u,\nabla u)| + |B(\cdot,u,\nabla u)| \le \kappa_2(1 + |\nabla u|^{p-1}). \tag{3.14}$$

Actually, [29] allows for a more general upper bound including important cases such as $-\Delta u = c|\nabla u|^2$. Note that the above equation generalizes the Poisson equation in several aspects. $\mathbf{A}(x,u,\nabla)$ may be nonlinear in ∇u and may have a nonlinear growth in $|\nabla u|$, that is, the corresponding operator may be degenerate. In [28, 29], a Harnack inequality is established and Hölder regularity of solutions is deduced. Trudinger [30] relaxes the assumptions so that the minimal surface equation which is not uniformly elliptic can be handled. A parallel approach to regularity questions of nonlinear elliptic problems using the ideas of De Giorgi but avoiding Harnack's inequality is carried out by Ladyzhenskaya/Uralzeva; see [31] and the references therein.

It is mentioned above that Harnack inequalities for solutions of the heat equation are more complicated in their formulation as well as in the proofs. This does not change when considering parabolic differential operators in divergence form. Besides the important

articles [13, 14], the most influential contribution is made by Moser [15, 32, 33]. Assume $(t,x) \mapsto A(t,x) = (a_{ij}(t,x))_{i,j=1,\dots,d}$ satisfies $a_{ij} \in L^\infty((0,\infty) \times \mathbb{R}^d)$ $(i,j = 1,\dots,d)$ and

$$\lambda|\xi|^2 \le a_{ij}(t,x)\xi_i\xi_j \le \lambda^{-1}|\xi|^2 \quad \forall (t,x) \in (0,\infty) \times \mathbb{R}^d, \ \xi \in \mathbb{R}^d, \qquad (3.15)$$

for some $\lambda > 0$.

THEOREM 3.3 (see [15, 32, 33]). *Assume* $u \in L^\infty(0,T;L^2(B_R(0))) \cap L^2(0,T;H^1(B_R(0)))$ *is a nonnegative weak solution to the equation*

$$u_t - \mathrm{div}\,(A(\cdot,\cdot)\nabla u) = 0 \quad in\ (0,T) \times B_R(0). \qquad (3.16)$$

Then for any choice of constants $0 < \theta_1^- < \theta_2^- < \theta_1^+ < \theta_2^+$, $0 < \rho < R$ *there exists a positive constant* c *depending only on these constants and on the space dimension* d *such that* (2.9) *holds.*

Note that both "sup" and "inf" in (2.9) are to be understood as essential supremum and essential infimum, respectively. As in the elliptic case, a very important consequence of the above result is that bounded weak solutions are Hölder-continuous in the interior of the cylindrical domain $(0,T) \times B_R(0)$; see [15, Theorem 2] for a precise statement. The original proof given in [15] contains a faulty argument in Lemma 4, this is corrected in [32]. The major difficulty in the proof is, similar to the elliptic situation, the application of the so-called John-Nirenberg embedding. In the parabolic setting, this is particularly complicated. In [33], the author provides a significantly simpler proof by bypassing this embedding using ideas from [21]. Fabes and Garofalo [34] study the parabolic BMO space and provide a simpler proof to the embedding needed in [15].

Ferretti and Safonov [35, 36] propose another approach to Harnack inequalities in the parabolic setting. Their idea is to derive parabolic versions of mean value theorems implying growth lemmas for operators in divergence form as well as in nondivergence form (see Lemma 3.5 for the simplest version).

Aronson [37] applies Theorem 3.3 and proves sharp bounds on the fundamental solution $\Gamma(t,x;s,y)$ to the operator $\partial_t - \mathrm{div}(A(\cdot,\cdot)\nabla)$:

$$c_1(t-s)^{-d/2}e^{-c_2|x-y|^2/|t-s|} \le \Gamma(t,x;s,y) \le c_3(t-s)^{-d/2}e^{-c_4|x-y|^2/|t-s|}. \qquad (3.17)$$

The constants $c_i > 0$, $i = 1,\dots,4$, depend only on d and λ. It is mentioned above that Theorem 3.3 also implies Hölder a priori estimates for solutions u of (3.16). At the time of [15], these estimates are already well known due to the fundamental work of Nash [25]. Fabes and Stroock [38] apply the technique of [25] in order to prove (3.17). In other words, they use an assertion following from Theorem 3.3 in order to show another. This alone is already a major contribution. Moreover, they finally show that the results of [25] already imply Theorem 3.3. See [39] for fine integrability results for the Green function and the fundamental solution.

Knowing extensions of Harnack inequalities from linear problems to nonlinear problems like [28, 29], it is a natural question whether such an extension is possible in the parabolic setting, that is, for equations of the following type:

$$u_t - \mathrm{div}\,\mathbf{A}(t,\cdot,u,\nabla u) = B(t,\cdot,u,\nabla) \quad in\ (0,T) \times \Omega. \qquad (3.18)$$

But the situation turns out to be very different for parabolic equations. Scale invariant Harnack inequalities can only be proved assuming linear growth of **A** in the last argument. First results in this direction are obtained parallely by Aronson/Serrin [40], Ivanov [41], and Trudinger [42]; see also [43–45]. For early accounts on Hölder regularity of solutions to (3.18) see [46–49]. In a certain sense, these results imply that the differential operator is not allowed to be degenerate or one has to adjust the scaling behavior of the Harnack inequality to the differential operator. The questions around this subtle topic are currently of high interest; we refer to results by Chiarenza/Serapioni [50], DiBenedetto [51], the survey [52], and latest achievements by DiBenedetto, Gianazza, Vespri [53–55] for more information.

3.2. Degenerate operators.   The title of this section is slightly confusing since degenerate operators like $\operatorname{div} \mathbf{A}(t, \cdot, u, \nabla u)$ are already mentioned above. The aim of this section is to review Harnack inequalities for linear differential operators that do not satisfy (3.1) or (3.15). Again, the choice of results and articles mentioned is very selective. We present the general phenomenon and list related works at the end of the section.

Assume that $x \mapsto A(x) = (a_{ij}(x))_{i,j=1,\ldots,d}$ satisfies $a_{ji} = a_{ij} \in L^{\infty}(\Omega)$ $(i, j = 1, \ldots, d)$ and

$$\lambda(x)|\xi|^2 \le a_{ij}(x)\xi_i\xi_j \le \Lambda(x)|\xi|^2 \quad \forall x \in \Omega,\ \xi \in \mathbb{R}^d, \tag{3.19}$$

for some nonnegative functions λ, Λ. As above, we consider the operator $\operatorname{div}(A(\cdot)\nabla u)$. Early accounts on the solvability of the corresponding degenerate elliptic equation together with qualitative properties of the solutions include [56–58]. A Harnack inequality is proved in [59]. It is obvious that the behavior of the ratio $\Lambda(x)/\lambda(x)$ decides whether local regularity can be established or not. Fabes et al. [60] prove a scale invariant Harnack inequality under the assumption $\Lambda(x)/\lambda(x) \le C$ and that λ belongs to the so-called Muckenhoupt class A_2, that is, for all balls $B \subset \mathbb{R}^d$ the following estimate holds for a fixed constant $C > 0$:

$$\left(\frac{1}{|B|} \int_B \lambda(x)dx\right)\left(\frac{1}{|B|} \int_B (\lambda(x))^{-1}dx\right) \le C. \tag{3.20}$$

The idea is to establish inequalities of Poincaré type for spaces with weights where the weights belong to Muckenhoupt classes A_p and then to apply Moser's iteration technique. If $\Lambda(x)/\lambda(x)$ may be unbounded, one cannot say in general whether a Harnack inequality or local Hölder a priori estimates hold. They may hold [61] or may not [62]. Chiarenza/Serapioni [50, 63] prove related results in the parabolic setup. Their findings include interesting counterexamples showing once more that degenerate parabolic operators behave much different from degenerate elliptic operators. Kružkov/Kolodiĭ [64] do prove some sort of classical Harnack inequality for degenerate parabolic operators but the constant depends on other important quantities which makes it impossible to deduce local regularity of bounded weak solutions.

Assume that both λ, Λ satisfy (3.20) and the following doubling condition:

$$\lambda(2B) \le c\lambda(B), \qquad \Lambda(2B) \le c\Lambda(B), \tag{3.21}$$

where $\lambda(M) = \int_M \lambda$ and $\Lambda(M) = \int_M \Lambda$. Then certain Poincaré and Sobolev inequalities hold with weights λ, Λ. Chanillo/Wheeden [65] prove a Harnack inequality of type (2.5) where the constant C depends on $\lambda(\Omega')$, $\Lambda(\Omega')$. For $\Omega = B_R(x_0)$ and $\Omega' = B_{R/2}(x_0)$, they discuss in [65] optimality of the arising constant C. In [66], a Green function corresponding to the degenerate operator is constructed and estimated pointwise under similar assumptions.

Let us list some other articles that deal with questions similar to the ones mentioned above.

Degenerate elliptic operators: [67] establishes a Harnack inequality, [68] investigates Green's functions; [69, 70] allow for different new kinds of weights; [71] studies X-elliptic operators; [72] further relaxes assumptions on the weights and allows for terms of lower order; [73] investigates quite general subelliptic operators in divergence form; [74] studies lower order terms in Kato-Stummel classes; [75] provides a new technique by bypassing the constructing of cut-off functions; [76] proves a Harnack inequality for the two-weight subelliptic p-Laplacian.

Degenerate parabolic operators: [77] establishes a Harnack inequality; [78] allows for time-dependent weights; [79] establishes bounds for the fundamental solution; [80] allows for terms of lower order; [81] studies a class of hypoelliptic evolution equations.

3.3. Operators in nondivergence form.

A major breakthrough on Harnack inequalities (maybe the second one after Moser's works) is obtained by Krylov and Safonov [82–84]. They obtain parabolic and elliptic Harnack inequalities for partial differential operators in nondivergence form. We review their results without aiming at full generality. Assume $(t,x) \mapsto A(t,x) = (a_{ij}(t,x))_{i,j=1,\dots,d}$ satisfies (3.15). Set $Q_{\theta,R}(t_0,x_0) = (t_0 + \theta R^2) \times B_R(x_0)$ and $Q_{\theta,R} = Q_{\theta,R}(0,0)$.

THEOREM 3.4 (see [83]). *Let $\theta > 1$ and $R \leq 2$, $u \in W_2^{1,2}(Q_{\theta,R})$, $u \geq 0$ be such that*

$$u_t - a_{ij}D_iD_ju = 0 \quad \text{a.e. in } Q_{\theta,R}. \tag{3.22}$$

Then there is a constant C depending only on λ, θ, d such that

$$u(R^2,0) \leq Cu(\theta R^2, x) \quad \forall x \in B_{R/2}. \tag{3.23}$$

The constant C stays bounded as long as $(1 - \theta)^{-1}$ and λ^{-1} stay bounded.

An important consequence of the above theorem are *a priori* estimates in the parabolic Hölder spaces for solutions u; see [83, Theorem 4.1]. Hölder regularity results and a Harnack inequality for solutions to the elliptic equation $a_{ij}D_iD_ju = 0$ under the general assumptions above are proved first by Safonov [84].

In a certain sense, these results extend research developed for elliptic equations in [85–87]. Nirenberg proves Hölder regularity for solutions u in two dimensions. In higher dimensions, he imposes a smallness condition on the quantity $\sum_{i,j}(a_{ij}(x) - \delta_{ij}(x))^2$; see [88]. Cordes [86] relaxes the assumptions and Landis [87, 89] proves Harnack inequalities but still requires the dispersion of eigenvalues of A to satisfy a certain smallness. Note that [85, 86] additionally explain how to obtain $C^{1,\alpha}$-regularity of u from Hölder regularity which is important for existence results. The probabilistic technique developed by
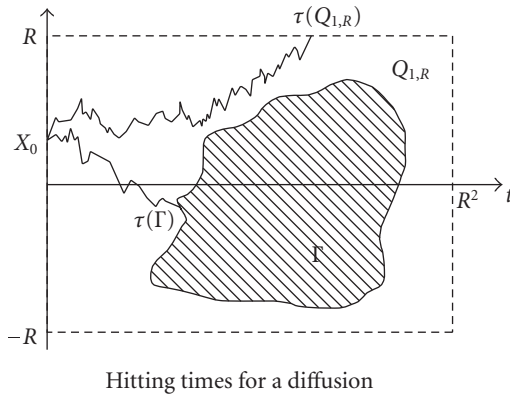
Hitting times for a diffusion

Figure 3.1. Hitting times for a diffusion (figure courtesy of R. Husseini, SFB 611, Bonn).

Krylov and Safonov in order to prove Theorem 3.4 resembles analytic ideas used in [89] (unfortunately, the book was not translated until much later; see [90]). The key idea is to prove a version of what Landis calls "growth lemma" (DiBenedetto [27] refers to the same phenomenon as "expansion of positivity"). Here is such a result in the simplest case.

LEMMA 3.5. *Assume $\Omega \subset \mathbb{R}^d$ is open and $z \in \Omega$. Suppose $|\Omega \cap B_R(z)| \le \varepsilon |B_R(z)|$ for some $R > 0$, $\varepsilon \in (0,1)$. Then for any function $u \in C^2(\Omega) \cap C(\overline{\Omega})$ with*

$$
\begin{aligned}
-\Delta u(x) \le 0, \quad 0 < u(x) \le 1 \quad \forall x \in \Omega \cap B_R(z), \\
u(x) = 0 \quad \forall x \in \partial\Omega \cap B_R(z)
\end{aligned}
\tag{3.24}
$$

the estimate $u(z) \le \varepsilon$ holds.

As just mentioned, the original proof of Theorem 3.4 is probabilistic. Let us briefly explain the key ingredient of this proof. The technique involves hitting times of diffusion processes and implies an (analytic) result like Lemma 3.5 for quite general uniformly elliptic operators. One considers the diffusion process (X_t) associated to the operator $a_{ij}D_iD_j$ via the martingale problem. This process solves the following system of ordinary stochastic differential equations $dX_t = \sigma_t dB_t$. Here (B_t) is a d-dimensional Brownian motion and $\sigma_t^T \sigma_t = A$.

Assume that $\mathbb{P}(X_0 \le \alpha R) = 1$ where $\alpha \in (0,1)$. Let $\Gamma \subset Q_{1,R}$ be a closed set satisfying $|\Gamma| \ge \varepsilon |Q_{1,R}|$ for some $\varepsilon > 0$. For a set $M \subset (0,\infty) \times \mathbb{R}^d$ let us denote the time when (X_t) hits the boundary ∂M by $\tau(M) = \inf\{t > 0; (t, X_t) \in \partial M\}$, see Figure 3.1. The key idea in the proof of [82] is to show that there is $\delta > 0$ depending only on $d, \lambda, \alpha, \varepsilon$ such that

$$
\mathbb{P}\big(\tau(\Gamma) < \tau(Q_{1,R})\big) \ge \delta \quad \forall R \in (0,1).
\tag{3.25}
$$

The Harnack inequality, Theorem 3.4 and its elliptic counterpart open up the modern theory of fully nonlinear elliptic and parabolic equations of the form

$$
F(\cdot, D^2 u) = 0 \quad \text{in } \Omega,
\tag{3.26}
$$

where $D^2 u$ denotes the Hessian of u. Evans [91] and Krylov [92] prove interior $C^{2,\alpha}(\Omega)$-regularity, Krylov [93] also proves $C^{2,\alpha}(\overline{\Omega})$-regularity. The approaches are based on the use of Theorem 3.4; see also the presentation in [94]. Harnack inequalities are proved by Caffarelli [95] for viscosity solutions of fully nonlinear equations; see also [96].

4. Geometric and probabilistic significance

In this section, let us briefly comment on the non-Euclidean situation. Whenever we write "Harnack inequality" or "elliptic Harnack inequality" without referring to a certain type of differential equation, we always mean the corresponding inequality for nonnegative harmonic functions, that is, functions u satisfying $\Delta u = 0$ including cases where Δ is the Laplace-Beltrami operator on a manifold. Analogously, the expression "parabolic Harnack inequality" refers to nonnegative solutions of the heat equation.

Bombieri/Giusti [21] prove a Harnack inequality for elliptic differential equations on minimal surfaces using a geometric analysis perspective. Reference [21] is also well-known for a technique that can replace the use of the John-Nirenberg lemma in Moser's iteration scheme; see the discussion above. The elliptic Harnack inequality is proved for Riemannian manifolds by Yau [97]. A major breakthrough, the parabolic Harnack inequality and differential versions of it for Riemannian manifolds with Ricci curvature bounded from below is obtained by Li/Yau [17] with the help of gradient estimates. In addition, they provide sharp bounds on the heat kernel.

Fundamental work has been carried out proving Harnack inequalities for various geometric evolution equations such as the mean curvature flow of hypersurfaces and the Ricci flow of Riemannian metrics. We are not able to give details of these results here and we refer the reader to the following articles: [98–107]. Finally, we refer to [108] for a detailed discussion of how the so called differential Harnack inequality of [17] enters the work of G. Perelman.

The parabolic Harnack inequality is not only a property satisfied by nonnegative solutions to the heat equation. It says a lot about the structure of the underlying manifold or space. Independently, Saloff-Coste [109] and Grigor'yan [110] prove the following result. Let (M, g) be a smooth, geodesically complete Riemannian manifold of dimension d. Let $r_0 > 0$. Then the two properties

$$\left| B(x, 2r) \right| \leq c_1 \left| B(x, r) \right|, \quad 0 < r < r_0, \; x \in M, \tag{4.1}$$

$$\int_{B(x,r)} \left| f - f_{x,r} \right|^2 \leq c_2 r^2 \int_{B(x,2r)} |\nabla f|^2, \quad 0 < r < r_0, \; x \in M, \; f \in C^\infty(M), \tag{4.2}$$

together are equivalent to the parabolic Harnack inequality. Equation (4.1) is called volume doubling condition and (4.2) is a weak version of Poincaré's inequality. Since both conditions hold for manifolds with Ricci curvature bounded from below, these results imply several but not all results obtained in [17]. See also [111] for another presentation of this relation.

The program suggested by [109, 110] is carried out by Delmotte [112] in the case of locally finite graphs and by Sturm [113] for time dependent Dirichlet forms on locally

compact metric spaces including certain subelliptic operators. For both results a probabilistic point of view is more than helpful. An elliptic Harnack inequality is used by Barlow and Bass to construct a Brownian motion on the Sierpiński carpet in [114]; see [115, 116] for related results. A parabolic Harnack inequality with a non-diffusive space-time scaling is proved on infinite connected weighted graphs [117]. Moreover it is shown that this inequality is stable under bounded transformations of the conductances.

It is interesting to note that the elliptic Harnack inequality is weaker than its parabolic counterpart. For instance, it does not imply (4.1) for all $x \in M$. It is not known which set of conditions is equivalent to the elliptic Harnack inequality. Even on graphs, the situation can be difficult. The graph version of the Sierpiński gasket, for instance, satisfies the elliptic Harnack inequality but not (4.2). Graphs with a bottleneck-structure again might satisfy the elliptic Harnack inequality but violate (4.1); see [118] for a detailed discussion of these examples and [119, 120] for recent progress in this direction.

5. Closing remarks

As pointed out in the abstract, this article is incomplete in many respects. It is concerned with Harnack inequalities for solutions of partial differential equations. Emphasis is placed on elliptic and parabolic differential equations that are nondegenerate. Degenerate operators are mentioned only briefly. Fully nonlinear operators, Schrödinger operators, and complex valued functions are not mentioned at all with only few exceptions. The same applies to boundary Harnack inequalities, systems of differential equations, and the interesting connection between Harnack inequalities and problems with free boundaries. In Section 2, Harnack inequalities for nonlocal operators are mentioned only briefly although they attract much attention at present; see [121, 122]. In the above presentation, the parabolic Harnack inequality on manifolds is not treated according to its significance. Harmonic functions in discrete settings, that is, on graphs or related to Markov chains are not dealt with; see [123–128] for various aspects of this field.

It would be a major and very interesting research project to give a complete account of all topics where Harnack inequalities are involved.

Acknowledgments

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Moritz Kassmann: Institute of Applied Mathematics, University of Bonn, Beringstrasse 6, 53115 Bonn, Germany

Email address: kassmann@iam.uni-bonn.de