

A Note on Harnack Inequality in the Unit Ball

Yifei Pan and Mei Wang

Abstract

A refined estimate of Harnack inequality is proved for positive invariant harmonic functions.

Yifei Pan
Department of Mathematical Sciences
Indiana University - Purdue University Fort Wayne
Fort Wayne, IN 46805-1499
School of Mathematics and Informatics
Jiangxi Normal University, Nanchang, China
email: pan@ipfw.edu

Mei Wang
Department of Statistics
University of Chicago
Chicago, IL 60637
email: meiwang@galton.uchicago.edu

2000 Mathematical Subject Classification: 31 (potential theory).

A NOTE ON HARNACK INEQUALITY IN THE UNIT BALL

Y. PAN AND M. WANG

ABSTRACT. A refined estimate of Harnack inequality is proved for positive invariant harmonic functions.

1. INTRODUCTION

Let $B^n = \{x \in \mathbb{R}^n : |x| < 1\}$, $n \geq 2$ be the unit ball in \mathbb{R}^n , $S^{n-1} = \partial B^n$. In this paper, we prove a refined estimate of Harnack inequality for positive invariant harmonic functions defined by positive Borel measures on the sphere with respect to the Poisson kernel P_λ (defined below).

First we consider positive harmonic functions, and the more general case follows.

Theorem 1.1. *Let u be a positive harmonic function in B^n . $\xi_1, \xi_2 \in S^{n-1}$, $0 \leq r_1 \leq r_2 < 1$. Then*

$$(1.1) \quad f(-r_1, -r_2) \exp\{-g(r_1)\} \leq \frac{u(r_2 \xi_2)}{u(r_1 \xi_1)} \leq f(r_1, r_2) \exp\{g(r_1)\}.$$

where

$$\begin{aligned} f(r_1, r_2) &= \left(\frac{1+r_2}{1+r_1} \right) \left(\frac{1-r_1}{1-r_2} \right)^{n-1} \\ g(r_1) = g(r_1, \xi_1, \xi_2) &= \frac{\pi}{2} |\xi_2 - \xi_1| \frac{nr_1}{(1-r_1)^2} \end{aligned}$$

Remark. When $r_2 = r = |x|$, $r_1 = 0$, (1.1) becomes

$$\frac{1-r}{(1+r)^{n-1}} \leq \frac{u(x)}{u(0)} \leq \frac{1+r}{(1-r)^{n-1}}$$

— the classical Harnack inequality in B^n .

Denote the differential operator

$$\Delta_\lambda = (1 - |x|^2) \left\{ \frac{1 - |x|^2}{4} \sum_j \frac{\partial^2}{\partial x_j^2} + \lambda \sum_j x_j \frac{\partial}{\partial x_j} + \lambda \left(\frac{n}{2} - 1 - \lambda \right) \right\}, \quad \lambda \in \mathbb{R}.$$

Invariant harmonic functions are solutions of $\Delta_\lambda u = 0$ and are of certain invariant property with respect to Möbius transformations. Let μ be a positive Borel

measure on S^{n-1} and P_λ be the Poisson kernel

$$P_\lambda = \frac{(1 - |x|^2)^{1+2\lambda}}{|x - \eta|^{n+2\lambda}}, \quad \lambda \in \mathbb{R}.$$

It is known that

$$u(x) = \int_{S^{n-1}} P_\lambda(x, \eta) d\mu(\eta)$$

is an invariant harmonic function in B^n ([1], p. 119).

Theorem 1.2. *Let u be a positive invariant harmonic function in B^n defined by a positive Borel measure μ on S^{n-1} with the Poisson kernel P_λ . Let $\xi_1, \xi_2 \in S^{n-1}$ and $0 \leq r_1 \leq r_2 < 1$.*

If $\lambda > -\frac{n}{2}$,

$$(1.2) \quad f_\lambda(-r_1, -r_2) \exp\{-g_\lambda(r_1)\} \leq \frac{u(r_2\xi_2)}{u(r_1\xi_1)} \leq f_\lambda(r_1, r_2) \exp\{g_\lambda(r_1)\}.$$

If $\lambda < -\frac{n}{2}$,

$$(1.3) \quad f_\lambda(r_1, r_2) \exp\{-g_\lambda(r_1)\} \leq \frac{u(r_2\xi_2)}{u(r_1\xi_1)} \leq f_\lambda(-r_1, -r_2) \exp\{g_\lambda(r_1)\}$$

where

$$\begin{aligned} f_\lambda(r_1, r_2) &= \left(\frac{1+r_2}{1+r_1}\right)^{2\lambda+1} \left(\frac{1-r_1}{1-r_2}\right)^{n-1} \\ g_\lambda(r_1) = g_\lambda(r_1, \xi_1, \xi_2) &= \frac{\pi}{2} |\xi_2 - \xi_1| \frac{|n+2\lambda|r_1}{(1-r_1)^2} \end{aligned}$$

Case $\lambda = \frac{n}{2} - 1$ corresponds to the Laplace-Beltrami operator $\Delta_{\frac{n}{2}-1}$ and the Poincaré metric. It is known ([2]) that, for positive u , $\Delta_{\frac{n}{2}-1}u = 0$, there exists a positive Borel measure μ on S^{n-1} such that

$$u(x) = \int_{S^{n-1}} P_{\frac{n}{2}-1}(x, \eta) d\mu(\eta).$$

In this case, Theorem 1.2 has the following form.

Corollary 1.3. *Let u be a positive solution of $\Delta_{\frac{n}{2}-1}u = 0$ in B^n . Let $\xi_1, \xi_2 \in S^{n-1}$ and $0 \leq r_1 \leq r_2 < 1$. Then*

$$\frac{1}{C} \leq \frac{u(r_2\xi_2)}{u(r_1\xi_1)} \leq C,$$

where

$$C = C(r_1, r_2, \xi_1, \xi_2) = \left(\frac{1+r_2}{1+r_1} \cdot \frac{1-r_1}{1-r_2}\right)^{n-1} \exp\left\{\pi |\xi_2 - \xi_1| \frac{(n-1)r_1}{(1-r_1)^2}\right\}.$$

The proofs will need a result in [4] on the monotonicity of positive invariant harmonic functions. Here we state the result as a proposition. The proof is provided in [4].

Proposition 1.4. (Theorem 1.2 in [4])

Let u be a positive invariant harmonic function defined in B^n by a positive Borel measure μ on S^{n-1} with the Poisson kernel P_λ . Let $\zeta \in S^{n-1}$ and $0 \leq r' \leq r < 1$.

If $\lambda > -\frac{n}{2}$,

$$\left(\frac{1-r}{1-r'}\right)^{2\lambda+1} \left(\frac{1+r'}{1+r}\right)^{n-1} u(r'\zeta) \leq u(r\zeta) \leq \left(\frac{1+r}{1+r'}\right)^{2\lambda+1} \left(\frac{1-r'}{1-r}\right)^{n-1} u(r'\zeta).$$

If $\lambda < -\frac{n}{2}$,

$$\left(\frac{1+r}{1+r'}\right)^{2\lambda+1} \left(\frac{1-r'}{1-r}\right)^{n-1} u(r'\zeta) \leq u(r\zeta) \leq \left(\frac{1-r}{1-r'}\right)^{2\lambda+1} \left(\frac{1+r'}{1+r}\right)^{n-1} u(r'\zeta).$$

2. PROOF OF THEOREM 1

We need five lemmas before proving Theorem 1.1.

Let $x \cdot y = \sum_{k=1}^n x_k y_k$ denote the inner product in \mathbb{R}^n .

Lemma 2.1. Let $\eta, \xi_1, \xi_2 \in S^{n-1}$. Let $\varphi(t)$, $t \in [0, 1]$ be the shortest arc on the great circle connecting ξ_1 and ξ_2 . Then

$$(2.1) \quad \frac{d}{dt} \frac{1}{|r\varphi(t) - \eta|^n} = \frac{nr\varphi'(t) \cdot \eta}{|r\varphi(t) - \eta|^{n+2}}$$

Proof.

$$\frac{d}{dt} |r\varphi(t) - \eta|^2 = \frac{d}{dt} (r^2 + 1 - 2r\varphi(t) \cdot \eta) = -2r\varphi'(t) \cdot \eta$$

$$\begin{aligned} \frac{d}{dt} \frac{1}{|r\varphi(t) - \eta|^n} &= \frac{d}{dt} (|r\varphi(t) - \eta|^2)^{-n/2} \\ &= -\frac{n}{2} (|r\varphi(t) - \eta|^2)^{-\frac{n}{2}-1} \frac{d}{dt} |r\varphi(t) - \eta|^2 \\ &= \frac{nr\varphi'(t) \cdot \eta}{|r\varphi(t) - \eta|^{n+2}} \end{aligned}$$

□

Lemma 2.2. *Let u be a positive harmonic function in B^n . $\xi_1, \xi_2 \in S^{n-1}$. Let $\varphi(t)$, $t \in [0, 1]$ be the shortest arc on the great circle connecting ξ_1 and ξ_2 . Then*

$$\left| \frac{d}{dt} u(r\varphi(t)) \right| \leq \frac{nr|\varphi'(t)|}{(1-r)^2} u(r\varphi(t)), \quad r \in [0, 1].$$

Proof. By (2.1),

$$\begin{aligned} \int_{S^{n-1}} \left| \frac{d}{dt} \frac{1}{|r\varphi(t) - \eta|^n} \right| d\mu(\eta) &= \int_{S^{n-1}} \left| \frac{nr\varphi'(t) \cdot \eta}{|r\varphi(t) - \eta|^{n+2}} \right| d\mu(\eta) \\ &\leq nr \int_{S^{n-1}} \frac{|\varphi'(t)| |\eta|}{|r\varphi(t) - \eta|^n (1-r)^2} d\mu(\eta) \\ &= \frac{nr|\varphi'(t)|}{(1-r)^2(1-r^2)} \int_{S^{n-1}} \frac{1-r^2}{|r\varphi(t) - \eta|^n} d\mu(\eta) \\ &= \frac{nr|\varphi'(t)|}{(1-r)^2(1-r^2)} u(r\varphi(t)) \end{aligned}$$

where we applied the inequality

$$|r\varphi(t) - \eta| = |1 - r\phi(t) \cdot \eta| \geq 1 - r.$$

Therefore by the Lebesgue's Dominant Convergence Theorem,

$$\begin{aligned} \left| \frac{d}{dt} u(r\varphi(t)) \right| &= \left| \frac{d}{dt} \int_{S^{n-1}} \frac{1 - |r\varphi(t)|^2}{|r\varphi(t) - \eta|^n} d\mu(\eta) \right| \\ &= (1-r^2) \left| \int_{S^{n-1}} \frac{d}{dt} \frac{1}{|r\varphi(t) - \eta|^n} d\mu(\eta) \right| \\ &\leq \frac{nr|\varphi'(t)|}{(1-r)^2} u(r\varphi(t)). \end{aligned}$$

□

Lemma 2.3. *Let $\xi_1, \xi_2 \in S^{n-1}$. Then there exists a Möbius transformation T in \mathbb{R}^n such that $T(S^{n-1}) = S^{n-1}$ and for all $r \in [0, 1]$,*

$$T(r\xi_i) = (0, \dots, 0, r \cos \theta_i, r \sin \theta_i), \quad i = 1, 2, \quad |\theta_2 - \theta_1| \leq \pi$$

and

$$(2.2) \quad |\det T'(x)| = 1, \quad |T(r\xi_2) - T(r\xi_1)| = |r\xi_2 - r\xi_1|,$$

where $T'(x)$ denotes the Jacobian matrix of the Möbius transformation T .

Proof. The transformations involves a rotation in \mathbb{R}^n with respect to the origin such that ξ_1, ξ_2 are in the \mathbb{R}^2 plane of the last two coordinates. If $|\theta_2 - \theta_1| \leq \pi$ is not yet satisfied, it can be achieved by a reflection with respect to the origin. Both rotation and reflection preserve the Euclidean norm and distance, and the absolute value of the determinant of the Jacobian matrix $|\det T'(x)| = 1$. □

Lemma 2.4. *Let*

$$\xi_i = (0, \dots, 0, r \cos \theta_i, r \sin \theta_i) \in S^{n-1}, \quad i = 1, 2, \quad |\theta_2 - \theta_1| \leq \pi$$

and

$$\varphi(t) = (0, \dots, 0, r \cos \theta_t, r \sin \theta_t), \quad \theta_t = t\theta_2 + (1-t)\theta_1, \quad t \in [0, 1].$$

Then

$$(2.3) \quad |\varphi'(t)| \leq \frac{\pi}{2} |\xi_2 - \xi_1|.$$

Proof. It suffices to prove for $n = 2$. For computation convenience, we use the complex plane notations in \mathbb{R}^2 . Denote $\xi_i = e^{i\theta_i}$.

$$\begin{aligned} \xi_2 - \xi_1 &= e^{i\theta_2} - e^{i\theta_1} \\ &= \exp\left(i\frac{\theta_2 + \theta_1}{2}\right) \left(\exp\left(i\frac{\theta_2 - \theta_1}{2}\right) - \exp\left(-i\frac{\theta_2 - \theta_1}{2}\right) \right) \\ &= \exp\left(i\frac{\theta_2 + \theta_1}{2}\right) (2i) \sin \frac{\theta_2 - \theta_1}{2} \end{aligned}$$

Notice that

$$\left| \sin \frac{x}{2} \right| \geq \left| \frac{x}{\pi} \right| \quad \text{for } |x| \leq \pi,$$

so $|\theta_2 - \theta_1| \leq \pi$ implies

$$\left| e^{i\theta_2} - e^{i\theta_1} \right| = 2 \left| \sin \left(\frac{\theta_2 - \theta_1}{2} \right) \right| \geq \frac{2}{\pi} |\theta_2 - \theta_1|.$$

Furthermore,

$$\varphi'(t) = \frac{d}{dt} \left(e^{it\theta_2 + i(1-t)\theta_1} \right) = \varphi(t) i(\theta_2 - \theta_1).$$

Thus

$$|\varphi'(t)| = |\theta_2 - \theta_1| \leq \frac{\pi}{2} \left| e^{i\theta_2} - e^{i\theta_1} \right| = \frac{\pi}{2} |\xi_2 - \xi_1|.$$

□

Lemma 2.5. *Let u be a positive invariant harmonic function. $\xi_1, \xi_2 \in S^{n-1}$. Then for $r \in [0, 1)$,*

$$\exp \left\{ -\frac{\pi}{2} |\xi_2 - \xi_1| \frac{nr}{(1-r)^2} \right\} \leq \frac{u(r\xi_2)}{u(r\xi_1)} \leq \exp \left\{ \frac{\pi}{2} |\xi_2 - \xi_1| \frac{nr}{(1-r)^2} \right\}.$$

Proof. Let T be the Möbius transformation in \mathbb{R}^n such that for $r \in [0, 1)$,

$$r\xi_i = T(r\xi_i) = (0, \dots, 0, r \cos \theta_i, r \sin \theta_i), \quad i = 1, 2, \quad |\theta_2 - \theta_1| \leq \pi.$$

By (2.2) in Lemma 2.3 and [3],

$$U(x) = u(T^{-1}(x))$$

is still a positive harmonic function in B^n with respect to the measure $\mu(T^{-1}(x))$, $|\det T'(x)| = 1$. Furthermore,

$$U(r\zeta_i) = u(T^{-1}(r\zeta_i)) = u(r\xi_i), \quad i = 1, 2$$

and

$$|\xi_2 - \xi_1| = |T(\xi_2) - T(\xi_1)| = |\zeta_2 - \zeta_1| = \left| e^{i\theta_2} - e^{i\theta_1} \right|.$$

Let

$$\varphi(t) = (0, \dots, 0, r \cos \theta_t, r \sin \theta_t), \quad \theta_t = t\theta_2 + (1-t)\theta_1, \quad t \in [0, 1]$$

be the shortest arc on the great circle connecting ζ_1 and ζ_2 , $\varphi(0) = \zeta_1, \varphi(1) = \zeta_2$. By (2.3) in Lemma 2.4,

$$\begin{aligned} \left| \int_0^1 \frac{\frac{d}{dt}U(r\varphi(t))}{U(r\varphi(t))} dt \right| &\leq \int_0^1 \left| \frac{\frac{d}{dt}U(r\varphi(t))}{U(r\varphi(t))} \right| dt \\ &\leq \frac{nr}{(1-r)^2} \int_0^1 |\varphi'(t)| dt \\ &\leq \frac{\pi}{2} |\zeta_2 - \zeta_1| \frac{nr}{(1-r)^2} \end{aligned}$$

Since

$$\ln \frac{u(r\xi_2)}{u(r\xi_1)} = \ln \frac{U(r\zeta_2)}{U(r\zeta_1)} = \ln \frac{U(r\varphi(1))}{U(r\varphi(0))} = \int_0^1 \frac{\frac{d}{dt}U(r\varphi(t))}{U(r\varphi(t))} dt,$$

we have

$$\left| \ln \frac{u(r\xi_2)}{u(r\xi_1)} \right| \leq \frac{\pi}{2} |\zeta_2 - \zeta_1| \frac{nr}{(1-r)^2} = \frac{\pi}{2} |\xi_2 - \xi_1| \frac{nr}{(1-r)^2}.$$

Therefore

$$-\frac{\pi}{2} |\xi_2 - \xi_1| \frac{nr}{(1-r)^2} \leq \ln \frac{u(r\xi_2)}{u(r\xi_1)} \leq \frac{\pi}{2} |\xi_2 - \xi_1| \frac{nr}{(1-r)^2}.$$

This completes the proof of Lemma 2.5. \square

Now we prove Theorem 1.1.

Proof.

$$\frac{u(r_2\xi_2)}{u(r_1\xi_1)} = \frac{u(r_2\xi_2)}{u(r_1\xi_2)} \frac{u(r_1\xi_2)}{u(r_1\xi_1)}$$

Proposition 1.4 implies

$$\frac{1-r_2}{1-r_1} \left(\frac{1+r_1}{1+r_2} \right)^{n-1} \leq \frac{u(r_2\xi_2)}{u(r_1\xi_2)} \leq \frac{1+r_2}{1+r_1} \left(\frac{1-r_1}{1-r_2} \right)^{n-1}.$$

Combine the above with the results in Lemma 2.5. Theorem 1.1 follows. \square

3. PROOF OF THEOREM 1.2

We need the following three lemmas to Theorem 1.2.

Lemma 3.1. *Let $\eta, \xi_1, \xi_2 \in S^{n-1}$. Let $\varphi(t)$, $t \in [0, 1]$ be the shortest arc on the great circle connecting ξ_1 and ξ_2 . Then for $\lambda \in \mathbb{R}$,*

$$(3.1) \quad \frac{d}{dt} \frac{1}{|r\varphi(t) - \eta|^{n+2\lambda}} = \frac{(n+2\lambda)r\varphi'(t) \cdot \eta}{|r\varphi(t) - \eta|^{n+2\lambda+2}}$$

Proof. The proof is similar to that of Lemma 2.1.

$$\begin{aligned} \frac{d}{dt} \frac{1}{|r\varphi(t) - \eta|^{n+2\lambda}} &= \frac{d}{dt} (|r\varphi(t) - \eta|^2)^{-\frac{n+2\lambda}{2}} \\ &= -\frac{n+2\lambda}{2} (|r\varphi(t) - \eta|^2)^{-\frac{n+2\lambda}{2}-1} \frac{d}{dt} |r\varphi(t) - \eta|^2 \\ &= \frac{(n+2\lambda)r\varphi'(t) \cdot \eta}{|r\varphi(t) - \eta|^{n+2\lambda+2}} \end{aligned}$$

using the result from the proof of (2.1) in Lemma 2.1. □

Lemma 3.2. *Let u be a positive invariant harmonic function in B^n defined by a positive Borel measure μ on S^{n-1} with the Poisson kernel P_λ . $\xi_1, \xi_2 \in S^{n-1}$. Let $\varphi(t)$, $t \in [0, 1]$ be the shortest arc on the great circle connecting ξ_1 and ξ_2 . Then for $\lambda \in \mathbb{R}$, $\lambda \neq -\frac{n}{2}$,*

$$(3.2) \quad \left| \frac{d}{dt} u(r\varphi(t)) \right| \leq \frac{r|(n+2\lambda)\varphi'(t)|}{(1-r)^2} u(r\varphi(t)), \quad r \in [0, 1].$$

Proof. By (3.1) and $|r\varphi(t) - \eta| = |1 - r\phi(t) \cdot \eta| \geq 1 - r$,

$$\begin{aligned} \int_{S^{n-1}} \left| \frac{d}{dt} \frac{1}{|r\varphi(t) - \eta|^{n+2\lambda}} \right| d\mu(\eta) &= \int_{S^{n-1}} \frac{|(n+2\lambda)r\varphi'(t) \cdot \eta|}{|r\varphi(t) - \eta|^{n+2\lambda+2}} d\mu(\eta) \\ &\leq |n+2\lambda|r \int_{S^{n-1}} \frac{|\varphi'(t)| |\eta|}{|r\varphi(t) - \eta|^{n+2\lambda}(1-r)^2} d\mu(\eta) \\ &= \frac{r|(n+2\lambda)\varphi'(t)|}{(1-r)^2(1-r^2)^{1+2\lambda}} \int_{S^{n-1}} \frac{(1-r^2)^{1+2\lambda}}{|r\varphi(t) - \eta|^{n+2\lambda}} d\mu(\eta) \\ &= \frac{r|(n+2\lambda)\varphi'(t)|}{(1-r)^2(1-r^2)^{1+2\lambda}} u(r\varphi(t)). \end{aligned}$$

By the Lebesgue's Dominant Convergence Theorem,

$$\begin{aligned} \left| \frac{d}{dt} u(r\varphi(t)) \right| &= \left| \frac{d}{dt} \int_{S^{n-1}} \frac{(1 - |r\varphi(t)|^2)^{1+2\lambda}}{|r\varphi(t) - \eta|^{n+2\lambda}} d\mu(\eta) \right| \\ &= (1 - r^2)^{1+2\lambda} \left| \int_{S^{n-1}} \frac{d}{dt} \frac{1}{|r\varphi(t) - \eta|^{n+2\lambda}} d\mu(\eta) \right| \\ &\leq \frac{r|(n+2\lambda)\varphi'(t)|}{(1-r)^2} u(r\varphi(t)). \end{aligned}$$

□

Lemma 3.3. *Let u be a positive invariant harmonic function in B^n defined by a positive Borel measure μ on S^{n-1} with the Poisson kernel P_λ . $\xi_1, \xi_2 \in S^{n-1}$. Then for $r \in [0, 1)$,*

$$(3.3) \quad \exp \left\{ -\frac{\pi}{2} |\xi_2 - \xi_1| \frac{|n+2\lambda|r}{(1-r)^2} \right\} \leq \frac{u(r\xi_2)}{u(r\xi_1)} \leq \exp \left\{ \frac{\pi}{2} |\xi_2 - \xi_1| \frac{|n+2\lambda|r}{(1-r)^2} \right\}$$

Proof. Let T be the Möbius transformation in \mathbb{R}^n such that

$$r\zeta_i = T(r\xi_i) = (0, \dots, 0, r \cos \theta_i, r \sin \theta_i), \quad i = 1, 2, \quad |\theta_2 - \theta_1| \leq \pi.$$

By (2.2) in Lemma 2.3 and [3],

$$U(x) = u(T^{-1}(x))$$

is also a positive invariant harmonic function in B^n with respect to the measure $\mu(T^{-1}(x))$, $|\det T'(x)| = 1$.

$$U(r\zeta_i) = u(T^{-1}(r\zeta_i)) = u(r\xi_i), \quad i = 1, 2$$

and

$$|\xi_2 - \xi_1| = |T(\xi_2) - T(\xi_1)| = |\zeta_2 - \zeta_1| = |e^{i\theta_2} - e^{i\theta_1}|.$$

Let

$$\varphi(t) = (0, \dots, 0, r \cos \theta_t, r \sin \theta_t), \quad \theta_t = t\theta_2 + (1-t)\theta_1, \quad t \in [0, 1].$$

Then $\varphi(0) = \zeta_1, \varphi(1) = \zeta_2$. By (3.2) in Lemma 3.2,

$$\begin{aligned} \left| \int_0^1 \frac{\frac{d}{dt} U(r\varphi(t))}{U(r\varphi(t))} dt \right| &\leq \int_0^1 \left| \frac{\frac{d}{dt} U(r\varphi(t))}{U(r\varphi(t))} \right| dt \\ &\leq \frac{|n+2\lambda|r}{(1-r)^2} \int_0^1 |\varphi'(t)| dt \\ &\leq \frac{\pi}{2} |\zeta_2 - \zeta_1| \frac{|n+2\lambda|r}{(1-r)^2}. \end{aligned}$$

Since

$$\ln \frac{u(r\xi_2)}{u(r\xi_1)} = \ln \frac{U(r\zeta_2)}{U(r\zeta_1)} = \ln \frac{U(r\varphi(1))}{U(r\varphi(0))} = \int_0^1 \frac{\frac{d}{dt} U(r\varphi(t))}{U(r\varphi(t))} dt,$$

we have

$$\left| \ln \frac{u(r\xi_2)}{u(r\xi_1)} \right| \leq \frac{\pi}{2} |\zeta_2 - \zeta_1| \frac{|n + 2\lambda|r}{(1-r)^2} = \frac{\pi}{2} |\xi_2 - \xi_1| \frac{|n + 2\lambda|r}{(1-r)^2}.$$

Therefore

$$-\frac{\pi}{2} |\xi_2 - \xi_1| \frac{|n + 2\lambda|r}{(1-r)^2} \leq \ln \frac{u(r\xi_2)}{u(r\xi_1)} \leq \frac{\pi}{2} |\xi_2 - \xi_1| \frac{|n + 2\lambda|r}{(1-r)^2}.$$

This completes the proof of Lemma 3.3. \square

The proof Theorem 1.2 is similar to that of Theorem 1.1.

Proof.

$$\frac{u(r_2\xi_2)}{u(r_1\xi_1)} = \frac{u(r_2\xi_2)}{u(r_1\xi_2)} \frac{u(r_1\xi_2)}{u(r_1\xi_1)}$$

Apply (3.3) in Lemma 3.3 and Proposition 1.4. Theorem 1.2 follows. \square

REFERENCES

- [1] S. AXLER, P. BOURDON and W. RAMEY, *Harmonic Function Theory*, 2nd ed. Springer, New York, 2001.
- [2] M. BRELOT, *On Topologies and Boundaries in Potential Theory*, Lecture Notes in Mathematics **175**, Springer, Berlin 1971.
- [3] C. LIU and L. PENG, Boundary regularity in the Dirichlet problem for the invariant Laplacians on the unit ball, *Proc. Amer. Math. Soc.* **132**(11), (2004), 3259–3268.
- [4] Y. PAN and M. WANG, On the monotonicity of positive invariant harmonic functions in the unit ball, *submitted*.