Boundary Behavior of Nonnegative Solutions of Elliptic Operators in Divergence Form

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Introduction. This paper studies the existence of nontangential boundary limits for solutions of elliptic equations in divergence form with nonsmooth coefficients. Precisely we consider operators

$$L = \sum_{i,j=1}^{n} D_i(a_{ij}(X)D_j) \qquad (D_i \equiv D_{X_i})$$

for which there exist positive numbers λ and Λ such that for all X and $\xi \in \mathbb{R}^n$

$$\lambda |\xi|^2 \leq \sum_{i,j=1}^n a_{ij}(X) \xi_i \xi_j \leq \Lambda |\xi|^2.$$

The coefficients $a_{ij}(X)$ are assumed to be defined and measurable on R^n with $a_{ij}(X) = a_{ji}(X)$. We will let $\mathcal{E}(\lambda, \Lambda)$ denote the class of operators L satisfying the above conditions for a fixed λ and Λ .

By a solution, u, of Lu = 0 in a domain, D, of R^n we mean a function $u \in L^2_{loc}(D)$ whose partial derivatives, $D_i u$, in the distribution sense, belong to $L^2_{loc}(D)$ and such that

$$\sum_{i,j=1}^{n} \int_{D} a_{ij}(X) D_{j} u(X) D_{i} \varphi(X) dX = 0$$

for all $\varphi \in C_0^\infty(D)$, the class of C^∞ functions with compact support in D. A fundamental result of DiGiorgi and Nash ([4], [10] and Theorem 0.7 below) is that any solution of Lu = 0 in D is in fact Hölder continuous on any compact subdomain of D.

Our main result states that any nonnegative solution of Lu=0 in the unit ball $(L \in \mathcal{E}(\lambda, \Lambda))$ has nontangential limits at each point on the boundary which does not belong to a set of "L-harmonic" measure zero. The notion of "L-harmonic" measure is defined using the same construction as for the