Parabolic Measure and the Dirichlet Problem for the Heat Equation in Two Dimensions

JOHN L. LEWIS & JUDY SILVER

Introduction. Let f be a continuous function on the real line, \mathbf{R} , with f(t) = 0, $|t| \geq 1$, and put $D = \{(x,t) : x > f(t)\}$. If $E \subseteq \mathbf{R}$ is Lebesgue measurable, let |E| be the Lebesgue measure of E and set

$$\rho(E) = \{ (f(t), t) : t \in E \}.$$

Note that $\rho(E)$ is contained in the boundary of $D(\partial D)$. If $F \subseteq \partial D$ is a Borel set, let $\omega^+(F)$ $[\omega^-(F)]$ denote the parabolic [adjoint parabolic] measure of F with respect to (10,10) [(10,-10)]. That is, $\omega^+(F)$ $[\omega^-(F)]$ is the value at (10,10) [(10,-10)] of the solution to the heat [adjoint heat] equation in D with boundary value 1 on F and 0 on $\partial D - F$ in the Brelot-Perron-Wiener sense.

In [20] Wu published the first of a series of papers (see also [21], [12], [13]) whose object was to find parabolic analogues of theorems proved by Dahlberg (see [2], [3], [4]) for the Laplacian in Lipschitz domains. She proved ([20, Theorem 1]) a theorem which for D can be stated as follows:

Theorem A. Let f, D, be as above and suppose for some A, $0 < A < \infty$, that

(1.1)
$$|f(t) - f(s)| \le A|s - t|^{1/2}, \quad s, \ t \in \mathbf{R}.$$

If $E \subset [-1,1]$ and |E|=0, then there exists E^+ , E^- , with $E=E^+\cup E^-$ and

$$\omega^{+}[\rho(E^{+})] = \omega^{-}[\rho(E^{-})] = 0.$$

We note that Theorem A and the maximum principle for the heat [adjoint heat] equation imply that $\rho(E^+)$ [$\rho(E^-)$] is of zero parabolic [adjoint parabolic] measure at each point in D. We also note that Kaufman-Wu in [13] showed that $\omega^+ \circ \rho$, $\omega^- \circ \rho$, need not be absolutely continuous with respect to Lebesgue measure on [1,-1]. In fact they constructed an example of a function f satisfying (1.1) for which $D = \{(x,t) : x > f(t)\}$ has the following property: There is a set $E \subset [-1,1]$ of Hausdorff dimension $\alpha < 1$ such that $\omega^{\pm}[\rho[-1,1] - E)] = 0$.