On boundary decay of harmonic functions, Green kernels and heat kernels for some non-local operators

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Supported in part by the Croatian Science Foundation under the project 4197

16th Workshop on Markov Processes and Related Topics
Central South University, Changsha
July 13, 2021

HRZZ Croatian Science Foundation

Fractional Laplacian in an open set

Let $D \subset \mathbb{R}^d$ be an open set, and $\beta \in (0,2]$. Consider β-stable process killed upon exiting D. The corresponding Dirichlet form (in case $\beta \in (0,2)$) is given by

$$\mathcal{E}(u,u) = \int_D \int_D (u(y)-u(x))^2 |x-y|^{-d-\beta}\, dx\, dy + \int_D u(x)^2 \kappa(x)\, dx,$$

where

$$\kappa(x) = \int_{D^c} |x-y|^{-d-\beta}\, dy \asymp \delta_D(x)^{-\beta}$$

(when D is $C^{1,1}$) is the killing potential.

The infinitesimal generator of the semigroup is $\beta/2$-fractional Laplacian with zero exterior condition written as $(-\Delta)^{\beta/2}|_D$ – the restricted fractional Laplacian (RFL).

The sharp two-sided heat kernel estimates in $C^{1,1}$-open set D were established by Chen, Kim, Song (JEMS 2010) (for $\beta \in (0,2)$):

$$p_D(t,x,y) \asymp \left(1 \wedge \frac{\delta_D(x)}{t^{1/\beta}}\right)^{\beta/2} \left(1 \wedge \frac{\delta_D(y)}{t^{1/\beta}}\right)^{\beta/2} \left(t^{-d/\beta} \wedge \frac{t}{|x-y|^{d+\beta}}\right)$$

for small time t ($|x-y|^\beta \le t$ - near-diagonal), and (if D is bounded)

$$p_D(t,x,y) \asymp e^{-\lambda_1 t} \delta_D(x)^{\beta/2} \delta_D(y)^{\beta/2}$$

for large time t (λ_1 the first eigenvalue of $(-\Delta)^{\beta/2}|_D$).

By integrating $p_D(t,x,y)$ over time, one gets the sharp two-sided Green function estimates

$$G_D(x,y) \asymp \left(1 \wedge \frac{\delta_D(x)}{|x-y|}\right)^{\beta/2} \left(1 \wedge \frac{\delta_D(y)}{|x-y|}\right)^{\beta/2} |x-y|^{-d+\beta}$$

(Chen, Song 1998; Kulczycky 1997).
The boundary Harnack principle holds for non-negative harmonic functions with the exact decay rate $\delta_D(x)^{\beta/2}$ (Bogdan 1997).

One can regard the RFL as a Schrödinger perturbation of the regional Laplacian in D:

$$Lu(x) = \text{p.v.} \int_D (u(y) - u(x))|x-y|^{-d-\beta},$$

namely, $(-\Delta)^{\beta/2}|_D u(x) = Lu(x) - \kappa(x)u(x)$ with critical perturbation $\kappa(x) \asymp \delta_D(x)^{-\beta}$.
It was shown by Chen, Kim, Song (PTRF 2010) that for $\beta \in (1,2)$ the censored process corresponding to the regional Laplacian has the heat kernel estimates

$$q_D(t,x,y) \asymp \left(1 \wedge \frac{\delta_D(x)}{t^{1/\beta}}\right)^{\beta-1} \left(1 \wedge \frac{\delta_D(y)}{t^{1/\beta}}\right)^{\beta-1} \left(t^{-d/\beta} \wedge \frac{t}{|x-y|^{d+\beta}}\right)$$

For subcritical perturbation κ, for example $\kappa(x) = c\delta_D(x)^{-\rho}$ with $0 \le \rho < \beta$ there is stability of the heat kernel, cf. Chen, Kim, Song, (TAMS 2015).

In Cho, Kim, Song, V., *Factorization and estimates of Dirichlet heat kernels for non-local operators with critical killings* (JMPA 2020), in case $\beta \in (1,2)$, we considered critical perturbations of the regional Laplacian of the form $\kappa(x) = C(\beta,p)\delta_D(x)^{-\beta}$ where $C(\beta,p) \in [0,\infty)$ is a constant depending on the parameter $p \in [\beta-1,\beta)$, $\lim_{p\downarrow\beta-1} C(\beta,p) = 0$, $\lim_{p\uparrow\beta} C(\beta,p) = \infty$.
The sharp two-sided heat kernel estimates are

$$q(t,x,y) \asymp \left(1 \wedge \frac{\delta_D(x)}{t^{1/\beta}}\right)^p \left(1 \wedge \frac{\delta_D(y)}{t^{1/\beta}}\right)^p \left(t^{-d/\beta} \wedge \frac{t}{|x-y|^{d+\beta}}\right).$$

Note that $p = \beta - 1$ corresponds to the regional fractional Laplacian, while $p = \beta/2$ corresponds to the restricted fractional Laplacian.
Also note that the boundary decay rate $p \in [\beta-1,\beta)$ depends on the constant $C(\beta,p)$.

Fractional power of the RFL

For $\gamma \in (0,1)$ consider the fractional power $((-\Delta)^{\beta/2}|_D)^\gamma$. When $\beta = 2$, this is the usual spectral fractional Laplacian (SFL). Probabilistically, one subordinates the killed β-stable process by means of an independent γ-stable subordinator.
Some aspects of this operator (in case of an open $C^{1,1}$ set), in particular which properties depend on β and which on γ, were studied by Kim, Song, V in TAMS (2019, $\beta = 2$) and Pot. Anal. (2020, $\beta \in (0,2)$).
Let $\alpha := \beta\gamma \in (0,2)$. The sharp two-sided Green function estimates are

$$
\begin{aligned}
G(x,y) &\asymp \left(1 \wedge \frac{\delta_D(x)}{|x-y|}\right)^{\beta/2} \left(1 \wedge \frac{\delta_D(y)}{|x-y|}\right)^{\beta/2} |x-y|^{-d+\alpha} \\
&= \left(1 \wedge \frac{\delta_D(x) \wedge \delta_D(y)}{|x-y|}\right)^{\beta/2} \left(1 \wedge \frac{\delta_D(x) \vee \delta_D(y)}{|x-y|}\right)^{\beta/2} |x-y|^{-d+\alpha}
\end{aligned}
$$

The Dirichlet form is given by

$$
\mathcal{E}(u,u) = \int_D \int_D (u(y)-u(x))^2 J(x,y)\, dy\, dx + \int_D u(x)^2 \kappa(x)\, dx
$$

with $\kappa(x) \asymp \delta_D(x)^{-\alpha}$.
The most interesting ingredient is the (jump) kernel $J(x,y)$ which has a rather unusual two-sided estimates:

In case $\beta = 2$

$$J(x,y) \asymp \left(\frac{\delta_D(x)}{|x-y|} \wedge 1\right)\left(\frac{\delta_D(y)}{|x-y|} \wedge 1\right)|x-y|^{-d-\alpha}$$

(does not depend on γ).

In case $\beta = 2$

$$J(x,y) \asymp \left(\frac{\delta_D(x) \wedge \delta_D(y)}{|x-y|} \wedge 1\right) \left(\frac{\delta_D(x) \vee \delta_D(y)}{|x-y|} \wedge 1\right) |x-y|^{-d-\alpha}$$

(does not depend on γ).
Somewhat surprisingly, in case $\beta \in (0,2)$

$$J(x,y) \asymp \begin{cases} \left(\frac{\delta_D(x)\wedge\delta_D(y)}{|x-y|} \wedge 1\right)^{\beta(1-\gamma)} |x-y|^{-d-\alpha}, & \gamma \in (1/2,1), \\ \left(\frac{\delta_D(x)\wedge\delta_D(y)}{|x-y|} \wedge 1\right)^{\beta/2} \log\left(1 + \left(\frac{(\delta_D(x)\vee\delta_D(y))\wedge|x-y|}{(\delta_D(x)\wedge\delta_D(y))\wedge|x-y|}\right)^{\beta}\right) |x-y|^{-d-\alpha}, & \gamma = 1/2, \\ \left(\frac{\delta_D(x)\wedge\delta_D(y)}{|x-y|} \wedge 1\right)^{\beta/2} \left(\frac{\delta_D(x)\vee\delta_D(y)}{|x-y|} \wedge 1\right)^{(\beta/2)(1-2\gamma)} |x-y|^{-d-\alpha}, & \gamma \in (0,1/2). \end{cases}$$

If we write $J(x,y) = \mathcal{B}(x,y)|x-y|^{-d-\alpha}$, then the red part above is comparable to $\mathcal{B}(x,y)$. We call $\mathcal{B}(x,y)$ the boundary part of $J(x,y)$.

Another very surprising fact is that in case $\beta \in (0,2)$ the BHP holds when $\gamma \in (1/2,1)$, while it fails for $\gamma \in (0,1/2]$ (although Carleson's estimate holds true). In case $\beta = 2$, BHP holds for all $\gamma \in (0,1)$. When true, the decay rate of harmonic functions is $\delta_D(x)^{\beta/2}$ (independent of γ).

The heat kernel of the fractional power of the RFL

The semigroup of $((-\Delta)^{\beta/2}|_D)^\gamma$ has a density (the heat kernel) given by

$$q(t,x,y) = \int_0^\infty p_D(s,x,y)\mathbb{P}(S_t \in ds)$$

where $p_D(s,x,y)$ is the heat kernel of the RFL, and $S = (S_t)_{t\geq 0}$ is the γ-stable subordinator.

Recall that

$$J(x,y) = \lim_{t\downarrow 0} \frac{q(t,x,y)}{t},$$

which in view of the estimates of $J(x,y)$ suggests that the estimates of the heat kernel $q(t,x,y)$ are quite complicated.

This is indeed the case. The sharp two-sided estimates (for bounded $C^{1,1}$-open set D) are established in Cho, Kim, Song, V: *Heat kernel estimates for subordinate Markov processes and their applications* (2021). The estimates being quite complicated, I will not present them in this talk.

The Dirichlet form degenerate at the boundary

The state space is the upper half-space $\mathbb{R}^d_+ = \{x = (\widetilde{x}, x_d) : x_d > 0\}$. Let $\alpha \in (0, 2)$.
The jump kernel:

$$J(x, y) = |x - y|^{-d-\alpha} \mathcal{B}(x, y) \text{ on } \mathbb{R}^d_+ \times \mathbb{R}^d_+$$

In case $0 < c \le \mathcal{B}(x, y) \le C$, this is well studied and can be viewed as a uniform elliptic condition for non-local operator (fractional Laplacian). One introduces the pure-jump Dirichlet form

$$\mathcal{E}(u, u) = \frac{1}{2} \int_{\mathbb{R}^d_+} \int_{\mathbb{R}^d_+} (u(x) - u(y))^2 J(x, y)\, dy\, dx + \int_{\mathbb{R}^d_+} u(x)^2 \kappa(x)\, dx$$

and shows that there is a corresponding Hunt process Y which is Feller and strongly Feller.

Motivated by the jump kernel of $((-\Delta)^{\beta/2}|_{\mathbb{R}^d_+})^\gamma$, we try to develop the theory where $\mathcal{B}(x, y)$ depends on $x_d = \delta_{\mathbb{R}^d_+}(x)$, $y_d = \delta_{\mathbb{R}^d_+}(y)$, as well as $|x - y|$, and decays at the boundary.

The jump kernel

Kim, Song, V: *On potential theory of Markov processes with jump kernels decaying at the boundary* (2020)
Kim, Song, V: *Sharp two-sided Green function estimates for Dirichlet forms degenerate at the boundary* (2021)

Assumptions on the boundary function $\mathcal{B}(x,y)$:

(A1) $\mathcal{B}(x,y)=\mathcal{B}(y,x)$ for all $x,y\in\mathbb{R}^d_+$.
(A2) If $\alpha\ge 1$, then there exist $\theta>\alpha-1$ and $C>0$ such that

$$|\mathcal{B}(x,x)-\mathcal{B}(x,y)|\le C\left(\frac{|x-y|}{x_d\wedge y_d}\right)^{\theta}.$$

(A4) Scaling: For all $x,y\in\mathbb{R}^d_+$ and $a>0$, $\mathcal{B}(ax,ay)=\mathcal{B}(x,y)$.
Horizontal translation invariance: In case $d\ge 2$, for all $x,y\in\mathbb{R}^d_+$ and $\widetilde{z}\in\mathbb{R}^{d-1}$,

$$\mathcal{B}(x+(\widetilde{z},0),y+(\widetilde{z},0))=\mathcal{B}(x,y).$$

The jump kernel, cont.

(A3) There exist $C \geq 1$ and parameters $\beta_1, \beta_2, \beta_3, \beta_4 \geq 0$, with $\beta_1 > 0$ if $\beta_3 > 0$, and $\beta_2 > 0$ if $\beta_4 > 0$, such that

$$C^{-1}\widetilde{B}(x,y) \leq \mathcal{B}(x,y) \leq C\widetilde{B}(x,y)\,, \qquad x,y \in \mathbb{R}^d_+\,,$$

where

$$\begin{aligned}\widetilde{B}(x,y) \quad &:= \quad \left(\frac{x_d \wedge y_d}{|x-y|} \wedge 1\right)^{\beta_1} \left(\frac{x_d \vee y_d}{|x-y|} \wedge 1\right)^{\beta_2} \\ &\times \left[\log\left(1 + \frac{(x_d \vee y_d) \wedge |x-y|}{x_d \wedge y_d \wedge |x-y|}\right)\right]^{\beta_3} \\ &\times \left[\log\left(1 + \frac{|x-y|}{(x_d \vee y_d) \wedge |x-y|}\right)\right]^{\beta_4}.\end{aligned}$$

$$J(x,y) \asymp \begin{cases} \left(\frac{x_d \wedge y_d}{|x-y|} \wedge 1\right)^{\beta(1-\gamma)} |x-y|^{-d-\alpha}, & \gamma \in (1/2, 1), \\ \left(\frac{x_d \wedge y_d}{|x-y|} \wedge 1\right)^{\beta/2} \log\left(1 + \left(\frac{(x_d \vee y_d) \wedge |x-y|}{(x_d \wedge y_d) \wedge |x-y|}\right)^{\beta}\right) |x-y|^{-d-\alpha}, & \gamma = 1/2, \\ \left(\frac{x_d \wedge y_d}{|x-y|} \wedge 1\right)^{\beta/2} \left(\frac{x_d \vee y_d}{|x-y|} \wedge 1\right)^{(\beta/2)(1-2\gamma)} |x-y|^{-d-\alpha}, & \gamma \in (0, 1/2). \end{cases}$$

The killing potential

To every parameter $p \in ((\alpha-1)_+, \alpha+\beta_1)$, we associate a constant $C(\alpha, p, \mathcal{B}) \in (0, \infty)$ depending on α, p and $\mathcal{B}$ defined as

$$C(\alpha, p, \mathcal{B}) = \int_{\mathbb{R}^{d-1}} \frac{1}{(|\widetilde{u}|^2+1)^{(d+\alpha)/2}} \int_0^1 \frac{(s^p-1)(1-s^{\alpha-p-1})}{(1-s)^{1+\alpha}} \mathcal{B}\big((1-s)\widetilde{u}, 1), s\mathbf{e}_d\big)\, ds\, d\widetilde{u}, \quad (1)$$

where $\mathbf{e}_d = (\tilde{0}, 1)$.
The function $p \mapsto C(\alpha, p, \mathcal{B})$ is strictly increasing, continuous, and

$$\lim_{p \downarrow (\alpha-1)_+} C(\alpha, p, \mathcal{B}) = 0, \qquad \lim_{p \uparrow \alpha+\beta_1} C(\alpha, p, \mathcal{B}) = \infty.$$

The killing potential is defined by

$$\kappa(x) = C(\alpha, p, \mathcal{B}) x_d^{-\alpha}, \qquad x \in \mathbb{R}^d_+.$$

Dirichlet form

Let

$$\mathcal{E}^{\mathbb{R}^d_+}(u,v) := \frac{1}{2}\int_{\mathbb{R}^d_+}\int_{\mathbb{R}^d_+}(u(x)-u(y))(v(x)-v(y))J(x,y)\,dy\,dx,$$

and let $\mathcal{F}^{\mathbb{R}^d_+}$ be the closure of $C_c^\infty(\mathbb{R}^d_+)$ under $\mathcal{E}_1^{\mathbb{R}^d_+} := \mathcal{E}^{\mathbb{R}^d_+} + (\cdot,\cdot)_{L^2(\mathbb{R}^d_+,dx)}$.
Then $(\mathcal{E}^{\mathbb{R}^d_+}, \mathcal{F}^{\mathbb{R}^d_+})$ is a regular Dirichlet form on $L^2(\mathbb{R}^d_+, dx)$.

Set

$$\mathcal{E}(u,v) := \mathcal{E}^{\mathbb{R}^d_+}(u,v) + \int_{\mathbb{R}^d_+} u(x)v(x)\kappa(x)\,dx\,,$$

and $\mathcal{F} = \widetilde{\mathcal{F}^{\mathbb{R}^d_+}} \cap L^2(\mathbb{R}^d_+, \kappa(x)dx)$.
Then $(\mathcal{E},\mathcal{F})$ is a regular Dirichlet form on $L^2(\mathbb{R}^d_+, dx)$.

The operator

For $u : \mathbb{R}^d_+ \to \mathbb{R}$ and $x \in \mathbb{R}^d_+$, we set

$$L^{\mathcal{B}}_\alpha u(x) := \text{p.v.} \int_{\mathbb{R}^d_+} (u(y) - u(x)) J(x,y)\, dy = \text{p.v.} \int_{\mathbb{R}^d_+} \frac{u(y)-u(x)}{|x-y|^{d+\alpha}} \mathcal{B}(x,y),$$

whenever the principal value integral makes sense. Further, let

$$L^{\mathcal{B}} u(x) := L^{\mathcal{B}}_\alpha u(x) - \kappa(x) u(x) = L^{\mathcal{B}}_\alpha u(x) - C(\alpha, p, \mathcal{B}) x_d^{-\alpha} u(x), \quad x \in \mathbb{R}^d_+.$$

Then (at least formally), $\mathcal{E}(u,v) = (-L^{\mathcal{B}} u, v)_{L^2(\mathbb{R}^d_+)}$, i.e., $L^{\mathcal{B}}$ is the generator of the corresponding semigroup (and the process).

Explanation of $C(\alpha, p, \mathcal{B})$: If $g_p(y) := y_d^p$, then

$$L^{\mathcal{B}}_\alpha g_p(x) = C(\alpha, p, \mathcal{B}) x_d^{p-\alpha}.$$

The process

Let $((Y_t)_{t\geq 0}, (\mathbb{P}_x)_{x\in\mathbb{R}^d_+\setminus\mathcal{N}})$ be the associated Hunt process with lifetime ζ. It can be proved that the exceptional set $\mathcal{N}$ can be taken as the empty set. We add a cemetery point ∂ to the state space $\mathbb{R}^d_+$ and define $Y_t = \partial$ for $t \geq \zeta$.

A special case: $\mathcal{B}(x,y) = 1$ – no boundary term, and $p = \alpha/2$. Then Y is the isotropic α-stable case killed upon exiting $\mathbb{R}^d_+$. Recall the Green function estimates: on $\mathbb{R}^d_+ \times \mathbb{R}^d_+$,

$$G(x,y) \asymp \frac{1}{|x-y|^{d-\alpha}} \left(\frac{x_d}{|x-y|} \wedge 1\right)^p \left(\frac{y_d}{|x-y|} \wedge 1\right)^p$$

No boundary term, no killing – not part of the setting: When $\alpha \in (1,2)$ the corresponding process is the censored α-stable process. The Green function estimates as above with $p = \alpha - 1$.

Green function

Let Y be the Hunt process with lifetime ζ corresponding to the Dirichlet form $(\mathcal{E}, \mathcal{F})$. For a measurable function $f : \mathbb{R}^d_+ \to [0, \infty)$ define the Green potential by

$$Gf(x) := \mathbb{E}_x \int_0^\zeta f(Y_t)\, dt = \int_0^\infty P_t f(x)\, dt, \quad x \in \mathbb{R}^d_+.$$

Under the assumption **(A1)** and **(A2)** one can show that there exists a symmetric function $G(x, y)$ (excessive in both variables) such that

$$Gf(x) = \int_{\mathbb{R}^d_+} G(x, y) f(y)\, dy.$$

The function $G(x, y)$ is called the Green function.

As a consequence of scaling **(A4)** we have that

$$G(x, y) = G\left(\frac{x}{|x-y|}, \frac{y}{|x-y|}\right) |x-y|^{\alpha-d}, \quad x, y \in \mathbb{R}^d_+.$$

Green function estimates

Theorem A: Assume **(A1)** – **(A4)** hold, $\kappa(x) = C(\alpha, p, \mathcal{B}) x_d^{-\alpha}$, $p \in ((\alpha-1)_+, \alpha+\beta_1)$ and $d > 2 \wedge (\alpha + \beta_1 + \beta_2)$.
Then the process Y admits a Green function $G : \mathbb{R}^d_+ \times \mathbb{R}^d_+ \to [0, \infty]$ such that $G(x, \cdot)$ is continuous in $\mathbb{R}^d_+ \setminus \{x\}$ and regular harmonic with respect to Y in $\mathbb{R}^d_+ \setminus B(x, \epsilon)$ for any $\epsilon > 0$.
Moreover, $G(x, y)$ has the following estimates:

(1) If $p \in ((\alpha-1)_+, \alpha + \frac{1}{2}[\beta_1 + (\beta_1 \wedge \beta_2)])$, then on $\mathbb{R}^d_+ \times \mathbb{R}^d_+$,

$$G(x,y) \asymp \frac{1}{|x-y|^{d-\alpha}} \left(\frac{x_d}{|x-y|} \wedge 1\right)^p \left(\frac{y_d}{|x-y|} \wedge 1\right)^p = \left(\frac{x_d \wedge y_d}{|x-y|} \wedge 1\right)^p \left(\frac{x_d \vee y_d}{|x-y|} \wedge 1\right)^p \frac{1}{|x-y|^{d-}}$$

(2) If $p = \alpha + \frac{\beta_1+\beta_2}{2}$, then on $\mathbb{R}^d_+ \times \mathbb{R}^d_+$,

$$G(x,y) \asymp \frac{1}{|x-y|^{d-\alpha}} \left(\frac{x_d}{|x-y|} \wedge 1\right)^p \left(\frac{y_d}{|x-y|} \wedge 1\right)^p \left(\log\left(1 + \frac{|x-y|}{(x_d \vee y_d) \wedge |x-y|}\right)\right)^{\beta_4+1}.$$

(3) If $p \in (\alpha + \frac{\beta_1+\beta_2}{2}, \alpha+\beta_1)$, then on $\mathbb{R}^d_+ \times \mathbb{R}^d_+$,

$$\begin{aligned} G(x,y) &\asymp \frac{1}{|x-y|^{d-\alpha}} \left(\frac{x_d \wedge y_d}{|x-y|} \wedge 1\right)^p \left(\frac{x_d \vee y_d}{|x-y|} \wedge 1\right)^{2\alpha-p+\beta_1+\beta_2} \log\left(1 + \frac{|x-y|}{(x_d \vee y_d) \wedge |x-y|}\right)^{\beta} \\ &= \frac{1}{|x-y|^{d-\alpha}} \left(\frac{x_d}{|x-y|} \wedge 1\right)^p \left(\frac{y_d}{|x-y|} \wedge 1\right)^p \left(\frac{x_d \vee y_d}{|x-y|} \wedge 1\right)^{-2(p-\alpha-(\beta_1+\beta_2)/2)} \\ &\quad \times \left(\log\left(1 + \frac{|x-y|}{(x_d \vee y_d) \wedge |x-y|}\right)\right)^{\beta_4}. \end{aligned}$$

Boundary Harnack principle

For any $a, b > 0$ and $\widetilde{w} \in \mathbb{R}^{d-1}$, define a box

$$D_{\widetilde{w}}(a, b) := \{x = (\widetilde{x}, x_d) \in \mathbb{R}^d : |\widetilde{x} - \widetilde{w}| < a, 0 < x_d < b\}.$$

Theorem B: Assume $p \in ((\alpha - 1)_+, \alpha + (\beta_1 \wedge \beta_2))$. Then there exists $C \geq 1$ such that for all $r > 0$, $\widetilde{w} \in \mathbb{R}^{d-1}$, and any non-negative function f in $\mathbb{R}^d_+$ which is harmonic in $D_{\widetilde{w}}(2r, 2r)$ with respect to Y and vanishes continuously on $B((\widetilde{w}, 0), 2r) \cap \partial\mathbb{R}^d_+$, we have

$$\frac{f(x)}{x_d^p} \leq C \frac{f(y)}{y_d^p}, \quad x, y \in D_{\widetilde{w}}(r/2, r/2). \tag{2}$$

A consequence is that if two functions f, g in $\mathbb{R}^d_+$ both satisfy the assumptions in Theorem B, then

$$\frac{f(x)}{f(y)} \leq C^2 \frac{g(x)}{g(y)}, \quad x, y \in D_{\widetilde{w}}(r/2, r/2).$$

Failure of the BHP

Theorem C: Assume $\alpha + \beta_2 \le p < \alpha + \beta_1$. Then the non-scale-invariant boundary Harnack principle is not valid for Y.

The non-scale-invariant boundary Harnack principle holds near the boundary of $\mathbb{R}^d_+$ if there is a constant $\widehat{R} \in (0,1)$ such that for any $r \in (0, \widehat{R}]$, there exists a constant $c = c(r) \ge 1$ such that for all $\widetilde{w} \in \mathbb{R}^{d-1}$ and non-negative functions f, g in $\mathbb{R}^d_+$ which are harmonic in $\mathbb{R}^d_+ \cap B((\widetilde{w}, 0), r)$ with respect to Y and vanish continuously on $\partial\mathbb{R}^d_+ \cap B((\widetilde{w}, 0), r)$, we have

$$\frac{f(x)}{f(y)} \le c\,\frac{g(x)}{g(y)} \qquad \text{for all } x, y \in B((\widetilde{w}, 0), r/2) \cap \mathbb{R}^d_+.$$

Thank you.