

Indeed

$$(*) \quad u(x,t) = (T-t)_+^{\frac{N+2}{4}} \left[a + b|x|^{\frac{2N}{N-2}} \right]^{-\frac{N}{2}}, \quad N > 2$$

with

$a > 0$, $T > 0$ arbitrary

$$b = \frac{N-2}{N^2} \left(\frac{N+2}{4Na} \right)^{\frac{N+2}{N-2}}$$

is a solution for $p = \frac{2N}{N+2} < \frac{2N}{N+1}$

in all $\mathbb{R}^N \times \mathbb{R}$, but does not satisfy the H.l. in any of the forward, backward or elliptic forms



Case III No backward in time
H.l. for p strictly subcritical,

Case IV What about $p = p_*$?

Answer: Nope!

Take $T=1$, $a=1$, $(x_0, t_0) = (0, 0)$ in (*)

We have

$$U(0,0) = 1$$

$$\inf_{B_\rho(0)} U(x,0) = \left[1 + b \rho^{\frac{2N}{N-2}} \right]^{-N/2}$$

and

$$\inf_{B_\rho(0)} U(x,0) \xrightarrow{|x| \rightarrow \infty} 0$$

Moreover

$$\inf_{B_\rho(0)} U(x, -\delta_\rho^P) = U(|x|=\rho, -\delta_\rho^{\frac{2N}{N+2}})$$

$$= \left[1 + b \rho^{\frac{2N}{N-2}} \right]^{-N/2} \left(1 + \delta_\rho^{\frac{2N}{N+2}} \right)^{\frac{N+2}{4}}$$

and when $\rho \gg 1$

$$\inf_{B_\rho(0)} U(x, -\delta_\rho^P) \approx \rho^{-N/2} \xrightarrow{\rho \rightarrow \infty} 0$$

Indeed

$$(**) \quad u(x, t) = \left[|x|^{\frac{2N}{N-1}} + e^{bt} \right]^{-\frac{N-1}{2}}$$

$$b = \frac{2N \frac{2N}{N+1}}{N-1}, \quad N \geq 2$$

is a solution in $\mathbb{R}^N \times \mathbb{R}$ but satisfies no Harnack inequality in any of the previous forms.

Question What form, if any, does the Harnack inequality take for $1 < p \leq p_*$?

Remark

* Comparison with Bonforte - Vazquez's results.

* Tools used in the proof:

- Measure-theoretical arguments
- A "novel" iteration technique

- * Difference with respect to the usual size of the reference cylinder (even if it is always larger)
- * The proof does not rely on the Hölder continuity of the solution; hence, as for $p > 2$, even here Harnack \Rightarrow Hölder
- * Decay in the space variables. We have the following

Proposition 4.1 Let u be a non-negative solution of (4.1) - (4.2) and let $(x_0, t_0) \in E_T$ be such that $u(x_0, t_0) > 0$. Then for all $(x, t) \in E_T$ with $x \neq x_0$ and $0 < t - t_0 < \frac{(c^2 \delta_x)^{\frac{2-p}{p}}}{\varepsilon} t_0$,

$$\frac{u(x, t)}{u(x_0, t_0)} \geq \left[1 + \delta \left(\frac{[u(x_0, t_0)]^{2-p} |x - x_0|^p}{t - t_0} \right)^{\frac{1}{p-1}} \right]^{\frac{p-1}{p-2}}$$

where

$$\delta = \left(c^{\frac{p-2}{p-1}} - 1 \right) \delta_x^{\frac{1}{p-1}}$$

Remarks

- * Proof similar to the $p > 2$ case
- * Optimal decay in space, but not in time
- * The backward in time Harnack Inequality gives a similar upper bound

What about the Porous Medium Equation?

We deal with

$$u_t - \Delta(|u|^{m-1}u) = 0, \quad (4.8)$$

$$\frac{(N-2)_+}{N} < -m < 1 \quad (\text{supercritical range}) \quad (4.9)$$

If $(x_0, t_0) \in E_T$ is such that $u(x_0, t_0) > 0$ we set

$$Q_\rho(x_0, t_0) = B_\rho(x_0) \times \left\{ t_0 - \left(\frac{u(x_0, t_0)}{c^4} \right)^{1-m} \rho^2 < t < t_0 + \left(\frac{u(x_0, t_0)}{c^4} \right)^{1-m} \rho^2 \right\}$$

Theorem 4.2 Let u be a non-negative solution to (4.8)-(4.9). There exist positive constants δ_* and c , depending only upon the data, such that, for all cylinders

$Q_{2\rho}(x_0, t_0) \subset E_T$, we have

$$c u(x_0, t_0) \leq \inf_{B_\rho(x_0)} u(\cdot, t)$$

for all times

$$t_0 - \delta [u(x_0, t_0)]^{1-m} \rho^2 \leq t \leq t_0 + \delta [u(x_0, t_0)]^{1-m} \rho^2$$

The situation is very similar to the one we have for the p -laplacian (stability of constants, optimality of the range, etc.), but we have an extra result

Theorem 4.3 There exists a positive constant γ depending only upon the data and independent of u , such that for every multiindex α

$$|D^\alpha u(x_0, t_0)| \leq \frac{\gamma^{|\alpha|+1} |\alpha|!}{\rho^{|\alpha|}} u(x_0, t_0)$$

and for any $k \in \mathbb{N}$

$$\left| \frac{\partial^k}{\partial t^k} u(x_0, t_0) \right| \leq \frac{\gamma^{2k+1} (k!)^2}{\rho^{2k}} [u(x_0, t_0)]^{1-(1-m)k}$$

provided $u(x_0, t_0) > 0$.

Notice : We do not have a similar result for the p -laplacian.

Remarks

- * It means that non-negative solutions are locally analytic in the space variables and at least Lipschitz continuous in time
- * By a straightforward approximation procedure, Theorem 4.3 continues to hold for points $(x_0, t_0) \in \bar{E}_T$ such that $u(x_0, t_0) = 0$. (see [7])
- * It continues to hold for equations with the full quasi-linear structure, provided A and B are locally analytic in $E_T \times \mathbb{R}^{N+1}$.

Main technical component in the proof

Proposition 4.2 ($L'_{loc} - L^\infty_{loc}$ Harnack-type estimates)

Let v be a non-negative, weak solution to (4.1) - (4.2). There exists a positive constant γ depending only upon the data, such that for all cylinders

$$K_{2\rho}(\gamma) \times [s - (t-s), s + (t-s)] \subset E_T$$

we have

$$\sup_{K_\rho(\gamma) \times [s, t]} v \leq \frac{\gamma}{(t-s)^{N+\lambda}} \left(\inf_{2s-t < \tau < t} \int_{K_{2\rho}(\gamma)} v(x, \tau) dx \right)^{p/\lambda} + \gamma \left(\frac{t-s}{\rho^p} \right)^{\frac{1}{2-p}}$$

where, as usual, $\lambda = N(p-2) + p$

Notice $\frac{2N}{N+1} < p < 2 \iff \lambda > 0$

Starting from $K_\rho(\gamma)$, v is required to exist in a larger neighborhood $K_{2\rho}(\gamma)$ and for a significant interval about s

A final remark for the singular case

Hölder continuity: it holds for bounded solutions in the whole range $1 < p < 2$.

Harnack inequality: it holds in the forward, backward and elliptic norm only for $\frac{2N}{N+1} < p < 2$ and implies the Hölder continuity

In the subcritical range $1 < p \leq \frac{2N}{N+1}$ the diffusion is so fast, the decay in the space variables can be so strong, that the solutions, although Hölder continuous, do not have a controlled growth, as provided by the Harnack inequality.