21. The mean value property

We recall a couple of basic properties of continuous functions enjoyed by harmonic functions, see lecture 14.

We say that a continuous function h on a region U has the *mean* value property if its value at the centre of a circle is the average value on the boundary,

$$h(a) = \frac{1}{2\pi} \int_0^{2\pi} h(a + re^{i\theta}) \,\mathrm{d}\theta \qquad \text{where} \qquad r \in (0, \rho).$$

for any open disk centred at a of radius ρ contained in U.

We also saw a proof of the fact that any function which has the mean value property on U satisfies the maximum principle on U.

Theorem 21.1. If h(z) is a continuous function on a region U then h(z) is harmonic if and only if satisfies the mean value property.

Proof. We already saw that any harmonic function satisfies the mean value property.

Suppose that h(z) satisfies the mean value property. Let V be an open disk whose boundary is contained in U. It is enough to show that h(z) is harmonic on V. Let F(z) be the restriction of h(z) to the boundary of V.

Then F(z) is a continuous function on a circle. As we can solve Dirichlet's problem for the circle, using the Poisson kernel, we can find a harmonic function u on V which has a continuous extension to $V \cup \partial V$ and which equals F(z) on the boundary.

As u is harmonic it satisfies the mean value property. Thus the difference v = u - h satisfies the mean value property. In particular u - h satisfies the maximum principle. By assumption F agrees with h on the boundary and u agrees with F on the boundary. Thus u and h agree on the boundary so that v = 0 on the boundary.

Thus $v \leq 0$ on V by the maximum principle. By the minimum principle, the maximum principle applied to h - u which also satisfies the mean value property, $v \geq 0$ on V. Thus v = 0 on V. But then h = u and so h is harmonic on V as u is harmonic on V. \Box