Furthermore, note that, if $lpha\in\mathbb{N}_0^N$ is such that $lpha_i
eq 0$ is odd for some $i\in\mathbb{N}_0^+$. NU the



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Finally, by the multinomial theorem



On fractional hig<mark>her-order powers</mark> of the Laplacian.

(joint work with Nicola Abatangelo and Sven Jarohs)

Satellite Conference on Nonlinea<mark>r Partial Differential Equations,</mark> Fortaleza - Brazil | July 26, 2018. low from Propositic e

This ends the proof

Alberto Saldaña

Alberto Saldaña

 $\int CN 2m x \int \delta 2m \varphi(x, y)$

 $\gamma q \land$



Consider the problem

$$\begin{cases} -\Delta u = u - u^3 & \text{in } Q := [0, 10] \times [0, 10], \\ u = 0 & \text{on } \partial Q. \end{cases}$$

A positive solution

- exists,
- is unique,
- is bounded by 1,
- is stable,
- is symmetric,
- is monotone,
- achieves its maximum at the origin.



On the other hand, consider the problem

$$\begin{cases} \Delta^2 u = u - u^3 & \text{in } Q := [0, 10] \times [0, 10], \\ \Delta u = u = 0 & \text{or } \partial_V u = u = 0 & \text{on } \partial Q. \end{cases}$$

Positive solutions

- can be approximated numerically,
- uniqueness is not known,
- are not bounded by 1,
- stability is not known,
- symmetry probably holds, but is not clear due to the many oscillations at {u = 1},
- are not monotone,
- achieve their maximum close to the corners and not at the origin.



Similar things happen in annuli.







Pictures taken from: L.A. Peletier and W.C. Troy. Spatial patterns.

Even on linear problems there are important differences

$$\begin{cases} -\Delta u = f > 0 & in E := \{x^2 + 25y^2 < 1\}, \\ u = 0 & on \partial E. \end{cases} \implies u > 0 in E, \\ \begin{cases} (-\Delta)^2 u = f > 0 & in E := \{x^2 + 25y^2 < 1\}, \\ \partial_V u = u = 0 & on \partial E. \end{cases} \implies u \text{ changes sign in } E. \end{cases}$$

How does this happen?



Let us look at the intermediate powers of the Laplacian: $(-\Delta)^s$ for $s \in (1,2)$.

Some fractional questions:

- If u_s is the solution of $(-\Delta)^s u_s = f + b.c.$, is $s \mapsto u_s$ continuous in some sense?
- If $(-\Delta)^2$ requires two boundary conditions for well-posedness and $-\Delta$ only one, what happens with the extra boundary condition as $s \searrow 1$?
- Are solutions increasingly "bad" as $s \nearrow 2$ or is it essentially the same for any s > 1?
- Is the Green function for $(-\Delta)^s$ in the ellipse $E = \{x^2 + 25y^2 < 1\}$ sign-changing for all s > 1?

Pointwise evaluation of $(-\Delta)^s$ for $s \in (1,2)$

Let $N \in \mathbb{N}$, $s \in (0, 2)$, then

$$(-\Delta)^{s}u(x) := c_{N,s} \int_{\mathbb{R}^{N}} \frac{u(x+2y) - 4u(x+y) + 6u(x) - 4u(x-y) + u(x-2y)}{|y|^{N+2s}} \, dy.$$

Here $c_{N,s} > 0$ is a normalization constant such that $\mathscr{F}((-\Delta)^s u) = |\xi|^{2s} \mathscr{F} u$.

In particular, for a suitable (fixed) function $u : \mathbb{R}^N \to \mathbb{R}$,

$$\lim_{s \neq 2} (-\Delta)^s u(x) = (-\Delta)^2 u(x) \quad and \quad \lim_{s \neq 1} (-\Delta)^s u(x) = -\Delta u(x)$$

Intuition:

$$\lim_{t \to 0} \frac{f(0) - f(t)}{t} = f'(0), \quad \lim_{t \to 0} \frac{f(2t) - 4f(t) + 6f(0) - 4f(-t) + f(-2t)}{t^4} = f''''(0)$$

Nonhomogeneous linear problems in a ball $B := \{|x| < 1\}$ *Let* $s \in (1, 2)$ *,* $(-\Delta)^{s}u(x) := c_{N,s} \int_{\mathbb{R}^{N}} \frac{u(x+2y) - 4u(x+y) + 6u(x) - 4u(x-y) + u(x-2y)}{|y|^{N+2s}} dy.$ $\begin{cases} \Delta^2 u = f & \text{in } B, \\ u = h & \text{on } \partial B, \\ -\partial_V u = g & \text{on } \partial B. \end{cases}$ $\begin{cases} -\Delta u = f & \text{in } B, \\ u = g & \text{on } \partial B. \end{cases}$ *Note that:* $2-s \in (0,1)$ *,* $(-\Delta)^s u = f$ in B, u = v on $\mathbb{R}^N \setminus B$, $\lim_{x \to z} (1 - |x|^2)^{2-s} u(x) = h(z) \quad \text{for } z \in \partial B,$ $\lim_{x\to z} -\partial_{V}[((1-|x|^{2})^{2-s}u(x))] = g(z) \quad \text{for } z \in \partial B.$

The Green function, $s \in (1,2)$

$$(-\Delta)^{s} u = f \quad in B,$$

$$u = 0 \quad on \mathbb{R}^{N} \setminus B,$$

$$\lim_{x \to z} (1 - |x|^{2})^{2-s} u(x) = 0 \quad for z \in \partial B,$$

$$\lim_{x \to z} -\partial_{V} ((1 - |x|^{2})^{2-s} u(x)) = 0 \quad for z \in \partial B.$$



The unique solution is

$$u(x) = \int_{B} G_{s}(x, y) f(y) \, dy \qquad (\text{note that } u > 0 \text{ if } f > 0)$$

where (Dipierro-Grunau, 2016), (Abatangelo, Jarohs, S., 2016)

$$G_{s}(x,y) = k_{N,s}|x-y|^{2s-N} \int_{0}^{\frac{(1-|x|^{2})+(1-|y|^{2})+}{|x-y|^{2}}} \frac{t^{s-1}}{(t+1)^{\frac{N}{2}}} dt, \qquad x,y \in \mathbb{R}^{N}, \ x \neq y.$$

The nonlocal Poisson kernel, $s \in (1,2)$

$$(-\Delta)^{s} u = 0 \quad in B,$$

$$u = v \quad on \mathbb{R}^{N} \setminus B,$$

$$\lim_{x \to z} (1 - |x|^{2})^{2-s} u(x) = 0 \quad for z \in \partial B,$$

$$\lim_{x \to z} -\partial_{V} ((1 - |x|^{2})^{2-s} u(x)) = 0 \quad for z \in \partial B.$$

The unique solution is

$$u(x) = \int_{\mathbb{R}^N \setminus B} \Gamma_s(x, y) v(y) \, dy$$

where (Abatangelo, Jarohs, S. 2017)

$$\Gamma_{s}(x,y) = (-1)\gamma_{N,s} \frac{(1-|x|^{2})_{+}^{s}}{(|y|^{2}-1)^{s}|x-y|^{N}}$$

(note that u < 0 if v > 0),

for
$$x \in \mathbb{R}^N, y \in \mathbb{R}^N \setminus \overline{B}$$
.

The boundary Poisson kernels, $s \in (1,2)$

$$(-\Delta)^{s} u = 0 \quad in B,$$

$$u = 0 \quad on \mathbb{R}^{N} \setminus B,$$

$$\lim_{x \to z} (1 - |x|^{2})^{2-s} u(x) = h(z) \quad for z \in \partial B,$$

$$\lim_{x \to z} -\partial_{V} ((1 - |x|^{2})^{2-s} u(x)) = 0 \quad for z \in \partial B.$$

The unique solution is

$$u(x) = \int_{\partial B} E_{0,s}(x,z)h(z) \, dz$$

where (Abatangelo, Jarohs, S. 2017)

(note that u > 0 if h > 0 and $N \le 4$),

$$E_{0,s}(x,z) = \frac{1}{4\omega_N} \frac{(1-|x|^2)^s}{|x-z|^{N+2}} (N(1-|x|^2) + (4-N)|x-z|^2) \qquad \text{for } x \in \mathbb{R}^N, \ y \in \partial B.$$

The boundary Poisson kernels, $s \in (1,2)$

$$(-\Delta)^{s} u = 0 \quad in B,$$

$$u = 0 \quad on \mathbb{R}^{N} \setminus B,$$

$$\lim_{x \to z} (1 - |x|^{2})^{2-s} u(x) = 0 \quad for z \in \partial B,$$

$$\lim_{x \to z} -\partial_{V} ((1 - |x|^{2})^{2-s} u(x)) = g(z) \quad for z \in \partial B$$

The unique solution is

$$u(x) = \int_{\partial B} E_{1,s}(x,z)g(z) \, dz$$

where (Abatangelo, Jarohs, S. 2017)

$$E_{1,s}(x,z) = \frac{1}{\omega_N} \frac{(1-|x|^2)^s}{|x-z|^N}$$

(note that u > 0 if g > 0),

for
$$x \in \mathbb{R}^N$$
, $y \in \partial B$.

$s \in \mathbb{N}$:

Green function: Green (1828), Boggio (1905). Poisson kernels: Poisson (1820), Lauricella-Volterra (1896), Edenhofer (1974).

 $s \in (0,1)$:

Green function: Blumental-Getoor-Ray (1961). Nonlocal Poisson kernel: Riesz (1937). Boundary Poisson kernel: Bogdan (1999).

Applications: Representation formulas, $s \in (1,2)$

Theorem (Abatangelo, Jarohs, S. 2017) Let r > 1 and $u \in \mathscr{L}^{1}_{s} \cap C^{2s+\alpha}(B)$ ($2s + \alpha \notin \mathbb{N}$) be such that $(1 - |x|^{2})^{2-s}u \in C^{1+\alpha}(\overline{B}), \quad (-\Delta)^{s}u \in C^{\alpha}(\overline{B}), \quad and \quad u = 0 \quad in B_{r} \setminus \overline{B}.$ Then, for $x \in B$,

$$u(x) = \int_{B} G_{s}(x,y)(-\Delta)^{s} u(y) \, dy + \int_{\mathbb{R}^{N} \setminus \overline{B}} \Gamma_{s}(x,y) u(y) \, dy + \int_{\partial B} E_{0,s}(x,\theta) D^{s-2} u(\theta) \, d\theta + \int_{\partial B} E_{1,s}(x,\theta) D^{s-1} u(\theta) \, d\theta.$$

$$D^{s-2}u(z) := \lim_{x \to z} (1 - |x|^2)^{2-s}u(x), \qquad D^{s-1}u(z) := \lim_{x \to z} -\partial_V [(1 - |x|^2)^{2-s}u(x)]$$
$$\mathscr{L}_s^1 := \left\{ u \in L^1_{loc}(\mathbb{R}^N) \ : \ \int_{\mathbb{R}^N} \frac{|u(x)|}{1 + |x|^{N+2s}} \ dx < \infty \right\}.$$

Applications: Characterization of s-harmonic functions, $s \in (1,2)$

A function is s-harmonic in B if $(-\Delta)^s u = 0$ in B.

Theorem (Abatangelo, Jarohs, S. 2017) If $u \in C^{2s+\alpha}(B)$ is s-harmonic in B, $(1-|x|^2)^{2-s}u \in C^{m+\alpha}(\overline{B})$, and u = 0 in $\mathbb{R}^N \setminus \overline{B}$, then $u(x) = \int_{\partial B} \frac{(1-|x|^2)^{s-1}_+}{|x-\theta|^N} g_0(\theta) + \frac{(1-|x|^2)^s_+}{|x-\theta|^N} g_1(\theta) d\theta$

for some uniquely determined functions $g_0, g_1 \in C(\partial B)$. In particular,

 $(-\Delta)^s u = 0$ in B implies that $(-\Delta)^{s+t}((1-|x|^2)^t u) = 0$ in B. for all t > 1-s.

Applications: Higher-order fractional Hopf Lemma, $s \in (1,2)$

Theorem (Abatangelo, Jarohs, S. 2017)

Let $f \in C^{\alpha}(\overline{B}) \setminus \{0\}$, $\alpha \in (0,1)$ be nonnegative and let $u \in \mathscr{H}_0^s(B)$ be the unique weak solution of

$$(-\Delta)^s u = f \ge 0$$
 in B with $u = 0$ on $\mathbb{R}^N \setminus \overline{B}$.

Then,

$$\lim_{x \to z} \frac{u(x)}{(1-|x|^2)^s} = m_s \int_B \frac{(1-|y|^2)^s}{|y-z|^N} f(y) \, dy > 0 \qquad \text{for all } z \in \partial B.$$



A sign-changing Green function for $s \in (1,2)$

Theorem (Abatangelo, Jarohs, S. 2017)

Let Ω be the union of two disjoint open balls. If G_{Ω}^{s} denotes the Green function of $(-\Delta)^{s}$ in Ω , then G_{Ω}^{s} changes sign.

In $1\mathcal{D}: \Omega = (0,1) \cup (2,3), G_{\Omega}^{s}: \mathbb{R} \times \mathbb{R} \to \mathbb{R},$



Sign-changing solutions for $s \in (1,2)$

Theorem (Abatangelo, Jarohs, S. 2016)

Let Ω be the union of two disjoint balls. There is a positive $f \in C^{\infty}(\Omega) \setminus \{0\}$ such that the unique solution of

$$(-\Delta)^{s}u = f \ge 0$$
 in Ω , $u = 0$ in $\mathbb{R} \setminus \Omega$, $D^{s-2}u = D^{s-1}u = 0$ on $\partial \Omega$

changes sign in Ω .



$$D^{s-2}u_s(z) := \lim_{x \to z} (1 - |x|^2)^{2-s} u_s(x),$$

$$\begin{cases} (-\Delta)^{s} u_{s} = 1 & \text{in } B, \\ u_{s} = 0 & \text{on } \mathbb{R}^{N} \setminus B, \\ D^{s-1} u_{s}(z) = 0 & \text{for } z \in \partial B, \\ D^{s-2} u_{s}(z) = 0 & \text{for } z \in \partial B. \end{cases}$$

$$\begin{cases} \Delta^2 u_2 = 1 & \text{in } B, \\ -\partial_V u_2 = 0 & \text{on } \partial B, \\ u_2 = 0 & \text{on } \partial B. \end{cases}$$

$$D^{s-1}u_{s}(z) := \lim_{x \to z} -\partial_{V}[(1-|x|^{2})^{2-s}u_{s}(x)]$$

• the (normalized) u_s approximates the (normalized) u_2 "from above".

$$D^{s-2}u_s(z) := \lim_{x \to z} (1 - |x|^2)^{2-s} u_s(x),$$

$$\begin{cases} (-\Delta)^{s}u_{s} = 0 & \text{in } B, \\ u_{s} = v & \text{on } \mathbb{R}^{N} \setminus B, \\ D^{s-1}u_{s}(z) = 0 & \text{for } z \in \partial B, \\ D^{s-2}u_{s}(z) = 0 & \text{for } z \in \partial B. \end{cases}$$

$$\begin{cases} \Delta^2 u_2 = 0 & \text{in } B, \\ -\partial_V u_2 = 0 & \text{on } \partial B, \\ u_2 = 0 & \text{on } \partial B. \end{cases}$$



• u_s goes uniformly to 0 (note that v = 0 close to ∂B).

$$D^{s-2}u_s(z) := \lim_{x \to z} (1 - |x|^2)^{2-s} u_s(x),$$

$$\begin{cases} (-\Delta)^{s} u_{s} = 0 & \text{in } B, \\ u_{s} = 0 & \text{on } \mathbb{R}^{N} \setminus B, \\ D^{s-1} u_{s}(z) = 1 & \text{for } z \in \partial B, \\ D^{s-2} u_{s}(z) = 0 & \text{for } z \in \partial B. \end{cases}$$

$$\begin{cases} \Delta^2 u_2 = 0 & \text{in } B, \\ -\partial_V u_2 = 1 & \text{on } \partial B, \\ u_2 = 0 & \text{on } \partial B. \end{cases}$$

 $D^{s-1}u_s(z) := \lim_{x \to z} -\partial_v [(1-|x|^2)^{2-s}u_s(x)]$ 1.5 u_s u_2 0.5 -0.5

• *u_s goes uniformly to u₂ "from above"*..

$$D^{s-2}u_s(z) := \lim_{x \to z} (1 - |x|^2)^{2-s} u_s(x),$$

$$\begin{cases} (-\Delta)^{s} u_{s} = 0 & \text{in } B, \\ u_{s} = 0 & \text{on } \mathbb{R}^{N} \setminus B, \\ D^{s-1} u_{s}(z) = 0 & \text{for } z \in \partial B, \\ D^{s-2} u_{s}(z) = 1 & \text{for } z \in \partial B. \end{cases}$$

$$\begin{cases} \Delta^2 u_2 = 0 & \text{in } B, \\ -\partial_v u_2 = 0 & \text{on } \partial B, \\ u_2 = 1 & \text{on } \partial B. \end{cases}$$

$$D^{s-1}u_s(z) := \lim_{x \to z} -\partial_V [(1-|x|^2)^{2-s}u_s(x)]$$

• u_s goes uniformly to 1 in compact sets of (-1,1) "from above".

$$D^{s-2}u_s(z) := \lim_{x \to z} (1 - |x|^2)^{2-s} u_s(x),$$

$$\begin{cases} (-\Delta)^{s} u_{s} = 1 & \text{in } B, \\ u_{s} = 0 & \text{on } \mathbb{R}^{N} \setminus B, \\ D^{s-1} u_{s}(z) = 0 & \text{for } z \in \partial B, \\ D^{s-2} u_{s}(z) = 0 & \text{for } z \in \partial B. \end{cases}$$

$$\begin{pmatrix} -\Delta u_1 = 1 & \text{in } B, \\ u_1 = 0 & \text{on } \partial B. \end{pmatrix}$$

$$D^{s-1}u_{s}(z) := \lim_{x \to z} -\partial_{V}[(1-|x|^{2})^{2-s}u_{s}(x)]$$

• The (normalized) u_s approximates the (normalized) u_1 "from below".

What if
$$s \searrow 1$$
 ?

$$D^{s-2}u_s(z) := \lim_{x \to z} (1 - |x|^2)^{2-s} u_s(x),$$

$$\begin{cases} (-\Delta)^{s}u_{s} = 0 & \text{in } B, \\ u_{s} = v & \text{on } \mathbb{R}^{N} \setminus B, \\ D^{s-1}u_{s}(z) = 0 & \text{for } z \in \partial B, \\ D^{s-2}u_{s}(z) = 0 & \text{for } z \in \partial B. \end{cases}$$

$$\begin{cases} -\Delta u_1 = 0 & \text{in } B, \\ u_1 = 0 & \text{on } \partial B. \end{cases}$$

$$D^{s-1}u_{s}(z) := \lim_{x \to z} -\partial_{V}[(1-|x|^{2})^{2-s}u_{s}(x)]$$

• u_s goes uniformly to 0.

What if
$$s \searrow 1$$
 ?

$$D^{s-2}u_s(z) := \lim_{x \to z} (1 - |x|^2)^{2-s} u_s(x),$$

$$\begin{cases} (-\Delta)^{s} u_{s} = 0 & \text{in } B, \\ u_{s} = 0 & \text{on } \mathbb{R}^{N} \setminus B, \\ D^{s-1} u_{s}(z) = 1 & \text{for } z \in \partial B, \\ D^{s-2} u_{s}(z) = 0 & \text{for } z \in \partial B. \end{cases}$$

$$\begin{cases} -\Delta u_1 = 0 & \text{in } B, \\ u_1 = 1 & \text{on } \partial B, \end{cases}$$

$$D^{s-1}u_{s}(z) := \lim_{x \to z} -\partial_{v}[(1-|x|^{2})^{2-s}u_{s}(x)]$$

• *u_s approximates u*¹ *"from below".*

$$D^{s-2}u_s(z) := \lim_{x \to z} (1 - |x|^2)^{2-s} u_s(x),$$

$$\begin{cases} (-\Delta)^{s}u_{s} = 0 & \text{in } B, \\ u_{s} = 0 & \text{on } \mathbb{R}^{N} \setminus B, \\ D^{s-1}u_{s}(z) = 0 & \text{for } z \in \partial B, \\ D^{s-2}u_{s}(z) = 1 & \text{for } z \in \partial B. \end{cases}$$

 $u_s(x) = (1 - |x|^2)^{s-2} \rightarrow (1 - |x|^2)^{-1}.$ But, for N = 1,

$$\partial_{xx}(1-x^2)^{-1} = \frac{1}{(x+1)^3} - \frac{1}{(x-1)^3} \neq 0.$$



 u_s converges to $(1-x^2)^{-1}$, which is

- not integrable,
- not harmonic.

Some fractional questions (revisited):

- If u_s is the solution of $(-\Delta)^s u_s = f + b.c.$, is $s \mapsto u_s$ continuous in some sense?
- If $(-\Delta)^2$ requires two boundary conditions for well-posedness and $-\Delta$ only one, what happens with the extra boundary condition as $s \searrow 1$?
- Are solutions increasingly "bad" as $s \nearrow 2$ or is it essentially the same for any s > 1?
- Is the Green function for $(-\Delta)^s$ in the ellipse $E = \{x^2 + 25y^2 < 1\}$ sign-changing for all s > 1?

Some extensions: General s > 0

Let $s \in (0,n)$, $n \in \mathbb{N}$, then

$$(-\Delta)^{s}u(x) := c_{N,s,n} \int_{\mathbb{R}^{N}} \frac{\sum_{k=-n}^{n} (-1)^{k} {\binom{2n}{n-k}} u(x+ky)}{|y|^{N+2s}} \, dy$$

In the ball, the Green function G_s and the nonlocal Poisson kernel Γ_s have the same formula, whereas

$$E_{k,s}(x,\theta) = \frac{1}{\omega_N} (1 - |x|^2)^s_+ D^{m-k} \zeta_x(\theta), \qquad \text{where} \quad \zeta_x(y) := \frac{|y|^{N-2}}{|x-y|^N}$$

and

$$D^{k+\sigma-1}u(z) := \frac{(-1)^k}{k!} \lim_{x \to z} \frac{\partial^k}{\partial (|x|^2)^k} [(1-|x|^2)^{1-\sigma}u(x)] \qquad \text{for } z \in \partial B.$$
(1)

Some extensions: The halfspace

Let

$$\kappa x := 2 \frac{x + e_1}{|x + e_1|^2} - e_1, \qquad K_s u(x) := |x + e_1|^{2s - N} u(\kappa x)$$

Then

$$(-\Delta)^{s}(K_{s}u)(x) = 2^{2s} \frac{K_{s}((-\Delta)^{s}u)(x)}{|x+e_{1}|^{4s}}, \quad i.e., \quad (-\Delta)^{s} \left(\frac{u \circ \kappa(x)}{|x+e_{1}|^{N-2s}}\right) = 2^{2s} \frac{(-\Delta)^{s}u(\kappa x)}{|x+e_{1}|^{N+2s}}.$$

Then $\kappa(B) = \mathbb{R}^{N}_{+} := \{x_{1} > 0\}$ and

u is *s*-harmonic in *B* if and only if $K_s u$ is *s*-harmonic in \mathbb{R}^N_+ .

Some extensions: The halfspace

For $s = m + \sigma$:

$$D^{k+\sigma-1}u(z) := \frac{1}{k!} \lim_{x_1 \to 0^+} \partial_1^k [x_1^{1-\sigma}u(x)], \quad k \in \{0, 1, \dots, m\},$$

$$\Gamma_s(x, y) := (-1)^m \gamma_{N,s} \frac{(x_1)_+^s}{(-y_1)^s |x-y|^N},$$

$$G_s(x, y) := k_{N,s} |x-y|^{2s-N} \int_0^{\frac{4x_1^+ y_1^+}{|x-y|^2}} \frac{v^{s-1}}{(v+1)^{\frac{N}{2}}} dv,$$

$$E_{k,s}(x, y) := \sum_{i=0}^{\lfloor \frac{m-k}{2} \rfloor} \alpha_{N,s,i} \frac{(x_1)_+^{s+m-k-2i}}{|y-x|^{N+2(m-k-i)}}$$

For $k \in \{0, \dots, 2m+1\}$, $x_1^{k+\sigma-1}$ is s-harmonic in \mathbb{R}^N_+ (note that $x_1^{\sigma-1}$ is singular).

(joint work with N. Abatangelo, S. Dipierro, M.M. Fall, and S. Jarohs)

(Muito ob<mark>rigado!</mark>)^s

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