Dimension of p-harmonic measure in space

Murat Akman



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Joint work with John Lewis and Andrew Vogel

ODE TO THE P-LAPLACIAN

"I used to be in love with the Laplacian so worked hard to please her with beautiful theorems. However she often scorned me for the likes of Björn Dahlberg, Gene Fabes, Carlos Kenig, and Thomas Wolff. Gradually I became interested in her sister the p Laplacian, $1 , <math>p \neq 2$. I did not find her as pretty as the Laplacian and she was often difficult to handle because of her nonlinearity. However over many years I took a shine to her and eventually developed an understanding of her disposition. Today she is my girl and the Laplacian pales in comparison to her."

- John Lewis



1 Part I: σ -finiteness of p-harmonic measure in space for $p \ge n$

2 Part II: Example of a domain for which $\mathcal{H} - \dim \mu < n - 1$ for $p \ge n$

3 Part III: Related Work

Part I: σ -finiteness of p-harmonic measure in space for $p \ge n$ Let $\Omega \subset \mathbb{R}^n$ be a bounded domain and let N be an open neighborhood of $\partial \Omega$. <u>Part I:</u> σ -finiteness of p-harmonic measure in space for $p \ge n$ Let $\Omega \subset \mathbb{R}^n$ be a bounded domain and let N be an open neighborhood of $\partial \Omega$.

Fix p, 1 and suppose that <math>u is p-harmonic in $\Omega \cap N$. That is, $u \in W^{1,p}(\Omega \cap N)$ and

$$\int \langle |\nabla u|^{p-2} \nabla u, \nabla \phi \rangle \, \mathrm{d} x = 0 \ \text{ for all } \phi \in W^{1,p}_0(\Omega \cap N).$$

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If u has continuous second partials in $\Omega \cap N$ and $\nabla u \neq 0$ then u is a classical solution to the p-Laplace equation in $\Omega \cap N$:

$$\nabla \cdot \left(|\nabla u|^{p-2} \nabla u \right) = 0$$

Assume that u > 0 in $\Omega \cap N$ and u = 0 on $\partial \Omega$ in the Sobolev sense.

Set $u \equiv 0$ in $N \setminus \Omega$. Then u is p-harmonic in N.

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It is well know from [HKM, Chapter 21] that there is a finite, positive, Borel measure μ associated with u satisfying

$$\int \langle |\nabla u|^{p-2} \nabla u, \nabla \psi \rangle \ \mathrm{d} x = -\int \psi \ \mathrm{d} \mu \ \text{ for all nonnegative } \psi \in C_0^\infty(\mathsf{N}).$$

 μ has support contained in $\partial \Omega$ and is called p-harmonic measure.

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Let $\mathcal{H}^{\lambda}(E)$ denote the Hausdorff measure of $E \subset \mathbb{R}^n$ relative to λ defined in the following way;

for fixed $0 < \delta < r_0$ let $L(\delta) = \{B(z_i, r_i)\}$ be such that $E \subseteq \bigcup B(z_i, r_i)$ and $0 < r_i < \delta$, i = 1, 2, ...

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Set
$$\phi_{\delta}^{\lambda}(E) := \inf_{L(\delta)} \sum \lambda(r_i)$$
. Then $\mathcal{H}^{\lambda}(E) := \lim_{\delta \to 0} \phi_{\delta}^{\lambda}(E)$.

When $\lambda(r) = r^{\alpha}$ we write \mathcal{H}^{α} for \mathcal{H}^{λ} . Define the Hausdorff dimension of a Borel measure ν by

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$$\mathcal{H} - \dim \nu := \inf\{ \alpha \mid \exists \text{ a Borel set } E \subset \partial \Omega; \ \mathcal{H}^{\alpha}(E) = 0, \ \nu(\mathbb{R}^n \setminus E) = 0 \}.$$

i.e., it is the "smallest dimension" of a set with full ν measure.

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When everything is smooth,

$$\mathrm{d}\mu = |\nabla u|^{p-1} \, \mathrm{d}\mathcal{H}^{n-1}|_{\partial\Omega}.$$

When p = 2 and u is the Green's function with pole at $z \in \Omega$ then $\mu = \omega(z, \cdot)$ is harmonic measure with respect to $z \in \Omega$.

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• Jones-Wolff: Let $\Omega \subset \mathbb{C}^*$ be a domain whose complement has positive capacity. Then there is a set $F \subset \partial \Omega$ with Hausdorff dimension ≤ 1 , such that $\omega(z, F) = 1$ for $z \in \Omega$.

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• Wolff: Let $\Omega = \mathbb{C}^* \setminus E$ where *E* is a compact set. Then there is a set $F \subset \partial \Omega$ satisfying $\omega(z, F) = 1$ with σ -finite one-dimensional Hausdorff measure.

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• Lewis-Verchota-Vogel: Wolff's result holds in \mathbb{R}^n ; Harmonic measure on both sides of a Wolff snowflake, say ω_+, ω_- could have

$$egin{aligned} &\max(\mathcal{H}-\dim \omega_+,\mathcal{H}-\dim \omega_-) < n-1 \ & ext{or} \ &\min(\mathcal{H}-\dim \omega_+,\mathcal{H}-\dim \omega_-) > n-1. \end{aligned}$$

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Results of interest for p-harmonic measure

For general $p \neq 2$, we call μ as p-harmonic measure associated with a p-harmonic function.

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Lewis-Nyström-Vogel:

- μ is concentrated on a set of σ -finite \mathcal{H}^{n-1} measure when $\partial\Omega$ is sufficiently "flat" in the sense of Reifenberg and $p \ge n$.
- All examples produced by Wolff snowflake has $\mathcal{H} \dim \mu < n-1$ when $p \ge n$.
- There is a Wolff snowflake for which $\mathcal{H} \dim \mu > n-1$ when p > 2, near enough 2

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To state our recent work we need a notion of *n* capacity. If $K \subset \overline{B}(x, r)$ is a compact set, define *n* capacity of *K* as

$${\mathcal C}ap({\mathcal K}, B(x, 2r)) = \inf \int\limits_{{\mathbb R}^n} |
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where the infimum is taken over all infinitely differentiable ψ with compact support in B(x, 2r) and $\psi \equiv 1$ on K.

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A compact set $E \subset \mathbb{R}^n$ is said to be locally (n, r_0) uniformly fat or locally uniformly (n, r_0) thick provided there exists $r_0, \beta > 0$ such that whenever $x \in E, 0 < r \leq r_0$

$$Cap(E \cap \overline{B}(x,r), B(x,2r)) \geq \beta.$$

Let u > 0 be p-harmonic in $O \cap B(\hat{z}, \rho)$ with continuous zero boundary values on $\partial O \cap B(\hat{z}, \rho)$.

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Let μ be the p-harmonic measure associated with u.











Theorem A (A.-Lewis-Vogel)

If p > n then μ is concentrated on a set of σ -finite \mathcal{H}^{n-1} measure. Same result holds when p = n provided that $\partial O \cap B(\hat{z}, \rho)$ is locally uniformly fat in the sense of n-capacity.

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• $\mathcal{H} - \dim \mu \leq n - 1$ when $p \geq n$.

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The main idea for our proof comes from the 1993 paper of Wolff mentioned earlier.

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• If $w \in \partial O$ and $B(w, 4r) \subset B(\hat{z}, \rho)$ then there exists $c = c(p, n) \ge 1$ with

$$\frac{1}{c}r^{p-n}\mu(B(w,r/2)) \le \max_{B(w,r)} u^{p-1} \le cr^{p-n}\mu(B(w,2r)).$$

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• The right-hand side requires uniform fatness assumption when p = n and it is the only place this assumption is used.

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• **Conjecture**: Theorem A holds without uniform fatness assumption when p = n.

It is known that if

$$L\zeta = \sum_{i,j=1}^{n} \frac{\partial}{\partial x_{i}} (b_{ij}\zeta_{j}) \text{ where } b_{ij} = |\nabla u|^{p-4} [(p-2)u_{x_{i}}u_{x_{j}} + \delta_{ij}|\nabla u|^{2}]$$

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then

$$\min(p-1,1)|\xi|^2 |\nabla u|^{p-2} \leq \sum_{i,k=1}^n b_{ik}\xi_i\xi_k \leq \max(1,p-1)|\nabla u|^{p-2}|\xi|^2$$

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• $\zeta = \log |\nabla u|$ is a sub solution to $L\zeta = 0$ when $p \ge n$ and $\nabla u \ne 0$.

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- $\zeta = \log |\nabla u|$ is a sub solution to $L\zeta = 0$ when $p \ge n$ and $\nabla u \ne 0$.
- Is $\log |\nabla u|$ a super solution when p < n and $|\nabla u| \neq 0$?
 - Conjecture: There is p_0 , $2 < p_0 < n$, such that if $p_0 \le p$ then $\mathcal{H} \dim \mu \le n 1$.

Sketch of the Proof of Theorem A

Proposition

Let λ be a non decreasing function on [0,1] with

$$\lim_{t\to 0}\frac{\lambda(t)}{t^{n-1}}=0.$$

There exists c = c(p, n) and a set $Q \subset \partial O \cap B(\hat{z}, \rho)$ such that

$$\mu(\partial O \cap B(\hat{z},\rho) \setminus Q) = 0$$

and for every $w \in Q$ there exists arbitrarily small r = r(w) > 0 and a compact set F = F(w, r)such that

$$\mathcal{H}^{\lambda}(F) = 0$$
 and $\mu(B(w, 100r)) \leq c\mu(F)$.

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We first show how our result follows from this proposition.

• First observation: $\mathcal{H}^{n-1}(P_m) < \infty$ for each positive integer *m* where

$$P_m := \left\{ x \in \partial O \cap B(\hat{z}, \rho) : \limsup_{t \to 0} \frac{\mu(B(x, t))}{t^{n-1}} > \frac{1}{m} \right\}.$$

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Therefore, this set has

$$P_{=}\left\{x\in\partial O\cap B(\hat{z},\rho): \limsup_{t\to 0}\frac{\mu(B(x,t))}{t^{n-1}}>0\right\}.$$

has σ -finite \mathcal{H}^{n-1} measure.

• First observation: $\mathcal{H}^{n-1}(P_m) < \infty$ for each positive integer *m* where

$$P_m := \left\{ x \in \partial O \cap B(\hat{z}, \rho) : \limsup_{t \to 0} rac{\mu(B(x, t))}{t^{n-1}} > rac{1}{m}
ight\}.$$

Therefore, this set has

$$P_{=}\left\{x\in\partial O\cap B(\hat{z},\rho): \limsup_{t\to 0}\frac{\mu(B(x,t))}{t^{n-1}}>0\right\}.$$

has σ -finite \mathcal{H}^{n-1} measure.

• Second observation: From Proposition and measure theoretic arguments there exists a Borel set $Q_1 \subset Q$ with

$$\mu(\partial O \cap B(\hat{z},
ho)\setminus Q_1)=0 ext{ and } \mathcal{H}^\lambda(Q_1)=0.$$

Otherwise, there is a compact set $K \subset Q \setminus P$ and a positive non decreasing λ_0 with $\lim_{t\to 0} \frac{\lambda_0(t)}{t^{n-1}} = 0$ satisfying

$$\mu(K) > 0 \text{ and } \lim_{t \to 0} rac{\mu(B(x,t))}{\lambda_0(t)} = 0 ext{ uniformly for } x \in K.$$

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This tells us that $\mu \ll \mathcal{H}^{\lambda_0}$ on \mathcal{K} . Choose Q_1 relative to λ_0 to conclude that $\mathcal{H}^{\lambda_0}(\mathcal{K} \cap Q_1) = 0$ implies $\mu(\mathcal{K} \cap Q_1) = \mu(\mathcal{K}) = 0$ 4.

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• μ is concentrated on P which has σ -finite \mathcal{H}^{n-1} measure. This finishes the proof of our result assuming Proposition.

• Translation, dilation invariance of the p-Laplacian and a measure theoretic argument to reduce the proof of Proposition to the situation when w = 0, $B(0, 100) \subset B(\hat{z}, \rho)$.

Sketch of the Proof of Proposition

• Translation, dilation invariance of the p-Laplacian and a measure theoretic argument to reduce the proof of Proposition to the situation when w = 0, $B(0, 100) \subset B(\hat{z}, \rho)$.

• There is some c = c(p, n) and $2 \le t \le 50$ such that

$$rac{1}{c} \leq \mu(B(0,1)) \leq \max_{B(0,2)} u \leq \max_{B(0,t)} u \leq c \mu(B(0,100)) \leq c^2.$$

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To finish the proof of Proposition, it suffices to show for given small $\epsilon, \tau > 0$ that there exists a Borel set $E \subset \partial O \cap B(0, 20)$ and $c = c(p, n) \ge 1$ with

$$\phi^\lambda_ au({\sf E}) \leq \epsilon ext{ and } \mu({\sf E}) \geq rac{1}{c}.$$

• Let *M* a large positive number and $s < e^{-M}$. For each $z \in \partial O \cap B(0, 15)$ there is t = t(z), 0 < t < 1 with either

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• Use the Besicovitch covering theorem to get a covering $B(z_j, t_j)_1^N$ of $\partial O \cap B(0, 15)$ where $t_j = t(z_j)$ is the maximal for which either (α) or (β) holds.





• Let \hat{u} be the p-harmonic function in D with continuous boundary values, $\hat{u} = \min_{\overline{B}(\tilde{z}, 2r_1)} u$ on $\partial \overline{B}(\tilde{z}, 2r_1)$ and $\hat{u} = 0$ on $\partial \Omega$. Let $\hat{\mu}$ be the p-harmonic

measure associated with \hat{u} .

• $\partial \Omega$ is smooth except for a set of finite \mathcal{H}^{n-2}

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and

$$t_j^{1-n}\hat{\mu}(\overline{B}(z_j,t_j)) \leq ct_j^{1-p} \max_{B(z_j,2t_j)} u^{p-1} \leq c^2 t_j^{1-n} \mu(B(z_j,4t_j)).$$

For a given $A>>1,\;\{1,\ldots,N\}$ can be divided into disjoint subsets $\mathcal{G},\mathcal{B},\mathcal{U}$ as

$$\begin{cases} \mathcal{G} := \{j : t_j > s\} \\ \mathcal{B} := \{j : t_j = s \text{ and } |\nabla \hat{u}|^{p-1} \ge M^{-A} \text{ for some } x \in \partial \Omega \cap \partial B(z_j, t_j)\} \\ \mathcal{U} := \{j : j \text{ is not in } \mathcal{G} \text{ or } \mathcal{B}\} \end{cases}$$

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• Easy to show
$$\phi^\lambda_ au({\sf E}) \leq \epsilon$$

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• We use this to show

$$egin{aligned} &\hat{\mu}(\partial\Omega\capigcup_{j\in\mathcal{U}}\overline{B}(z_j,t_j))\leq\hat{\mu}(\{x\in\partial\Omega:\ |
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ight|\mathrm{d}\mathcal{H}^{n-1}\leqrac{\mathsf{c}}{A} \end{aligned}$$

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• A is ours to choose, and we choose it very large to make this set small.

• Use this to prove $\mu(E) \ge 1/c$.

Part II: Example of domain in \mathbb{R}^n for which $\mathcal{H} - \dim \mu < n-1$

[GM]: John B. Garnett and Donald E. Marshall, Harmonic Measure, volume 2 of New Mathematical Monographs. *Cambridge University Press*, Cambridge, 2008.

Part II: Example of domain in \mathbb{R}^n for which $\mathcal{H} - \dim \mu < n-1$

There is an unpublished result of Jones-Wolff in [GM, Chapter IX, Theorem 3.1];

• Jones-Wolff: Let $\Omega = \mathbb{C} \cup \{\infty\} \setminus C$ where C is a certain compact set. Then $\mathcal{H} - \dim \omega < 1$.

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We generalized this result to p-harmonic measure, μ , in \mathbb{R}^n for $p \ge n \ge 2$ and for a certain domain.

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Let $\{Q_{2j}\}$, j = 1, ..., 16 be the square of corners of each Q_{1i} , i = 1, ..., 4 of side length a_1a_2 , $\alpha < a_2 < \beta$. Let $C_2 = \bigcup_{i=1}^{16} Q_{2i}$.



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Continuing recursively, at the *m*th step we get 4^m squares Q_{mj} , $1 \le j \le 4^m$ of side length $a_1a_2...a_m$, $\alpha < a_m < \beta$ and let $C_m = \bigcup_{j=1}^{4^m} Q_{mj}$. Then C is obtained as the limit in the Hausdorff metric of C_m as $m \to \infty$ Let $S = 2S' \subset \mathbb{R}^n$ and let u be a p-harmonic function in $S \setminus C$ with boundary values u = 1 on ∂S and u = 0 on C. Let μ be the p-harmonic measure associated to u. Let $S = 2S' \subset \mathbb{R}^n$ and let u be a p-harmonic function in $S \setminus C$ with boundary values u = 1 on ∂S and u = 0 on C. Let μ be the p-harmonic measure associated to u.

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Theorem B (A.-Lewis-Vogel)

 $\mathcal{H} - \dim \mu < n-1$ when $p \ge n$.

[[]BL]: Björn Bennewitz and John Lewis. On the dimension of p-harmonic measure. Ann. Acad. Sci. Fenn. Math., 30(2):459505, 2005.

In [HKM, Chapter 21], it was shown that the measure associated with a positive weak solution u with 0 boundary values for a larger class of quasilinear elliptic PDEs exists;

div $\mathcal{A}(x, \nabla u) = 0$

where $\mathcal{A}: \mathbb{R}^n \times \mathbb{R}^n \to \mathbb{R}^n$ satisfies certain structural assumptions.

The measure is so called A-harmonic measure.

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If $\mathcal{A}(\xi) = |\xi|^{p-2}\xi$, then the above PDE becomes the usual p-Laplace equation.

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Introduction

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(b) f is uniformly convex in
$$B(0,1) \setminus B(0,1/2)$$
.

That is, Df is Lipschitz and $\exists c \geq 1$ such that for a.e. $\eta \in \mathbb{R}^n$, $\frac{1}{2} < |\eta| < 1$ and all $\xi \in \mathbb{R}^n$ we have $c^{-1}|\xi|^2 \leq \sum_{j,k=1}^n \frac{\partial^2 f}{\partial \eta_j \eta_k}(\eta) \xi_j \xi_k \leq c |\xi|^2$. We consider weak solutions, u, to the Euler Lagrange equation;

$$\triangle_f u := \sum_{i=1}^n \frac{\partial}{\partial x_i} \left(\frac{\partial f(\nabla u)}{\partial \eta_i} \right) = 0$$

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in $\Omega \cap N$ where N is an open neighborhood of $\partial\Omega$. Assume also that u > 0in $N \cap \Omega$ with continuous boundary values on $\partial\Omega$. Set $u \equiv 0$ in $N \setminus \Omega$ to have $u \in W^{1,p}(N)$ and $\triangle_f u = 0$ weakly in N. Then, there exists a unique finite positive Borel measure μ_f associated with u having support contained in $\partial\Omega$ satisfying

$$\int \langle \nabla_{\eta} f(\nabla u), \nabla \phi \rangle \mathrm{d}x = -\int \phi \, \mathrm{d}\mu_f \text{ whenever } \phi \in C_0^{\infty}(N).$$

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•
$$f(\eta) = |\eta|^2 \rightarrow \text{Laplace equation}, \ \bigtriangleup u = 0.$$

• $f(\eta) = |\eta|^p$, $1 p-Laplace equation, <math>div(|\nabla u|^{p-2}\nabla u) = 0$.

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Using this sub solution estimate and following arguments we have used for ${\sf p}$ harmonic measure we show that

Theorem C (A.-Lewis-Vogel)

Theorem A and Theorem B hold for μ_f .

[[]M]: Nikolai Makarov. On the distortion of boundary sets under conformal mappings. *Proc. London Math. Soc.*, 51(2):369384, 1985.

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• Makarov: $\omega \ll \mathcal{H}^{\lambda}$ where $\lambda(r) := r \exp\{A\sqrt{\log 1/r \log \log \log 1/r}\}$ if A is large.

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a) $\mu_p \ll \mathcal{H}^{\hat{\lambda}}$ when $1 for some <math>A = A(p) \ge 1$.

b) μ_p is concentrated on a set of σ -finite $\mathcal{H}^{\hat{\lambda}}$ when $2 for some <math>A = A(p) \leq -1$.

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THANK YOU!