

# Pacific Journal of Mathematics

## **BISECTION INTO SMALL ANNULI**

MOSES GLASNER, RICHARD EMANUEL KATZ AND MITSURU NAKAI

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**In a Riemannian manifold the modulus of a relatively compact set with border consisting of two sets of components is introduced to measure its magnitude from the viewpoint of harmonic functions. The existence of a subdivision into two sets each having modulus arbitrarily close to one is established.**

1. Let  $M$  be a Riemannian manifold, i.e. a connected orientable  $C^\infty$   $n$ -manifold that carries a metric tensor  $g_{ij}$ . Consider a bordered compact region  $E \subset M$  whose border is the union of two nonempty disjoint sets  $\alpha$  and  $\beta$  of components. We shall call the configuration  $(E, \alpha, \beta)$  an *annulus*.

Let  $h$  be the harmonic function on  $E$  with continuous boundary values 0 on  $\alpha$  and  $\log \mu > 0$  on  $\beta$  such that

$$(1) \quad \int_{\alpha} *dh = 2\pi.$$

The number  $\mu > 1$  is called the *modulus* of the annulus  $(E, \alpha, \beta)$  and we set

$$\mu = \text{mod}(E, \alpha, \beta).$$

Let  $w$  be the *harmonic measure* of  $\beta$  with respect to  $E$ , i.e. the harmonic function on  $E$  with continuous boundary values 0 on  $\alpha$  and 1 on  $\beta$ . By using Green's formula we obtain

$$(2) \quad \log \mu = \frac{2\pi}{D_E(w)},$$

where  $D_E(w)$  denotes the Dirichlet integral  $\int_E dw \wedge *dw$  of  $w$  over  $E$ .

An illustration of these concepts is obtained by taking the annulus  $E = \{x \mid r \leq |x| \leq R\}$  in  $n$ -dimensional ( $n \geq 3$ ) Euclidean space. The harmonic measure of  $|x| = R$  with respect to  $E$  is

$$w = \frac{|x|^{2-n} - r^{2-n}}{R^{2-n} - r^{2-n}}$$

and the modulus of  $(E, |x| = r, |x| = R)$  is given by

$$\log \mu = \pi^{1-(n/2)}(2-n)\Gamma\left(\frac{n}{2}\right)(R^{2-n} - r^{2-n}).$$

Note that  $\mu > 1$ , in a sense, measures the relative thickness of  $E$  and that  $\mu \rightarrow 1$  as  $R - r \rightarrow 0$ .

Our result gains interest if we generalize the notion of annulus slightly. Let  $(E_j, \alpha_j, \beta_j)$  ( $j = 1, \dots, m$ ) be annuli such that  $E_i \cap E_j = \emptyset$  for  $i \neq j$ . Set  $E = \bigcup_{j=1}^m E_j$ ,  $\alpha = \bigcup_{j=1}^m \alpha_j$ ,  $\beta = \bigcup_{j=1}^m \beta_j$ . Then we shall also call the configuration  $(E, \alpha, \beta)$  an annulus. The modulus  $\mu = \text{mod}(E, \alpha, \beta)$  and the harmonic measure of  $E$  with respect to  $\beta$  are defined exactly as for a connected annulus. Moreover, formula (2) is valid and consequently we have

$$(3) \quad \frac{1}{\log \mu} = \sum_{j=1}^m \frac{1}{\log \mu_j},$$

where  $\mu_j = \text{mod}(E_j, \alpha_j, \beta_j)$ .

2. Let  $M$  be a noncompact Riemannian manifold throughout this number. A function which is positive and harmonic on  $M$  except for a fundamental singularity is called a *Green's function* if it majorizes no nonconstant positive harmonic functions on  $M$ . If a Green's function exists, then  $M$  is called *hyperbolic*; otherwise it is called *parabolic*.

An increasing sequence  $(\Omega_n)$  of bordered compact regions is called an *exhaustion* of  $M$  if  $\bigcup \Omega_n = M$ . Note that the configuration  $(\Omega_{n+1} - \bar{\Omega}_n, \partial\Omega_n, \partial\Omega_{n+1})$  is an annulus and denote its modulus by  $\mu_n$ .

The parabolicity of a noncompact Riemannian manifold  $M$  is characterized by the following

**MODULAR CRITERION.** *There exists an exhaustion  $(\Omega_n)$  of  $M$  with  $\prod \mu_n = \infty$  if and only if  $M$  is parabolic.*

In the 2-dimensional case this criterion has been established by Sario [5] and Noshiro [4] and their work can easily be generalized to arbitrary Riemannian manifolds (cf. Smith [7], Glasner [2]).

One naturally asks whether a convergent modular product has any bearing on the hyperbolicity of a manifold. The main result of this paper is that any annulus can be separated into two annuli each having modulus less than  $1 + \varepsilon$ . This clearly answers the question in the negative and also settles Problem 3 in Sario [6].

3. Suppose the annulus  $(E, \alpha, \beta)$  has components  $(E_j, \alpha_j, \beta_j)$  ( $j = 1, \dots, m$ ). Let  $\gamma_j$  be a hypersurface in  $E_j$  such that  $E_j - \gamma_j = E'_j \cup E''_j$ ,  $E'_j \cap E''_j = \emptyset$ , and  $(E'_j, \alpha_j, \gamma_j)$  and  $(E''_j, \gamma_j, \beta_j)$  are annuli. Set  $\gamma = \bigcup_{j=1}^m \gamma_j$ . We shall call  $\gamma$  a *bisecting surface* of  $(E, \alpha, \beta)$ . Also set  $E' = \bigcup_{j=1}^m E'_j$  and  $E'' = \bigcup_{j=1}^m E''_j$ . We are now able to state the

**THEOREM.** *Given an annulus  $(E, \alpha, \beta)$  and  $\varepsilon > 0$  there exists a bisecting surface  $\gamma$  of  $(E, \alpha, \beta)$  such that*

$$(4) \quad \text{mod}(E', \alpha, \gamma) < 1 + \varepsilon, \text{mod}(E'', \gamma, \beta) < 1 + \varepsilon.$$

This was established by Sario [5] for doubly connected plane regions using Koebe's distortion theorem. All proofs for the 2-dimensional case known to the authors use either a distortion theorem, in essence, or an estimate (cf. Akaza-Kuroda [1]) obtained by means of Möbius transformations (Nakai-Sario [3]) which cannot be generalized to higher dimensions. Therefore, one is led to estimate the Dirichlet integral of the harmonic measure directly and the proof presented here seems to even give a more elementary proof for the 2-dimensional case.

4. Denote by  $C(a, b) = C_{x_0}(a, b)$  the Euclidean cylinder

$$(5) \quad \sum_{j=1}^{n-1} (x^j - x_0^j)^2 < a^2, \quad x_0^n < x^n < x_0^n + b,$$

where  $a, b > 0$  and  $x_0 = (x_0^1, \dots, x_0^n)$  is a fixed point. Let  $\mathfrak{F}(a, b)$  be the class of  $C^1$  functions  $f$  on  $C(a, b)$  with continuous boundary values 0 on  $\overline{C(a, b)} \cap \{x^n = x_0^n\}$  and 1 on  $\overline{C(a, b)} \cap \{x^n = x_0^n + b\}$ . Also denote by  $D^e$  the Dirichlet integral with respect to the Euclidean metric. We set  $s$  equal to the surface area of  $\sum_{i=1}^{n-1} (x^i)^2 = 1, x^n = 0$  and state the

LEMMA. For every  $f \in \mathfrak{F}(a, b)$ ,

$$(6) \quad D_{C(a,b)}^e(f) \geq \frac{sa^{n-1}}{b}$$

and equality holds for  $f_0(x) = b^{-1}(x^n - x_0^n)$ .

Clearly (6) is valid with equality for  $f_0$ . To prove (6) for an arbitrary  $f$  we may assume  $f \in C^1$  in a neighborhood of  $\overline{C(a, b)}$ . By Green's formula we have

$$D_{C(a,b)}^e(f - f_0, f_0) = \int_{\partial C(a,b)} (f - f_0) \frac{\partial f_0}{\partial n} ds = 0,$$

since  $f - f_0 = 0$  on the upper and lower boundary of the cylinder and  $(\partial f_0 / \partial n) = 0$  on the side of the cylinder. Consequently Schwarz's inequality yields

$$D_{C(a,b)}^e(f) \cdot D_{C(a,b)}^e(f_0) \geq (D_{C(a,b)}^e(f, f_0))^2 = (D_{C(a,b)}^e(f_0))^2,$$

which completes the proof.

5. We are ready to prove the main result. Take a point  $x_0 \in \alpha$  and a point  $y_0 \in \beta$ . Let  $x^1, \dots, x^n$  be a local coordinate system at

$x_0 = (x_0^1, \dots, x_0^n)$  valid in a neighborhood  $U$  of  $x_0$  such that  $U \cap \alpha$  is given by  $x^n = x_0^n$  and  $x^n$  increases as  $x$  moves from  $\alpha$  to  $E$ . Similarly, let  $y^1, \dots, y^n$  be a local coordinate system at  $y_0 = (y_0^1, \dots, y_0^n)$  valid in a neighborhood  $V$  of  $y_0$  such that  $V \cap \beta$  is given by  $y^n = y_0^n$  and  $y^n$  increases as  $y$  moves from  $\beta$  to  $E$ . Choose a constant  $c > 0$  so small that

$$(7) \quad \sqrt{g} | U \cup V > \sqrt{c}$$

and also

$$(8) \quad (g^{ij} | U \cup V) \xi_i \xi_j \geq \sqrt{c} \sum_{i=1}^n (\xi_i)^2$$

for every vector  $(\xi_1, \dots, \xi_n)$ . Now choose  $a > 0$  sufficiently small to insure that  $\sum_{i=1}^{n-1} (x^i - x_0^i) < a^2$  with  $x^n = x_0^n$  and  $\sum_{i=1}^{n-1} (y^i - y_0^i)^2 < a^2$  with  $y^n = y_0^n$  are contained in  $U \cap \alpha$  and  $V \cap \beta$ , respectively. Finally choose  $b > 0$  so that

$$(9) \quad 0 < b < \frac{c s a^{n-1} \log(1 + \varepsilon)}{2\pi},$$

$$\overline{C_{x_0}(a, b)} - \{x^n = x_0^n\} \subset E, \quad \overline{C_{y_0}(a, b)} - \{y^n = y_0^n\} \subset E$$

and

$$\overline{C_{x_0}(a, b)} \cap \overline{C_{y_0}(a, b)} = \emptyset.$$

Now take a bisecting surface  $\gamma$  of  $(E, \alpha, \beta)$  subject to the requirements

$$\gamma \cap (C_{x_0}(a, b) \cup C_{y_0}(a, b)) = \emptyset$$

and

$$\gamma \supset [\overline{C_{x_0}(a, b)} \cap \{x^n = x_0^n + b\}] \cup [\overline{C_{y_0}(a, b)} \cap \{y^n = y_0^n + b\}].$$

Let  $w'$  (resp.  $w''$ ) be the harmonic measure of  $\gamma$  (resp.  $\beta$ ) with respect to  $E'$  (resp.  $E''$ ). Since  $E' \supset C_{x_0}(a, b)$ , by using (7) and (8) we obtain

$$(10) \quad D_{E'}(w') > D_{C_{x_0}(a, b)}(w') \geq c D_{C_{x_0}(a, b)}^e(w').$$

Hence by using (6) and (9) we have

$$\frac{2\pi}{D_{E'}(w')} < \log(1 + \varepsilon)$$

and in view of (2) we conclude that

$$\text{mod}(E', \alpha, \gamma) < 1 + \varepsilon.$$

A similar consideration for  $E''$  establishes (4).

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