Pacific Journal of Mathematics

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Vol. 49, No. 1 May 1973

PACIFIC JOURNAL OF MATHEMATICS
Vol. 49, No. 1, 1973

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Let U_{HD}^k (resp. $U_{\widetilde{HD}}^k$) be the class of Riemannian n-manifolds ($n \geqq 2$) on which there exist k non-proportional HD-minimal (resp. $\widetilde{HD}$-minimal) functions. The purpose of the present paper is to construct a Riemannian n-manifold $n \geqq 3$ which carries a unique (up to constant factors) $\widetilde{HD}$-minimal function but no HD-minimal functions. Thus the inclusion relation

$$U_{HD}^1 \subset U_{\widetilde{HD}}^1$$

is strict for $n \geqq 3$. By welding k copies of this Riemannian n-manifold, it is then established that the inclusion relation

$$U_{HD}^k \subset U_{\widetilde{HD}}^k$$

is strict for all $k \geqq 1$ and $n \geqq 3$. The problem still remains open for $n = 2$.

1. An HD-function (harmonic and Dirichlet-finite) ω on a Riemannian n-manifold M is called HD-minimal on M if ω is positive on M and every HD-function ω' with $0 < \omega' \leqq \omega$ reduces to a constant multiple of ω on M. Let $\{\omega_n\}$ be a sequence of positive HD-functions on M. If the sequence $\{\omega_n\}$ decreases on M, the limit function is harmonic on M by Harnack's inequality. Such a harmonic function is called an $\widetilde{HD}$-function on M, and $\widetilde{HD}$-minimality can be defined as in the case of HD-minimal functions.

These functions were introduced by Constantinescu and Cornea [1] and systematically studied by Nakai [6]. In particular the following characterization by Nakai is important (loc. cit., cf. also Kwon-Sario [5]):

(i) A Riemannian n-manifold M carries an HD-minimal function ω if and only if the Royden harmonic boundary Δ_M of M contains a point p, isolated in Δ_M. In this case $\omega(p) > 0$ and $\omega \equiv 0$ on $\Delta_M - \{p\}$.

(ii) A Riemannian n-manifold M carries an $\widetilde{HD}$-minimal function ω if and only if the Royden harmonic boundary Δ_M of M has a point p of positive harmonic measure. These are corresponded such that $\limsup_{x \in M, x \to p} \omega(x) > 0$ and $\limsup_{x \in M, x \to q} \omega(x) = 0$ for almost all $q \in \Delta_M - \{p\}$ with respect to a harmonic measure on Δ_M.

Since an isolated point of Δ_M has a positive harmonic measure, the above characterization yields the inclusion

$$U_{HD}^k \subset U_{\widetilde{HD}}^k$$

for all $k \geqq 1$.

For the notation and terminology we refer the reader to the monograph by Sario-Nakai [7].

2. Let $n \geqq 3$. Denote by M_0 the punctured Euclidean n-space $R^n - 0$ with the Riemannian metric tensor

$$g_{ij}(x) = |x|^{-4}(1 + |x|^{n-2})^{4/(n-2)}\delta_{ij}\,, \qquad 1 \leqq i,\, j \leqq n$$

where $|x| = [\sum_{i=1}^{n} (x^i)^2]^{1/2}$ for $x = (x^1, x^2, \cdots, x^n) \in M_0$.

For each pair (m, l) of positive integers m, l, set

$$H_{ml} = \{8^k x \in M_0 \mid |x| = 1 \text{ and } x^1 \geqq 0\}\,,$$

where $k = 2^{m-1}(2l-1) - 1$, and $ax = (ax^1, ax^2, \cdots, ax^n)$ for $x = (x^1, x^2, \cdots, x^n) \in M_0$ and real a. Let M_0' be the slit manifold obtained from M_0 by deleting all the closed hemispheres H_{ml}. Take a sequence $\{M_0'(l)\}_1^\infty$ of copies of M_0'. For each fixed $m \geqq 1$ and subsequently for fixed $j \geqq 0$ and $1 \leqq i \leqq 2^{m-1}$, connect $M_0'(i + 2^m j)$, crosswise along all the hemispheres $H_{ml}(l \geqq 1)$, with $M_0'(i + 2^{m-1} + 2^m j)$.

The resulting Riemannian n-manifold N is an infinitely sheeted covering manifold of M_0. Let π: $N \to M_0$ be the natural projection.

The following result is essential to our problem (Kwon [4]):

THEOREM 1. *A function $u(x)$ is harmonic on N if and only if $[1 + |\pi(x)|^{2-n}]u(x)$ is Δ_e-harmonic (harmonic with respect to the Euclidean structure) on N. In particular every bounded harmonic function $u(x)$ on the submanifold*

$$G = \left\{x \in N \mid |\pi(x)| > \frac{1}{3}\right\}$$

is constant on $\pi^{-1}(x)$ for each $x \in M_0$ whenever it continuously vanishes on

$$\partial G = \left\{x \in N \mid |\pi(x)| = \frac{1}{3}\right\}.$$

3. For each integer $l \geqq 1$, consider the subset of N:

$$N_l = [M_0'(l)] \cup \left[\bigcup_{i \neq l} G_i\right]$$

where

$$G_i = \left\{x \in M_0'(i) \mid |\pi(x)| > \frac{1}{3}\right\}.$$

It is obvious that

$$G = \bigcup_{i=1}^{\infty} G_i$$

and the Riemannian n-manifold G is an infinitely sheeted covering manifold of the annulus $\{x \in M_0 \mid 1/3 < |x| < \infty\}$.

We are now ready to state our main result:

THEOREM 2. *The Riemannian n-manifold G ($n \geqq 3$) carries a unique (up to constant factors) $\widetilde{HD}$-minimal function but no HD-minimal functions. Thus the inclusion*

$$U^1_{HD} \subset U^1_{\widetilde{HD}}$$

is strict for Riemannian manifolds of $\dim \geqq 3$.

The proof will be given in 4 − 5.

4. For $m \geqq 1$ construct $u_m \in HBD(N_m)$, the class of bounded HD-functions on N_m, such that $0 \leqq u_m \leqq 1$ on N, $u_m \equiv 0$ on $\bigcup_{i=1}^{m-1} [M_0'(i) - G_i]$, and $u_m \equiv 1$ on $\bigcup_{i=m+1}^{\infty} [M_0'(i) - G_i]$. Clearly $u_m \geqq u_{m+1}$ on N and therefore the sequence $\{u_m\}$ converges to an $\widetilde{HD}$-function u on G, uniformly on compact subsets of G. It is easy to see that $0 \leqq u < 1$ on G and $u \mid N - G \equiv 0$. Since

$$u_m(x) \geqq \frac{|\pi(x)|^{n-2} - 3^{2-n}}{|\pi(x)|^{n-2} + 1}$$

on G by maximum principle and Theorem 1, it follows that $0 < u < 1$ on G. Note that $\lim_{|\pi(x)| \to \infty} u_m(x) = 1$.

We claim that the function u is $\widetilde{HD}$-minimal on G. In fact, let $v \in \widetilde{HD}(G)$ be such that $0 < v \leqq u$ on G. In view of

$$0 \leqq \limsup_{x \in G, x \to y} v(x) \leqq \limsup_{x \in G, x \to y} u(x) = 0$$

for all $y \in \partial G$, v can be continuously extended to N by setting $v \equiv 0$ on $N - G$. By Theorem 1 v attains the same value at all the points in N which lie over the same point in M_0. Thus we may assume that u, v are bounded harmonic functions on $\pi(G) = \{\pi(x) \mid x \in G\}$ such that u, $v \equiv 0$ on $\pi(\partial G)$.

Again by Theorem 1, $(1 + |x|^{2-n})v(x)$ is Δ_e-harmonic on $\pi(G)$. In view of the fact that Δ_e-harmonicity is invariant by the Kelvin transformation, the function

$$\frac{1}{3^{n-2}|x|^{n-2}}(1 + 3^{2(n-2)}|x|^{n-2})v\left(\frac{x}{9|x|^2}\right)$$

is Δ_e-harmonic on M_0 for $0 < |x| < 1/3$ and continuously vanishes for

$|x| = 1/3$. Therefore, there exists a constant $a \geqq 0$ such that

$$v\left(\frac{x}{9|x|^2}\right) = \frac{3^{n-2}a}{1 + 3^{2(n-2)}|x|^{n-2}}$$

on M_0 for $0 < |x| < 1/3$ (cf., e.g. Helms [3, p. 81]). Thus

$$\lim_{x \to 0} v\left(\frac{x}{9|x|^2}\right) = 3^{n-2}a$$

exists and $v = 3^{n-2}au$ on G, as desired.

5. Suppose that there exists another $\widetilde{HD}$-minimal function ω on G. Choose a point $q \in \Delta_{M,G}$, the Royden harmonic boundary of G, such that q has a positive harmonic measure and

$$\limsup_{x \in G, x \to q'} \omega(x) = 0$$

for almost all $q' \in \Delta_{M,G} - \{q\}$ relative to a harmonic measure for G. Let $j: G^* \to \bar{G} \subset N^*$ be the subjective continuous mapping such that $j \mid G$ is the identity mapping and $f(x) = f(j(x))$ for all $x \in G^*$, the Royden compactification of G, and $f \in M(N)$, the Royden algebra of N. Here $\bar{G}$ is the closure of G in N^*. Note that a Borel set $E \subset \partial G$ has a positive harmonic measure if and only if $j^{-1}(E)$ has a positive harmonic measure (cf. Sario-Nakai [7, p. 192]). Therefore, $j(q) \notin \partial G$ and $\partial G \subset j(\Delta_{M,G})$.

For each $m \geqq 1$, $u_m(q) = u_m(j(q)) = 1$ since $j(q) \in \overline{\partial G} - \partial G$. Thus it is not difficult to see that $0 < \omega \leqq \beta u_m$ on G, where

$$\beta = \limsup_{x \in G, x \to q} \omega(x) > 0 .$$

Therefore, $0 < \omega \leqq \beta u$ on G and ω is a constant multiple of u on G as in 4.

It remains to show that u is not HD-minimal on G. If it were, u would have a finite Dirichlet integral. But u has a continuous extension to $G \cup \partial G$ with $u \mid \partial G \equiv 0$. Then by Theorem 1 u must attain the same value at all the points in G which lie over the same point in $\pi(G)$, a contradiction.

This completes the proof of Theorem 2.

6. Let G' be the Riemannian n-manifold obtained from G by deleting two disjoint closed subsets B, C, where

$$B = \left\{x \in M_0'(1) \mid |x| = \frac{9}{24} \text{ and } x^1 \geqq 0\right\},$$

$$C = \left\{x \in M_0'(1) \mid |x| = \frac{11}{24} \text{ and } x^1 \geqq 0\right\}.$$

For each $k \geqq 2$ take k copies $G_1, G_2, \cdots, G_k$ of G', and identify, crosswise, B_i with C_{i+1} for $1 \leqq i \leqq m$. Here we set $C_{n+1} = C_1$. Then it is easy to see that the resulting Riemannian n-manifold $G^{(k)}$ has exactly k non-proportional $\widetilde{HD}$-minimal functions but no HD-minimal functions.

COROLLARY. *For all* $k \geqq 1$ *the strict inclusion*

$$U_{HD}^k < U_{\widetilde{HD}}^k$$

holds for Riemannian manifolds of dim $\geqq 3$.

7. For the sake of completeness we shall sketch a proof of Theorem 1. In view of the simple relation

$$\Delta u = |x|^{n+2}(1 + |x|^{n-2})^{-(n+2)/(n-2)} \cdot \Delta_e[(1 + |\pi x|^{2-n})u] ,$$

it suffices to show the latter half.

For each integer $k \geqq 0$ let U_k be a component of the open set

$$\{x \in N \mid 2^{3k-1} < |\pi(x)| < 2^{3k+1}\} ,$$

and S_k a compact subset of U_k which lie over the set

$$\{x \in M_0 \mid |x| = 2^{3k}\} .$$

Since U_k is a magnification of U_0 and the Δ_e-harmonicity is invariant under a magnification, it is not difficult to see that there exists a constant q, $0 < q < 1$, such that

$$|u(x)| \leqq q \cdot \sup \{|u(x)| \mid x \in U_k\}$$

on S_k for any harmonic function u on U_k which changes sign on S_k. Note that q is independent of k.

Let u be a harmonic function on G such that $|u| \leqq 1$ and it continuously vanishes on ∂G. For each $m \geqq 1$, denote by π_m the cover transformation of G which interchanges the sheets of G: the points in $G \cap M_0'(i + 2^m j)$ are interchanged with points, with the same projection, in $M_0'(i + 2^{m-1} + 2^m j)$ for $j \geqq 0$ and $1 \leqq i \leqq 2^{m-1}$. Define v_m on G by

$$v_m(x) = \frac{1}{2}[u(x) - u(\pi_m(x))] .$$

Clearly v_m is harmonic on G, $|v_m| \leqq 1$, and v_m changes sign on S_k, $k = 2^{m-1}(2l - 1) - 1$. Therefore,

$$\max \{|v_m(x)| \mid x \in S_k\} \leqq q$$

for all $l \geqq 1$. By induction on l, we derive that $|v_m| \leqq q^l$ on $S_{k'}$, where $k' = 2^{m-1} - 1$. Letting $l \to \infty$, we conclude that $v_m \equiv 0$ on G, as desired.

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Received August 21, 1972 and in revised form January 17, 1973.

UNIVERSITY OF TEXAS

Printed in Japan by International Academic Printing Co., Ltd., Tokyo, Japan

Pacific Journal of Mathematics

Vol. 49, No. 1 May, 1973