

# Pacific Journal of Mathematics

**THE CHARACTERISTIC FUNCTION OF A HARMONIC  
FUNCTION IN A LOCALLY EUCLIDEAN SPACE**

WILLIAM LEE JOHNSON

# THE CHARACTERISTIC FUNCTION OF A HARMONIC FUNCTION IN A LOCALLY EUCLIDEAN SPACE

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We define the characteristic function for each harmonic function having prescribed singularities in a locally Euclidean space and the class of harmonic functions with bounded characteristic. The main result is that any harmonic function of bounded characteristic can be represented as the difference of two positive harmonic functions with prescribed singularities. Thus the well-known theory of the characteristic functions associated with meromorphic functions has an analogue for harmonic functions in locally Euclidean spaces.

## 1. Preliminaries.

2. Let  $V$  be a locally Euclidean  $n$ -space ( $n > 2$ ). By definition  $V$  is an  $n$ -manifold for which the defining homeomorphisms  $\eta$  of open sets  $O$  with  $n$ -balls of  $R^n$  are isometries. We shall use the same symbol  $z$  for the point of  $V$  and for its parametric image. Properties of a function  $u(z)$  are always to be understood in terms of the parameter. Expressions such as "an  $n$ -ball centered at  $a$ " and " $|z - a|$ , the distance between  $z$  and  $a$ " refer to the parametric representation.

3. Let  $C$  denote the unit ball in  $R^n$  and  $P$  a coordinate hyperplane. A region  $G \subset V$  is a *bordered region* if

(B-1)  $B = \partial G$  is compact,

(B-2) for any  $z \in B$  there is a neighborhood  $N(z)$  and a diffeomorphism  $\phi$  of  $N(z)$  with  $C$  such that  $\phi(N \cap B) = C \cap P$  and  $\phi(N \cap G)$  is one of the two half-balls of  $C - P$ .

A bordered region  $G \subset V$  is *regular* if

(R-1)  $\bar{G}$  is compact,

(R-2)  $B = \partial(V - \bar{G})$ ,

(R-3) all components of  $V - G$  are noncompact.

The *flux* of a function  $u \in C^1$  on the border  $B$  of a bordered region  $G$  is

$$\int_B (\partial u / \partial n) dS,$$

where  $dS$  is an area element on  $B$  and  $\partial/\partial n$  is the exterior normal

derivative.

4. The standard properties of harmonic functions which are true for locally Euclidean spaces are used without qualification. In particular we have Green's formulae, the mean value properties, the Poisson formula, and Harnack's inequality.

The characteristic singularity ([2], p. 241) for a function  $u \in H$  in  $G - a$  is

$$(1) \quad s(z) = |z - a|^{2-n} / \omega_n(n - 2) ,$$

where  $\omega_n$  is the area of the unit sphere in  $R^n$ . The flux of  $s(z)$  across a sphere centered at  $a$  is  $-1$ .

The capacity function  $p_a$  of  $\bar{G}$  with singularity (1) at  $a$  has a constant value on  $\partial G$  such that the regular part of  $p_a$  tends to zero at  $a$ . For  $u \in H$  in  $G$ , we have

$$(2) \quad u(a) = \int_{\partial G} u(z)(\partial p(z, a) / \partial n) dS .$$

**2. Harmonic functions of bounded characteristic.**

5. Let  $L$  denote the class of harmonic functions regular in  $V$  except for singularities of the type

$$(3) \quad \lambda_j |z - z_j|^{2-n} / \omega_n(n - 2) , \quad j = 1, \dots, m ,$$

where the  $\lambda_j$  are real numbers, and the  $z_j$  are arbitrary points of  $V$ . The subclass of positive functions in  $L$  is denoted by  $LP$ .

Given a function  $h \in L$  in  $V$  which is finite at  $a \in U$ , choose a regular region  $\Omega \subset V$  containing  $a$ . Let  $x_a^+(z)$  be the solution of the Dirichlet problem in  $\Omega$  with boundary values  $h^+ = \max(h, 0)$  on  $\partial\Omega$ . By (2)

$$(4) \quad x_a^+(z) = \int_{\partial\Omega} h^+(t)(\partial p_a(t, z) / \partial n) dS ,$$

where the capacity function  $p_a$  has its singularity at  $z$ . Similarly  $x_a^-(z) \in H$  in  $\Omega$  with boundary values  $h^- = \max(-h, 0)$  on  $\partial\Omega$ , and

$$(5) \quad x_a^-(z) = \int_{\partial\Omega} h^-(t)(\partial p_a(t, z) / \partial n) dS .$$

Let the positive and negative singularities of  $h$  be  $a_i$  and  $b_j$  respectively, and define

$$(6) \quad \begin{aligned} y_a^+(z) &= \sum_{a_i \in \Omega} \lambda_i g_a(z, a_i) , & \lambda_i &> 0 , \\ y_a^-(z) &= \sum_{b_j \in \Omega} \lambda_j g_a(z, b_j) , & \lambda_j &< 0 ; \end{aligned}$$

$$(7) \quad \begin{aligned} u_a^+(z) &= x_a^+(z) + y_a^+(z), \\ u_a^-(z) &= x_a^-(z) + y_a^-(z). \end{aligned}$$

Here  $g_a(z, t)$  is the Green's function of  $\Omega$  with singularity at  $t$ .

We call  $C(\Omega, h) = u_a^+(a)$  the *characteristic function* of  $h$  with respect to  $a$  and  $\Omega$ . The class *LC* of functions of *bounded characteristic* consists of  $h \in L$  with

$$C(\Omega, h) \leq M$$

for some  $M < \infty$  and all  $\Omega \subset V$ . Note that  $C(\Omega, -h) = u_a^-(a)$ . It is a consequence of Theorem 1 below that the class of *LC* is independent of the point  $a$  chosen.

### 3. The decomposition theorem.

6. THEOREM 1. *A necessary and sufficient condition for  $h \in LC$  in  $V$  is that*

$$h = u - v,$$

where  $u, v \in LP$  in  $V$ .

We first prove that  $C(\Omega, h)$  is an increasing function of  $\Omega$ .

LEMMA 1. *Let  $h \in L$  in  $V$  and  $\Omega \subset \Omega'$  regular subregions of  $V$  with  $a \in \Omega$ . Then*

$$u_a^+(z) \leq u_{a'}^+(z).$$

*Proof.* The function  $h - y_a^+ + y_a^- \in C^0$  in  $\bar{\Omega}$ ,  $\in H$  in  $\Omega$ , and has boundary values  $h$  on  $\partial\Omega$ . From (2) we have

$$(8) \quad h(z) - y_a^+(z) + y_a^-(z) = \int_{\partial\Omega} h(t)(\partial p_a(t, z)/\partial n) dS.$$

Here we assume that no singularity of  $h$  lies on  $\partial\Omega$ . An appeal to a continuity argument will give the same result if this is not the case.

On separating  $h$  into  $h^+$  and  $h^-$ , the right side of (8) is  $x_a^+(z) - x_a^-(z)$ . Hence

$$(9) \quad h(z) = u_a^+(z) - u_a^-(z).$$

Since  $u_a^-(z) \geq 0$ , (9) gives for all  $\Omega \subset V$

$$(10) \quad h^+(z) \leq u_a^+(z).$$

By virtue of (4), (10), and (2), we have

$$\begin{aligned}
 x_{\bar{a}}^{\pm}(z) &= \int_{\partial\Omega} h^{\pm}(t)(\partial p_a(t, z)/\partial n) dS \\
 &\leq \int_{\partial\Omega} u_{\bar{a}'}^{\pm}(t)(\partial p_a(t, z)/\partial n) dS \\
 &= \int_{\partial\Omega} [u_{\bar{a}'}^{\pm}(t) - y_{\bar{a}}^{\pm}(t)](\partial p_a(t, z)/\partial n) dS \\
 &= u_{\bar{a}'}^{\pm}(z) - y_{\bar{a}}^{\pm}(z) .
 \end{aligned}$$

We conclude that  $u_{\bar{a}}^{\pm}(z) \leq u_{\bar{a}'}^{\pm}(z)$ .

7. LEMMA 2. *If  $h \in LC$  in  $V$ , then  $-h \in LC$ .*

*Proof.* Choose  $a \in V$  with  $h(a) \neq \infty$ . The characteristic function of  $-h$  is  $u_{\bar{a}}^-(a)$ . Using (9) with argument  $a$  we see that the boundedness of  $u_{\bar{a}}^+(a)$  guarantees the same for  $u_{\bar{a}}^-(a)$ , and  $-h \in LC$ .

8. *Proof of Theorem 1.* Let  $h \in LC$  in  $V$ . The function  $u_{\bar{a}}^+(z)$ , which increases with  $\Omega$  by Lemma 1, is harmonic on  $\Omega - \{a_i\}$ . The limit function  $u(z)$  is either harmonic or  $+\infty$  in  $V - \{a_i\}$ . The former must hold since  $u_{\bar{a}}^+(a)$  is bounded for all  $\Omega$  by assumption. Analogously,  $u_{\bar{a}}^-(z)$  tends to  $v(z) \in H$  in  $V - \{b_j\}$ . Formula (9) implies in the limit that

$$h(z) = u(z) - v(z)$$

in  $V$ , and  $u, v \in LP$ .

To establish the converse, suppose that  $h(z) = u_1(z) - v_1(z)$  with  $u_1, v_1 \in LP$ . Since  $u_1(z) \geq 0$ , (9) implies that all positive singularities of  $u_{\bar{a}}^{\pm}$  are among those of  $u_1$ . Thus  $u_1 - u_{\bar{a}}^{\pm}$  is superharmonic in  $\Omega$  and takes its minimum on  $\partial\Omega$ . This minimum is nonnegative, and, consequently,  $u_{\bar{a}}^{\pm}(z) \leq u_1(z)$  in  $\Omega$ . If  $u_1(a)$  is finite, then  $h \in LC$ .

If  $u_1(a) = \infty$ , let  $u_2(z) = u_1(z) - \lambda g_a(z, a)$ , where  $\lambda$  is the order of singularity of  $u_1$  at  $a$ . Similarly let  $v_2(z) = v_1(z) - \mu g_a(z, a)$ , where  $\mu$  is the order of the singularity of  $v_1(z)$  at  $a$ . Then

$$h(z) = u_2(z) - v_2(z) + (\lambda - \mu)g_a(z, a) .$$

If  $\lambda \leq \mu$ , then  $u_{\bar{a}}^{\pm}(a) \leq u_2(a) < \infty$ , and  $h \in LC$ . If  $\lambda > \mu$ , then  $-h \in LC$ , and  $h \in LC$  by Lemma 2.

4. Extremal decomposition.

9. THEOREM 2. *Let  $h \in LC$  in  $V$  and let  $u, v$  be the functions constructed in the proof of Theorem 1. For any decomposition  $h = u_1 - v_1$ , with  $u_1, v_1 \in LP$ , we have  $u \leq u_1, v \leq v_1$ .*

*Proof.* For  $\Omega \subset V$  we have

$$h(z) = u_1(z) - v_1(z) = u_{\partial}^+(z) - u_{\partial}^-(z) .$$

By the reasoning of 8,

$$\begin{aligned} u_{\partial}^+(z) &\leq u_1(z) , \\ u_{\partial}^-(z) &\leq v_1(z) . \end{aligned}$$

Since the inequalities hold for all  $\Omega \subset V$ , the limit functions  $u$  and  $v$  are dominated by  $u_1$  and  $v_1$  respectively.

10. Suppose there is an  $h \in LP$  in  $V$ . For any  $a \in \Omega \subset V$  the Green's function with singularity at  $a$  exists. Since  $g_a$  vanishes on  $\partial\Omega$ ,  $h - g_a$  is superharmonic. The  $g_a$  increase with  $\Omega$ , and we conclude that the Green's function  $g_V$  of  $V$  exists.

11. The extremal functions  $u$  and  $v$  of Theorem 2 have a further decomposition.

**THEOREM 3.**  $h \in LC$  in  $V$  if and only if

$$(11) \quad h = (x^+ + y^+) - (x^- + y^-),$$

where the  $x$ -functions are regular harmonic in  $V$  and

$$(12) \quad y^+ = \sum_{a_i \in V} \lambda_i g_V(z, a_i), \quad y^- = \sum_{b_j \in V} \lambda_j g_V(z, b_j) .$$

**REMARK.** The Green's function for  $V$  exists by 10 and will be constructed in the course of the proof.

*Proof.* If  $h$  has the asserted decomposition, then  $h \in LC$  by Theorem 1.

Conversely, let  $h \in LC$  and choose regular regions  $\Omega_0 \subset \Omega \subset V$ . The function  $y_{\partial_0}^+ - y_{\partial_0}^-$  is harmonic in  $\Omega_0$  and nonnegative on  $\partial\Omega_0$ . By the minimum principle  $y_{\partial_0}^+(z) \leq y_{\partial}^+(z)$  in  $\Omega_0$ . Similarly  $y_{\partial_0}^-(z) \leq y_{\partial}^-(z)$  in  $\Omega_0$ . Let  $y^+$  and  $y^-$  be the respective limit functions as  $\Omega \rightarrow V$ . The singularities of  $y_{\partial}^+$  are among those of  $u$ , and  $y_{\partial}^+(z) \leq u(z)$  in  $\Omega$ . The limit function  $y^+$  is therefore harmonic in  $V - \{a_i\}$ . Also  $y^- \in H$  in  $V - \{b_j\}$ .

We show next that  $\lim_{\Omega \rightarrow V} y_{\partial}^+(z) = \sum_{a_i \in V} \lambda_i g_V(z, a_i)$ . The proof of the corresponding result for  $y_{\partial}^-$  is similar and will be omitted. We have

$$\begin{aligned} y_{\partial}^+(z) &= \sum_{a_i \in \Omega} \lambda_i g_{\Omega}(z, a_i) \leq \sum_{a_i \in \Omega} \lambda_i g_V(z, a_i) \\ &\leq \sum_{a_i \in V} \lambda_i g_V(z, a_i) , \end{aligned}$$

and consequently

$$\limsup y_{\Omega}^+(z) \leq \sum_{a_i \in V} \lambda_i g_V(z, a_i) .$$

On the other hand,

$$\begin{aligned} \sum_{a_i \in \Omega_0} \lambda_i g_V(z, a_i) &= \lim_{\Omega \rightarrow V} \sum_{a_i \in \Omega_0} \lambda_i g_{\Omega}(z, a_i) \\ &\leq \liminf \sum_{a_i \in \Omega} \lambda_i g_{\Omega}(z, a_i) = \liminf y_{\Omega}^+(z) . \end{aligned}$$

On passing to the limit  $\Omega_0 \rightarrow V$  we obtain

$$\sum_{a_i \in V} \lambda_i g_V(z, a_i) \leq \liminf y_{\Omega}^+(z) ,$$

and  $y^+$  has the asserted decomposition.

We recall that  $x_{\Omega}^+ = u_{\Omega}^+ - y_{\Omega}^+ \rightarrow u - y^+$ . Since the  $x_{\Omega}^+$  are regular harmonic, it follows that the same is true of the limit function  $x^+$  in  $V$ . Similarly  $x^- \in H$  in  $V$ .

### 5. Classification theory.

12. Given a locally Euclidean  $n$ -space  $V$  and a class of functions  $T$  defined in  $V$ , we say that  $V \in O_T$  if the only functions of class  $T$  in  $V$  are constants. This definition has been used in the classification of Riemann surfaces ([1], [3], [4]) and of locally Euclidean spaces [6]. We know [6] that the  $O$ -classes for  $HB$ , bounded harmonic functions, and for  $HD$ , harmonic functions with finite Dirichlet integral, are related by

$$O_{HB} \subset O_{HD}$$

Since any bounded function becomes positive by addition of a suitable constant, we also have

$$O_{HP} \subset O_{HB}$$

where  $HP$  is the class of positive harmonic functions. By definition  $V \in O_G$  if  $V$  has no Green's function.

By considering the classes  $LC$  and  $LP$  defined in 5 we can incorporate the corresponding  $O$ -classes into the inclusion chain. We find beginning in 13 that

$$(13) \quad O_G \subset O_{LO} \subset O_{LP} \subset O_{HP} \subset O_{HB} \subset O_{HD} .$$

The first three classes are in fact equal, and the inclusions

$$O_G \subset O_{HP} \text{ and } O_{HP} \subset O_{HB}$$

are strict. The strictness of the last inclusion in (13) is an open question.

13. Let  $h \in LC$  in  $V$ . To show that  $O_g \subset O_{L\sigma}$  we may assume that  $h$  has at least one positive singularity at  $a \in V$ . For any regular  $\Omega \subset V$  with  $a \in \Omega$ , let  $g_\Omega(z, a)$  be the Green's function of  $\Omega$  with singularity at  $a$ . There exists a decomposition  $h = u - v$ , where  $u, v \in LP$  in  $V$ . The function  $u - g_\Omega$  is superharmonic in  $\Omega$  and nonnegative on  $\partial\Omega$ . Hence  $g_\Omega \leq u$  throughout  $\Omega$ . Since  $g_\Omega$  increases with  $\Omega$ , we conclude that  $g_V$  exists and that  $O_g \subset O_{L\sigma}$ .

Since  $LP \subset LC$ , we have  $O_{L\sigma} \subset O_{LP}$ . It is clear that  $HP \subset LP$  and hence  $O_{LP} \subset O_{HP}$ .

14. Since  $L$  is a class of functions which have singularities of the type  $|z - a|^{2-n}$ , a space  $V$  has  $L$  functions if and only if it has a Green's function. The inclusion  $O_g \subset O_{LP}$  is thus an equality, and the first three 0-classes in (13) are equal.

15. The inclusion  $O_g \subset O_{HP}$  is obviously strict. Also  $O_{HP}$  is strictly contained in  $O_{HB}$ , as is easily seen by considering  $V = R^n - \{0\}$ . A single point is a removable singularity for  $HB$  functions, an easy consequence of Harnack's inequality. Hence an  $HB$  function in  $V$  has a harmonic extension to all of  $R^n$  and must therefore be constant. On the other hand, the Green's function for  $R^n$  with singularity at 0 is a nonconstant  $HP$  function in  $V$ . Thus  $V \in O_{HB}$  and the inclusion  $O_{HP} \subset O_{HB}$  is strict.

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|                                                                                                                     |     |
|---------------------------------------------------------------------------------------------------------------------|-----|
| Herbert Stanley Bear, Jr. and Bertram John Walsh, <i>Integral kernel for one-part function spaces</i> .....         | 209 |
| Mario Borelli, <i>Some results on ampleness and divisorial schemes</i> .....                                        | 217 |
| John A. Erdos, <i>Unitary invariants for nests</i> .....                                                            | 229 |
| Nathaniel Grossman, <i>The volume of a totally-geodesic hypersurface in a pinched manifold</i> .....                | 257 |
| D. M. Hyman, <i>A generalization of the Borsuk-Whitehead-Hanner theorem</i> .....                                   | 263 |
| I. Martin (Irving) Isaacs, <i>Finite groups with small character degrees and large prime divisors</i> .....         | 273 |
| I. Martin (Irving) Isaacs, <i>Two solvability theorems</i> .....                                                    | 281 |
| William Lee Johnson, <i>The characteristic function of a harmonic function in a locally Euclidean space</i> .....   | 291 |
| Ralph David Kopperman, <i>Application of infinitary languages to metric spaces</i> .....                            | 299 |
| John Lauchlin MacDonald, <i>Relative functor representability</i> .....                                             | 311 |
| Mahendra Ganpatrao Nadkarni, <i>A class of measures on the Bohr group</i> .....                                     | 321 |
| Keith Lowell Phillips, <i>Hilbert transforms for the <math>p</math>-adic and <math>p</math>-series fields</i> ..... | 329 |
| Norman R. Reilly and Herman Edward Scheiblich, <i>Congruences on regular semigroups</i> .....                       | 349 |
| Neil William Rickert, <i>Measures whose range is a ball</i> .....                                                   | 361 |
| Gideon Schwarz, <i>Variations on vector measures</i> .....                                                          | 373 |
| Ronald Cameron Riddell, <i>Spectral concentration for self-adjoint operators</i> .....                              | 377 |
| Haskell Paul Rosenthal, <i>A characterization of restrictions of Fourier-Stieltjes transforms</i> .....             | 403 |