Pacific Journal of Mathematics

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Vol. 23, No. 3 May 1967

PACIFIC JOURNAL OF MATHEMATICS
Vol. 23, No. 3, 1967

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It is the purpose of this paper to show that a given Riemannian space satisfying a regularity condition is parabolic if and only if the extremal distance of a fixed ball in the space from the ideal boundary of the space is infinite.

We will also show that the harmonic modulus of a space bounded by two sets of boundary components coincides with the extremal distance between the two sets.

STATEMENTS OF MAIN RESULTS

1. Regularity condition. Throughout this paper we denote by R a noncompact C^∞ Riemannian space with the ideal boundary β. We always assume that R is orientable and connected. Let A be the complement of a regular subregion of R with the relative boundary α. We also assume that A-α is connected. We consider the following regularity condition for R (more precisely, for A):

For any nonconstant harmonic function u defined on a region $\Omega \subset A$, the set $\{x \in \Omega \mid |\nabla u(x)| = 0\}$ has zero capacity.

This condition is always satisfied if the dimension of R is two. This is also true, for example, when the metric tensor g_{ij} is real analytic on A-α. A typical case is furnished by a locally flat A-α.

In this paper we only consider those spaces R for which the above regularity condition is met.

2. Extremal length. Let ρ be a density, i.e. a nonnegative Borel function on A, and let Γ be a family of curves γ which issue from a point in α and lie in A-α. We define the *harmonic extremal length*, or simply the extremal length of Γ, by

$$\lambda(\Gamma) = \sup_{\rho \not\equiv 0} \frac{L(\Gamma, \rho)^2}{V(A, \rho)}, \tag{1}$$

where $V(A, \rho) = \int_A \rho^2 dV$ and $L(\Gamma, \rho) = \inf_\Gamma \int_\gamma \rho\, ds$. Here dV and ds are the volume and the line element

We are particularly interested in the family $\Gamma_\beta \subset \Gamma$ of all curves $\gamma \in \Gamma$ terminating at β.

3. Parabolicity. We call R parabolic, $R \in O_G$, if R carries no nonconstant positive superharmonic function. The main object of this paper is to prove:

THEOREM 1. *The space R is parabolic if and only if* $\lambda(\Gamma_\beta) = \infty$.

4. Moduli. Let Ω be a regular subregion of R with relative boundary $\beta_\Omega \subset A - \alpha$, and let u_Ω be the continuous function on $\bar{\Omega} \cap A$ which is harmonic in the interior of $\bar{\Omega} \cap A$ with $u_\Omega \,|\, = 0$ and $u_\Omega \,|\, \beta_\Omega = 1$. The constant μ_Ω given by

$$\log \mu_\Omega = 1/\int_{\bar{\Omega}\cap A} du_\Omega \wedge * du_\Omega \tag{2}$$

is called the *harmonic modulus*, or simply the modulus of $\bar{\Omega} \cap A$ with respect to α. It is easy to see that

$$\mu_\Omega \leqq \mu_{\Omega'} \tag{3}$$

for $\Omega \subset \Omega'$. Therefore, we can define μ_R, the *harmonic modulus* of A with respect to α, as the directed limit

$$\mu_R = \lim_{\Omega \to R} \mu_\Omega \,. \tag{4}$$

It is again easy to see that $u_R = \lim_{\Omega \to R} u_\Omega$ exists and is continuous on A, harmonic on $A - \alpha$ with $u_R \,|\, \alpha = 0$. Moreover,

$$\log \mu_R = 1/\int_A du_R \wedge * du_R \,. \tag{5}$$

It can be seen that $R \in 0_G$ if and only if $\mu_R = \infty$ (Glasner [3]). Thus Theorem 1 may be considered as a special case of

THEOREM 2. *The following identity is valid:*

$$\lambda(\Gamma_\beta) = \log \mu_R \,. \tag{6}$$

The proof will be given in 5–9.

PARABOLIC CASE

5. A general inequality. We start with proving

$$\lambda(\Gamma_\beta) \geqq \log \mu_R \,. \tag{7}$$

Let Γ_{B_Ω} be the family of curves $\gamma \in \Gamma$ which lie in $\bar{\Omega} \cap A$ and terminate at a point of β_Ω. Define ρ as $(\log \mu_\Omega)\,|\nabla u_\Omega|$ in the interior of $\bar{\Omega} \cap A$ and as zero elsewhere in R. For $\gamma \in \Gamma_{\beta_\Omega}$,

$$\int_\gamma \rho \, ds = \int_\gamma (\log \mu_\Omega)\,|\,\nabla u_\Omega\,|\,ds \geqq (\log \mu_\Omega) \int_\gamma \frac{dh}{ds}\,ds = \log \mu_\Omega \,.$$

Therefore

$$L(\Gamma_{\beta_\Omega}, \rho) = \inf_{\Gamma} \int_\gamma \rho ds \geqq \log \mu_\Omega .$$

By (2) we also obtain

$$V(A, \rho) = \int_{\bar{\Omega} \cap A} (\log \mu_\Omega)^2 |\nabla u_\Omega|^2 dV = (\log \mu_\Omega)^2 \int_{\bar{\Omega} \cap A} du_\Omega \wedge * du_\Omega = \log \mu_\Omega ,$$

and infer by (1) that

$$\lambda(\Gamma_{\beta_\Omega}) \geqq \log \mu_\Omega . \tag{8}$$

Since every $\gamma \in \Gamma_\beta$ contains a $\gamma' \in \Gamma_{\beta_\Omega}$, we can easily see that $\lambda(\Gamma_\beta) \geqq \gamma(\Gamma_{\beta_\Omega})$ (cf. Ahlfors-Sario [1, p. 222]). Thus (8) implies that $\lambda(\Gamma_\beta) \geqq \log \mu_\Omega$ for every Ω. On letting $\Omega \rightarrow R$ we obtain (7).

6. Now suppose that $R \in 0_G$. Then since $\mu_R = \infty$, (7) implies that

$$\lambda(\Gamma_\beta) = \log \mu_R = \infty . \tag{9}$$

In order to complete the proofs of Theorems 1 and 2, we have only to show the validity of (6) under the assumption $R \notin 0_G$. Note that in our discussion thus far we have not made any use of the regularity condition.

Hyperbolic case

7. *u-lines.* Hereafter we assume that $R \notin 0_G$. Then u_R, to be denoted simply by u, is not constant on A. Since $u | \alpha = 0$ and $u | A - \alpha > 0$, we infer that $|\nabla u|$ can be extended continuously to all of A and that $|\nabla u| | \alpha \neq 0$.

For each $x \in \alpha$ we consider the unique curve l_x issuing from x and such that $l_x - x \subset A - \alpha$, $* du = 0$ on l_x, $|\nabla u| \neq 0$ on l_x. Moreover we require that l_x either terminates at β or at a point of A at which $|\nabla u| = 0$. Such an l_x will be called a u-line. As y traces l_x, $u(y)$ increases. Thus we can classify points of α as follows:

$$\alpha_0 = \{x \in \alpha \mid \lim_{y \to \beta, y \in l_x} u(y) < 1\} ,$$

$$\alpha_1 = \{x \in \alpha \mid \lim_{y \to \beta, y \in l_x} u(y) = 1\} ,$$

with

$$\alpha = \alpha_0 \cup \alpha_1 . \tag{10}$$

8. Vanishing surface area. We denote by dS the surface element of α. We wish to show that

$$S(\alpha_0) = \int_{\alpha_0} dS = 0 . \tag{11}$$

Let F_{-1} be the set of points $x \in \alpha$ such that l_x terminates at some point of R. Clearly $F_{-1} \subset \alpha_0$, and we set $F_0 = \alpha_0 - F_{-1}$. By the regularity condition in § 1, we see that $S(F_{-1}) = 0$ (cf. Brelot-Choquet [2]). Therefore we only have to show that $S(F_0) = 0$. Let

$$F_n = \left\{x \in F_0 \,\Big|\, \lim_{y \to \beta, y \in l_x} (1 - u(y)) \geqq \frac{1}{n}\right\} \qquad (n = 1,2,\cdots) .$$

Since $F_0 = \bigcup_1^\infty F_n$, it is sufficient to show that $S(F_n) = 0$.

We can find a positive harmonic function ω in the interior of A with the following properties (cf. Nakai [4]): (a) ω has the boundary values 0 on α, (b) $\lim_{y\to\beta, y\in l_x} \omega(y) = \infty$ for $x \in F_0$, (c) $\int_A |\nabla \omega_c|^2 dV \leqq c$, with $\omega_c = \min(\omega, c)$ for every positive number c.

Fix a $c > 0$ arbitrarily and a point $y_x \in l_x$ with $w_c(y_x) = c$ for each $x \in F_n$.

Set $v = 1 - u$ on A. In a neighborhood of a point in α with respect to A we may incorporate v into a coordinate system, say $v = x^1$, while $x^2, \cdots, x^m$ are $m - 1$ linearly independent parameters for α. Then

$$|\Delta v|^2 = g^{11}\left(\frac{\partial v}{\partial x^1}\right)^2 = g^{11} .$$

Since $*dv = |\nabla v| dS = \sqrt{g^{11}}\, dS$ on α, $S(F_n) = 0$ is equivalent to $\int_{F_n} * dv = 0$. Observe that

$$\begin{aligned} c\int_{F_n} * dv &\leqq \int_{F_n}\left(\int_x^{y_x} \frac{\partial \omega_c}{\partial v}\, dv\right) * dv \\ &= \int_{F_n}\int_x^{y_x} \left|\frac{\partial \omega_c}{\partial v}\right| dv \wedge * dv \\ &= \int_{F_n}\int_x^{y_x} \left|\frac{\partial \omega_c}{\partial x^1}\right| g^{11} d V. \end{aligned}$$

By the Schwarz inequality we have

$$\int_{F_n}\int_x^{y_x} \left|\frac{\partial \omega_c}{\partial x^1}\right| g^{11} dV \leqq \left(\int_{F_n}\int_x^{y_x} \left|\frac{\partial \omega_c}{\partial x^1}\right|^2 g^{11} dV\right)^{1/2}\left(\int_{F_n}\int_x^{y_x} g^{11} dV\right)^{1/2}$$

$$\leqq \left(\int_A |\nabla \omega_c|^2 dV\right)^{1/2} \left(\int_A |\nabla v|^2 dV\right)^{1/2}$$
$$\leqq \sqrt{c}\left(\int_A du \wedge *du\right)^{1/2}.$$

From this we infer that

$$\left|\int_{F_n} *dv\right| \leqq 1/\sqrt{\mu_R c}\ .$$

Since the number c can be arbitrarily large, we have $\int_{F_n} *dv = 0$, and (11) follows.

9. Let ρ be a density with $\rho \not\equiv 0$ on A. Since

$$du \wedge *du = |\nabla u|\, dV\ ,$$

we can compute

$$V(A, \rho) = \int_A \rho^2 dV = \int_A \frac{\rho^2}{|\nabla u|^2} du \wedge *du$$
$$\geqq \int_{\alpha_1}\left(\int_{l_x} \frac{\rho^2}{|\nabla u|^2} du\right) * du$$
$$= \int_{\alpha_1}\left(\int_{l_x} \frac{\rho^2}{|\nabla u|^2} du \cdot \int_{l_x} 1^2 du\right) * du$$
$$\geqq \int_{\alpha_1}\left(\int_{l_x} \frac{\rho}{|\nabla u|} du\right)^2 * du\ .$$

On $l_x (x \in \alpha_1)$ we have $du = |\nabla u|\, ds$, and thus

$$V(A, \rho) \geqq \int_{\alpha_1}\left(\int_{l_x} \rho ds\right)^2 * du\ .$$

From $l_x \in \Gamma_\beta$ for $x \in \alpha_1$ we obtain $\int_{l_x} \rho ds \geqq L(\Gamma_\beta, \rho)$, and therefore

$$V(A, \rho) \geqq L(\Gamma_\beta, \rho)^2 \int_{\alpha_1} * du\ . \tag{12}$$

On the other hand, by (11), we have $\int_{\alpha_1} * du = \int_\alpha * du$. Take an arbitrary regular region Ω with $\beta_\Omega \subset A - \alpha$. Then

$$\int_\alpha * du = \lim_{\Omega \to R} \int_\alpha * du_\Omega\ .$$

Here we see that

$$\int_\alpha * du_\Omega = \int_{\beta_\Omega} * du_\Omega = \int_{\beta_\Omega - \alpha} u_\Omega * du_\Omega = \int_{\bar{\Omega} \cap A} du_\Omega \wedge * du_\Omega\ ,$$

and infer that

$$\int_{\alpha} * du = \lim_{\Omega \to R} \int_{\bar{\Omega} \cap A} du_{\Omega} \wedge * du_{\Omega} = \int_{A} du \wedge * du .$$

This together with (5) and (12) implies the inequality

$$\log \mu_R \geqq \frac{L(\Gamma_\beta, \rho)^2}{V(A, \rho)} .$$

Since ρ was arbitrary, we now conclude that

$$\log \mu_R \geqq \lambda(\Gamma_\beta) .$$

We combine this with (7) and obtain (6).

The author is indebted to Professor Leo Sario, chairman of his doctoral committee, who guided his research, and also to Professor Mitsuru Nakai, with whom the author had many invaluable discussions.

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Received January 30, 1967. This work was sponsored in part by the U. S. Army Research Office-Durham, Grant DA-AROD-31-124-G472. The results of this paper are part of the author's dissertation at the University of California, Los Angeles.

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Pacific Journal of Mathematics
Vol. 23, No. 3 May, 1967