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BEHAVIOR OF Φ-BOUNDED HARMONIC FUNCTIONS AT THE WIENER BOUNDARY

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For a strongly convex $\Phi(t)$, denote by $H\Phi$ the class of Φ-bounded harmonic functions, and by $C\Phi$ the class of continuous functions f on the Wiener harmonic boundary such that the composite $\Phi(|f|)$ is integrable with respect to a harmonic measure. Theorem: $u \in H\Phi$ if and only if u is a solution of the Dirichlet problem with boundary values $f \in C\Phi$ on the Wiener harmonic boundary.

1. For a strongly convex $\Phi(t)$ Naim [4] developed an integral representation of Φ-bounded harmonic functions in terms of the Martin minimal boundary and fine topology, and for $\Phi(t) = t^p$ $(p > 1)$ Schiff [7] extended the results in the framework of the Wiener compactification. In view of the fact that the Wiener compactification is "smaller" than the Martin, the latter sharpens the former.

The purpose of the present paper is to show that Naim's theory of Φ-bounded harmonic functions does carry over in its full generality to the Wiener compactification setting.

2. The set-up is, as in Naim [4], a locally compact, noncompact, connected and locally connected Hausdorff space Ω with a Brelot harmonic sheaf H such that 1 is superharmonic (cf. Brelot [1]). An increasing nonnegative function $\Phi(t)$ on $[0, \infty)$ is said to be strongly convex if $\Phi(t)$ is convex and $\lim_{t\to\infty} t^{-1}\Phi(t) = \infty$. Following Parreau [5], a harmonic function u is said to be Φ-bounded if the function $\Phi(|u|)$ has a harmonic majorant, and u is said to be quasibounded if $u = u_1 - u_2$ where u_1, u_2 are limits of nondecreasing sequences of nonnegative bounded harmonic functions.

Throughout this paper we base our arguments on the Wiener compactification (cf. Sario and Nakai [6], and Loeb and Walsh [3]). Let Δ be the Wiener harmonic boundary, $P(x, t)$ the harmonic kernel, and μ the harmonic measure (centered at $x_0 \in \Omega$, say). It is now classic that u is quasibounded if and only if $u(x) = \int_\Delta P(x, t)f(t)d\mu(t)$ for some μ-integrable function f on Δ. In this case u has a continuous extension to Δ and $u = f$ μ-a.e.

3. Denote by $H\Phi(\Omega)$ the class of Φ-bounded harmonic functions on Ω, and by $C\Phi(\Delta)$ the class of extended real-valued continuous functions f on Δ such that $\Phi(|f|)$ is μ-integrable.

THEOREM 1. *A harmonic function u belongs to the class $H\Phi(\Omega)$ if and only if*

$$u(x) = \int_{\Delta} P(x, t)f(t)d\mu(t) \tag{1}$$

for some $f \in C\Phi(\Delta)$. In this case $u = f$ on Δ.

Proof. First assume $f \in C\Phi(\Delta)$. Since $|f| \leqq \Phi(|f|) + M$ for some constant M, f is μ-integrable and therefore the function (1) is a quasibounded harmonic function. By Jensen's inequality

$$\begin{aligned}\Phi(|u(x)|) &\leqq \Phi\Big(\int_{\Delta} P(x, t)\,|f(t)|\,d\mu(t)\Big) \\ &\leqq \int_{\Delta} P(x, t)\Phi(|f(t)|)d\mu(t)\end{aligned}$$

and the last function is a harmonic function since $\Phi(|f|)$ is μ-integrable.

Conversely let $u \in H\Phi(\Omega)$. In view of the fact that every Φ-bounded harmonic function is quasibounded for a strongly convex Φ (Parreau [5]), it suffices to show that the function $\Phi(|u|)$ is μ-integrable on Δ. Choose a positive harmonic function h on Ω such that $h \geqq \Phi(|u|)$. Set

$$u_n(x) = \int_{\Delta} P(x, t)[(u(t) \cap n) \cup (-n)]d\mu(t)$$

for $n \geqq 1$. Here $\cup$ and $\cap$ stand for pointwise maximum and minimum operations on functions. It is easy to see that each u_n is bounded and harmonic, and that the subharmonic $\Phi(|u_n|)$ monotonically increase to $\Phi(|u|)$ as $n \to \infty$.

Take an exhaustion $\{\Omega_i\}_{i \in I}$ of Ω by regular inner regions (Loeb [2]), and denote by v_i the harmonic function on Ω_i with the boundary value $\Phi(|u_n|)\,|\,\partial\Omega_i$. Clearly $v_i \leqq h$ for all $i \in I$, and taking the supremum over $i \in I$ we conclude that

$$\int_{\Delta} P(x, t)\Phi(|u_n(t)|)d\mu(t) \leqq h(x)$$

on Ω. In particular

$$\int_{\Delta} \Phi(|u_n(t)|)d\mu(t) = \int_{\Delta} P(x_0, t)\Phi(|u_n(t)|)d\mu(t) \leqq h(x_0) < \infty$$

and by monotone convergence theorem the function $\Phi(|u|)$ is μ-integrable on Δ, as desired.

4. A function $u \in H\Phi(\Omega)$ is said to be $H\Phi$-minimal if $u \geqq 0$ and every $v \in H\Phi(\Omega)$ with $0 \leqq v \leqq u$ is proportional to u.

THEOREM 2. *u is $H\Phi$-minimal if and only if u is HB-minimal.*

Proof. Clearly every HB-minimal function is $H\Phi$-minimal. Conversely assume that u is $H\Phi$-minimal. It suffices to show that u is bounded. In fact the bounded harmonic function

$$\int_\Delta P(x, t)(u(t) \cap n)d\mu(t)$$

is in the class $H\Phi(\Omega)$ and has u as a harmonic majorant. Therefore u is bounded as a constant multiple of a bounded function.

COROLLARY. *If the space $HB(\Omega)$ of bounded harmonic functions is of finite dimension, then $H\Phi(\Omega) = HB(\Omega)$.*

5. In general the class $H\Phi(\Omega)$ is not a linear space (it is linear if, for instance, $\Phi(t)\cdot[\Phi(1/2t)]^{-1}$ is bounded for all large t). But it always forms a lattice with respect to the lattice operations $\vee$, $\wedge$ induced from the usual function ordering in the class of all harmonic functions.

THEOREM 3. *Let $u, v \in H\Phi(\Omega)$. Then the least harmonic majorant $u \vee v$ and the greatest harmonic minorant $u \wedge v$ belong to the class $H\Phi(\Omega)$. Moreover*

$$(u \vee v)(x) = \int_\Delta P(x, t)(u(t) \cup v(t))d\mu(t) ,$$

$$(u \wedge v)(x) = \int_\Delta P(x, t)(u(t) \cap v(t))d\mu(t)$$

on Ω.

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Pacific Journal of Mathematics

Vol. 57, No. 2 February, 1975

Norman Larrabee Alling, *On Cauchy's theorem for real algebraic curves with boundary* 315

Daniel D. Anderson, *A remark on the lattice of ideals of a Prüfer domain* 323

Dennis Neal Barr and Peter D. Miletta, *A necessary and sufficient condition for uniqueness of solutions to two point boundary value problems* 325

Ladislav Beran, *On solvability of generalized orthomodular lattices* 331

L. Carlitz, *A three-term relation for some sums related to Dedekind sums* 339

Arthur Herbert Copeland, Jr. and Albert Oscar Shar, *Images and pre-images of localization maps* 349

G. G. Dandapat, John L. Hunsucker and Carl Pomerance, *Some new results on odd perfect numbers* 359

M. Edelstein and L. Keener, *Characterizations of infinite-dimensional and nonreflexive spaces* 365

Francis James Flanigan, *On Levi factors of derivation algebras and the radical embedding problem* 371

Harvey Friedman, *Provable equality in primitive recursive arithmetic with and without induction* 379

Joseph Braucher Fugate and Lee K. Mohler, *The fixed point property for tree-like continua with finitely many arc components* 393

John Norman Ginsburg and Victor Harold Saks, *Some applications of ultrafilters in topology* 403

Arjun K. Gupta, *Generalisation of a "square" functional equation* 419

Thomas Lee Hayden and Frank Jones Massey, *Nonlinear holomorphic semigroups* 423

V. Kannan and Thekkedath Thrivikraman, *Lattices of Hausdorff compactifications of a locally compact space* 441

J. E. Kerlin and Wilfred Dennis Pepe, *Norm decreasing homomorphisms between group algebras* 445

Young K. Kwon, *Behavior of Φ-bounded harmonic functions at the Wiener boundary* 453

Richard Arthur Levaro, *Projective quasi-coherent sheaves of modules* 457

Chung Lin, *Rearranging Fourier transforms on groups* 463

David Lowell Lovelady, *An asymptotic analysis of an odd order linear differential equation* 475

Jerry Malzan, *On groups with a single involution* 481

J. F. McClendon, *Metric families* 491

Carl Pomerance, *On multiply perfect numbers with a special property* 511

Mohan S. Putcha and Adil Mohamed Yaqub, *Polynomial constraints for finiteness of semisimple rings* 519

Calvin R. Putnam, *Hyponormal contractions and strong power convergence* 531

Douglas Conner Ravenel, *Multiplicative operations in* BP*BP 539

Judith Roitman, *Attaining the spread at cardinals which are not strong limits* 545

Kazuyuki Saitô, *Groups of *-automorphisms and invariant maps of von Neumann algebras* 553

Brian Kirkwood Schmidt, *Homotopy invariance of contravariant functors acting on smooth manifolds* 559

Kenneth Barry Stolarsky, *The sum of the distances to N points on a sphere* 563

Mark Lawrence Teply, *Semiprime rings with the singular splitting property* 575

J. Pelham Thomas, *Maximal connected Hausdorff spaces* 581

Charles Thomas Tucker, II, *Concerning σ-homomorphisms of Riesz spaces* 585

Rangachari Venkataraman, *Compactness in abelian topological groups* 591

William Charles Waterhouse, *Basically bounded functors and flat sheaves* 597

David Westreich, *Bifurcation of operator equations with unbounded linearized part* 611

William Robin Zame, *Extendibility, boundedness and sequential convergence in spaces of holomorphic functions* 619