Biharmonic classification of Riemannian spaces

S. I. OTHMAN and V. ANANDAM

(Received March 2, 2001)

Abstract. R is a Riemann surface or a Riemannian manifold of dimension ≥ 2 . We carry out the biharmonic classification of R based on the extension property that given a biharmonic function b outside a compact set in R there exists a biharmonic function B on R such that b-B is bounded near infinity.

Key words: biharmonic extension, flux property.

1. Introduction

Let R be a Riemannian space, a term that denotes here either a Riemann surface R or a Riemannian manifold R of dimension ≥ 2 . In the harmonic classification of R, we know that R is hyperbolic if and only if given any harmonic function h outside a compact set in R there exists a harmonic function H in R such that h-H is bounded near infinity. In this note we consider a similar result in the biharmonic classification of R.

In a Riemannian manifold R, if Δ is the Laplace-Beltrami operator, b is said to be biharmonic if $\Delta^2 b = 0$ and a positive function $Q_y(x)$ is said to be the biharmonic Green potential with pole $\{y\}$ if $\Delta^2 Q_y = \delta_y$. We prove here that if R is a radial space, that is a Riemannian manifold like the n-spaces and the Poincaré n-balls endowed with a radial metric $ds = \lambda(|x|)|dx|$, and if there exists a biharmonic Green potential on R, then given any biharmonic function b outside a compact set, there exists a biharmonic function B on R such that b-B is bounded near infinity. Actually we show that in an arbitrary Riemannian manifold R, biharmonic Green potentials exist if and only if given any biharmonic function b outside a compact set, there exist on R a biharmonic function B and two potentials a and a such that near infinity a and a biharmonic function a and two potentials a and a such that near infinity a and a biharmonic function a and two potentials a and a such that near infinity a and a biharmonic function a and two potentials a and a such that near infinity a biharmonic function a and a biharmonic function a biharmonic function

Also, making precise the definitions of biharmonic functions and biharmonic Green potentials in a general Riemannian space R, we investigate this biharmonic-extension property in R whether it is hyperbolic or parabolic.

This note studies principally three categories of Riemannian spaces: bipotential spaces, biharmonic-extension spaces and tapered spaces.

2. Preliminaries

In this note, R denotes a Riemann surface or an oriented C^{∞} -Riemannian manifold of dimension $n \geq 2$; dx denotes the volume element. If μ is a Radon measure on an open set ω in R, we know that (see, for example, Theorem 4.2 [1]) there exists a superharmonic function s on ω with μ as its associated measure in a local Riesz representation. This relation is denoted by $Lu = -\mu$. If f is a locally dx-integrable function on ω , we write Lu = -f if u is a δ -superharmonic function on ω with $d\lambda = f(x)dx$ as its associated signed measure.

If h is a harmonic function on an open set ω in R, a function b such that Lb=-h is said to be biharmonic on ω . For $y\in R$, if $G_y(x)=G(x,y)$ is the Green potential on R (resp. $E_y(x)=E(x,y)$ is the Evans function on R) if R is hyperbolic (resp. if R is parabolic), we write $LQ_y=-G_y$ (resp. $LQ_y=-E_y$). If $Q_y(x)$ is a potential on R, we say that $Q_y(x)$ is the $biharmonic\ Green\ potential\ on\ R$ with pole $\{y\}$. R is termed a $bipotential\ space$ if there are biharmonic Green potentials on R.

We remark that if R is a Riemannian manifold and if Δ is the Laplace-Beltrami operator on R (see Sario et al. [8]) then $L \equiv -\Delta$. We use the symbol L to cover the case when R is a Riemann surface also where the Laplacian is not invariant under a parametric change.

3. Biharmonic extension in hyperbolic spaces

In this section, R stands for a hyperbolic Riemann surface or a hyperbolic Riemannian manifold of dimension ≥ 2 .

Definition 3.1 In a hyperbolic Riemannian space R, a function b that is biharmonic outside a compact set is said to have the biharmonic-extension property if there exists a biharmonic function B on R such that b-B is bounded near infinity. R itself is said to be a biharmonic-extension space if every b on R that is biharmonic outside a compact set has the biharmonic-extension property.

Theorem 3.1 In a hyperbolic Riemannian space R, the following are equivalent:

- 1. R is a biharmonic-extension space.
- 2. For any finite continuous potential p with compact harmonic support, if Lg = -p then g has the biharmonic-extension property.

Proof. 1) \Rightarrow 2): This is obvious since g is a biharmonic function outside a compact set in R.

 $2) \Rightarrow 1$): Let b be a function on R, that is biharmonic outside a compact set A. Let Lb = -h on $R \setminus A$. Since h is harmonic, there exist finite continuous potentials p_1 and p_2 with compact harmonic support and a harmonic function H on R such that $h = p_1 - p_2 + H$ near infinity. Let $Lg_1 = -p_1$, $Lg_2 = -p_2$ and LB = -H, so that $b = g_1 - g_2 + B +$ (a harmonic function v) near infinity. Then $v = H_1 + v_1$ near infinity where H_1 is harmonic on R and v_1 is bounded harmonic near infinity.

Now by the assumption (2), there exist biharmonic functions B_1 and B_2 such that $g_1 - B_1$ and $g_2 - B_2$ are bounded near infinity. Let $B_0 = B_1 - B_2 + B + H_1$. Then B_0 is biharmonic on R and $b - B_0$ is bounded near infinity.

Search for examples: We have not succeeded in constructing Riemann surfaces R or Riemannian manifolds R of dimension ≥ 2 to establish that there is no inclusion relation between the two properties of R having biharmonic Green potentials and R being a biharmonic-extension space. However, if we carry out similar classifications of the second order elliptic differential operators on a domain Ω in \mathbb{R}^n , we can notice from the following two examples that the two properties are independent.

- 1. Let $\Omega = (0, \infty)$. Let $L = \frac{d^2}{dx^2}$ define the harmonic sheaf on Ω . Then, considering Ω as a biharmonic space, we can easily show that Ω is a biharmonic-extension space but there is no biharmonic Green potential on Ω .
- 2. Let $\Omega = \mathbb{R}$. Let $L = \frac{d^2}{dx^2} \frac{d}{dx}$ define the harmonic sheaf on Ω . Then Ω has biharmonic Green potentials on Ω , but it is not a biharmonic extension space.

In this context, it is of interest to know that if R is a radial Riemannian manifold having biharmonic Green potentials, then R is a biharmonic extension space (see the paragraph after Definition 3.2 and also Theorem 3.6); and if R is an arbitrary Riemannian space with biharmonic Green potentials, then given any biharmonic function b outside a compact set there exist

on R, a unique biharmonic function B and a potential p such that $|b-B| \le p$ near infinity as the following theorem shows.

Theorem 3.2 In a Riemannian space R, the following are equivalent:

- 1) There are biharmonic Green potentials on R.
- 2) Given any biharmonic function b outside a compact set, there exist on R a biharmonic function B and two potentials s_1 and s_2 such that near infinity, $|b B| \le s_1$ and $|L(b B)| \le s_2$.
- Proof. 1) \Rightarrow 2): Let b be a biharmonic function defined outside a compact set in R. Then, as in Remark 2 (a) in [6], b can be represented near infinity in the form $b = g_1 g_2 + p_1 p_2 + B$ where B is a uniquely determined biharmonic function on R; g_1 and g_2 are potentials on R; and $-Lg_1$, $-Lg_2$, p_1 and p_2 are finite continuous potentials on R with compact harmonic support. Set $s_1 = g_1 + g_2 + p_1 + p_2$ and $s_2 = -Lg_1 Lg_2$. Then s_1 and s_2 are two potentials on R such that near infinity, $|b B| \le s_1$ and $|L(b B)| \le s_2$.
- $2) \Rightarrow 1$): It is enough to show that for a potential p > 0 on R with compact harmonic support, there exists a potential g such that Lg = -p on R. Let s be a superharmonic function on R such that Ls = -p. Since s is biharmonic outside a compact set, by the assumption (2), there exist a biharmonic function B on R and two potentials s_1 and s_2 such that near infinity $|s-B| \leq s_1$ and $|L(s-B)| \leq s_2$. This implies that the subharmonic function |LB| on R is majorized by the potential $p + s_2$ outside a compact set and hence $LB \equiv 0$; that is B is harmonic on R.

Consequently, s - B is superharmonic on R and majorizes the subharmonic function- s_1 near infinity. Hence we can write s - B = g + h where g is a potential and h is harmonic on R. Then Lg = -p on R.

The following theorem gives a sufficient condition for the hyperbolic R to be a biharmonic-extension space. Let LQ = -G where G = G(x, y) is the Green potential on R with pole at $\{y\}$.

Theorem 3.3 If there exists a biharmonic function B on R such that $LB \geq 0$ and Q - B is bounded near infinity, then R is a biharmonic-extension space.

Proof. Let p be a finite continuous potential on R with compact harmonic support A and let Lg = -p. By Theorem 3.1, it is enough to show that g has the biharmonic-extension property.

Let k be an outerregular compact set such that $A \subset k$. Then $p = B_k p$ on $R \setminus k$ where $B_k p$ denotes the Dirichlet solution on $R \setminus k$ with boundary values p on ∂k and 0 at infinity. Since for the assumption in the theorem the position of the pole $\{y\}$ in $G_y(x) = G$ is immaterial, we can assume $y \in A$; as a result, we can find some $\lambda > 0$ such that $B_k p \leq \lambda G$ on $R \setminus A$. Since p is finite continuous on R, we can suppose $p \leq \lambda G$ on R.

Let $Ls = -(\lambda G - p)$. Then $L(g + s) = \lambda LQ$. Hence $g + s = \lambda Q + (a \text{ harmonic function } h)$ on R. Since Q - B is, by assumption, a superharmonic function on R, bounded near infinity, $Q - B = (a \text{ potential } Q_1) + (a \text{ bounded harmonic function } h_1)$ on R. Then, the superharmonic function $g - \lambda B = -s + \lambda(Q_1 + h_1) + h$ majorizes a subharmonic function on R and hence $g - \lambda B = (a \text{ potential } g_1) + (a \text{ harmonic function } H)$ on R.

Similarly, s has a subharmonic minorant outside a compact set and hence $s = (a \text{ potential } s_1) + (a \text{ harmonic function } h_3) \text{ on } R$. Consequently, $(g_1 + H) + (s_1 + h_3) = g - \lambda B + s = \lambda (Q - B) + h = \lambda (Q_1 + h_1) + h$. Equating the potential parts, we have $g_1 + s_1 = \lambda Q_1$. Since Q_1 is bounded near infinity, so is $g_1 = g - \lambda B - H$. Hence g has the biharmonic-extension property.

Definition 3.2 A hyperbolic Riemannian space R is said to be tapered if Q (where LQ = -G) is bounded outside a compact set. [6]

At this point, it is useful to remark that from the results in [3] and [6] we can deduce that there exist biharmonic Green potentials on a Riemannian space R if and only if there exist potentials p and g on R such that Lg = -p < 0 [3]; and that R is tapered if and only if there exist potentials p and g on R, g being bounded outside a compact set such that Lg = -p < 0 [6]. We have yet to construct a Riemannian manifold R that has biharmonic Green potentials but is not tapered. However, if R is a radial space like the n-spaces and the Poincaré n-balls, each endowed with a radial metric $ds = \lambda(|x|)|dx|$ (see p. 311 Sario et al. [8]), it can be proved using Theorem 6 [6] that R is tapered if and only if R has biharmonic Green potentials. Thus the Euclidean space \mathbb{R}^n is tapered if and only if $n \geq 5$; also, using Theorem 2.4, p. 316 Sario et al. [8] we conclude that the Poincaré n-ball $B_n^n = \{x \in \mathbb{R}^n, |x| = r, r < 1, ds = (1 - r^2)^{\alpha} |dx|, \alpha \in \mathbb{R}\}$ is tapered if and only if $\alpha > -\frac{3}{2}$ when $n = 2, -3 < \alpha < 1$ when n = 3 and $\alpha < \frac{1}{n-2}$ when n > 3.

Now from Theorem 3.3, it is evident that a tapered Riemannian space R is a biharmonic-extension space. Conversely, the following two propositions discuss some of the additional conditions required so that a biharmonic-extension space becomes a tapered space. Recall (Theorem 10 [7]) that if b is a bounded biharmonic function outside a compact set in \mathbb{R}^n , $n \geq 2$, then Δb tends to 0 at infinity; hence if $n \geq 3$, there exists a potential p on \mathbb{R}^n such that $|\Delta b| \leq p$ near infinity.

Proposition 3.4 Let R be a biharmonic-extension space on which if b is a bounded biharmonic function outside a compact set, there is a potential p on R such that $|Lb| \leq p$ near infinity. Then R is tapered.

Proof. To show that R is tapered, we have to show that if G is the Green function on R, then there exists a potential Q on R, bounded near infinity and LQ = -G. Let now $LQ_1 = -G$ for some superharmonic function Q_1 on R. Since Q_1 is biharmonic near infinity, there exists a biharmonic function B on R such that $Q_1 - B$ is bounded near infinity. Then by the assumption, there exists a potential p on R such that $|L(Q_1 - B)| \leq p$ near infinity. Hence $|LB| \leq p + G$ near infinity.

Consequently, $LB \equiv 0$ and B is harmonic on R. Since $Q_1 - B$ is superharmonic on R and bounded near infinity, its g.h.m. h is bounded on R. If we write $Q_1 - B = Q + h$, Q is a potential on R, bounded near infinity and LQ = -G. Hence R is tapered.

Again, a tapered Riemannian space R is a biharmonic-extension space with biharmonic Green potentials. We do not expect the converse to be true without any additional hypothesis. We show below that if R is a biharmonic-extension space of Almansi-type with biharmonic Green potentials, then R is tapered; we define the Almansi-type (see [7]) as follows: Let ω_n be a regular exhaustion of R with ρ_x^n denoting the harmonic measure on $\partial \omega_n$. R is said to be of Almansi-type if every biharmonic function R on R, for which R is locally uniformly bounded on R for large R, is necessarily harmonic on R.

Proposition 3.5 Let R be a biharmonic-extension space having biharmonic Green potentials. Suppose R is of Almansi-type. Then R is tapered.

Proof. Let G be a Green potential with point support and LQ = -G. We have to show that Q is bounded near infinity.

Since R has biharmonic Green potentials, Q can be assumed to be a potential on R [3]. Since R is a biharmonic-extension space, there exists a biharmonic function B on R such that Q-B is bounded near infinity. Hence $|B| \leq Q + c$ near infinity where $c \geq 0$ is a constant. Since $\int Q d\rho_x^n$ tends to 0 uniformly on compact sets on R which is assumed to be of Almansi-type, we conclude that $\int B d\rho_x^n$ is bounded on compact sets for large n. Hence B is harmonic on R.

Thus, Q - B is superharmonic on R and bounded near infinity. Hence if h is the g.h.m. of Q - B on R, h is bounded on R. Now, in the equation Q - B = (Q - B - h) + h, equating the harmonic parts, we obtain B = -h is bounded harmonic on R. Hence Q = (Q - B) + B is bounded near infinity. This proves that R is tapered.

Remark 3.1 The assumptions in the above two propositions imply that every bounded biharmonic function on R is harmonic. But in some tapered spaces we can find nonharmonic bounded biharmonic functions, as in the case of the Poincaré ball B_{α}^{n} for n > 4 and $-1 < \alpha < \frac{1}{n-2}$. Other simple examples of tapered spaces which are not of Almansi-type include $\mathbb{R}^{n} \setminus 0$ for $n \geq 5$ (see [7]).

We give now a necessary and sufficient condition for a hyperbolic space R to be tapered.

Theorem 3.6 Let R be a hyperbolic Riemannian space. Then R is tapered if and only if for any biharmonic function b outside a compact set there exist potentials p and g on R, both bounded near infinity, and a (unique) biharmonic function B on R such that near infinity $|b - B| \le g$ and $|L(b - B)| \le p$.

Proof. If R is tapered, any biharmonic function b outside a compact set has a representation of the form $b = g_1 - g_2 + p_1 - p_2 + B$ near infinity (see Theorem 5 and Lemma 8 in [6]) where g_1 and g_2 are potentials on R bounded near infinity; $-Lg_1$, $-Lg_2$, p_1 and p_2 are finite continuous potentials with compact harmonic support; and B is biharmonic on R. Consequently, with $g = g_1 + g_2 + p_1 + p_2$ and $p = -Lg_1 - Lg_2$, we have near infinity, $|b - B| \le g$ and $|L(b-B)| \le p$. Note that under these conditions, B is uniquely determined.

Conversely, let $LQ_1 = -G$. Then Q_1 being biharmonic near infinity, by the hypothesis, there exist a biharmonic function B and potentials p and g

on R such that p and g are bounded near infinity and $|Q_1 - B| \leq g$ and $|L(Q_1 - B)| \leq p$ outside a compact set. Since the harmonic function LB on R satisfies the condition $|LB| \leq p + G$ near infinity, $LB \equiv 0$; that is, B is harmonic. Hence $Q_1 - B$ is a superharmonic function on R bounded near infinity. Write $Q_1 - B = Q + h$ where Q is a potential on R bounded near infinity and h is harmonic on R. Moreover $LQ = L(Q_1 - B) = LQ_1 = -G$. Hence R is tapered.

Corollary 3.7 Let R be a tapered Riemannian space on which every bounded biharmonic function is harmonic. Let h be a harmonic function defined outside a compact set in R. Then the following are equivalent:

- 1) There exists a bounded biharmonic function u near infinity such that Lu = -h.
 - 2) There is a potential p on R such that $|h| \leq p$ near infinity.

Proof. 1) \Rightarrow 2): Let u be a bounded biharmonic function near infinity such that Lu = -h. Write $h = p_1 - p_2 + H$ where p_1 and p_2 are finite continuous potentials with compact support and H is harmonic on R. Let $Lg_1 = -p_1$, $Lg_2 = -p_2$ and LB = -H. Then $u = g_1 - g_2 + B + (a \text{ harmonic function } v)$ near infinity. Now v can be written as $v = f + v_1$ near infinity where f is harmonic on R and v_1 is bounded harmonic near infinity; moreover, since R is tapered, g_1 and g_2 can be assumed to be bounded near infinity (Theorem 9 [6]). Consequently, the biharmonic function B + f on R is bounded near infinity and hence is harmonic by the hypothesis. This implies that H = -LB = -L(B + f) = 0 and that $h = p_1 - p_2$. Hence $|h| \leq p_1 + p_2$ near infinity.

 $2) \Rightarrow 1$): Conversely, let h be a harmonic function outside a compact set such that $|h| \leq p$ near infinity, for a potential p on R. Writing $h = p_1 - p_2 + H$ near infinity, we note that $|H| \leq p + p_1 + p_2$ near infinity and hence $H \equiv 0$. Since R is tapered, we can choose g_1 and g_2 on R, both bounded near infinity, such that $Lg_1 = -p_1$ and $Lg_2 = -p_2$. Thus, near infinity, $u = g_1 - g_2$ is a bounded biharmonic function such that Lu = -h. (For the implication $(2) \Rightarrow (1)$, the assumption that every bounded biharmonic function on R is harmonic is redundant.)

Remark 3.2 1) Suppose there is a potential > 0 on R tending to 0 at infinity. Let h be harmonic outside a compact set. Then $|h| \le p$ near infinity for a potential p on R if and only if h tends to 0 at infinity. This is

so, since in this case every potential with compact harmonic support tends to 0 at infinity.

2) \mathbb{R}^n , $n \geq 3$, and B^n_{α} with $\alpha \leq -1$ and $n \geq 2$ are some of the hyperbolic Riemannian manifolds in which there exist potentials > 0 tending to 0 at infinity and every bounded biharmonic function is harmonic. Here \mathbb{R}^3 and \mathbb{R}^4 are not tapered and for every bounded biharmonic function u outside a compact set in \mathbb{R}^n , $n \geq 2$, $\Delta u \to 0$ at infinity, but there is no bounded biharmonic function u near infinity such that $\Delta u = \frac{1}{r^{n-2}}$ (n = 3, 4). However the above corollary is valid in \mathbb{R}^n , $n \geq 5$, which are tapered and in these cases we have a variant of this corollary as follows:

Theorem 3.8 Let h be a harmonic function defined outside a compact set in \mathbb{R}^n , $n \geq 5$. Then $h \in L^p(\omega)$ for some p, $1 \leq p < \infty$ and some neighbourhood ω of infinity if and only if there exists a bounded biharmonic function b near infinity such that $\Delta b = h$.

To prove this theorem, we need the following lemmas.

Lemma 3.9 If s is a subharmonic function in $L^p(\mathbb{R}^n)$, $1 \le p < \infty$ and $n \ge 2$, then $s \le 0$ on \mathbb{R}^n .

Proof. For $x_0 \in \mathbb{R}^n$, let $S_n = \{x : |x - x_0| = 1\}$ and σ_n be the surface area of S_n . Since $t = s^+ \ge 0$, t^p is subharmonic and using the polar coordinates for $x = (r, \omega), |x - x_0| = r$, we have $t^p(x_0) \le \frac{1}{\sigma_n} \int_{S_n} t^p(r, \omega) d\omega$.

Since $t \in L^p(\mathbb{R}^n)$ by hypothesis,

$$\infty > \int_{0}^{\infty} \int_{S_n} t^p(r,\omega) r^{n-1} dr d\omega \ge \int_{0}^{\infty} \sigma_n t^p(x_0) r^{n-1} dr.$$

This is possible if and only if $t^p(x_0) = 0$. Since x_0 is arbitrary $t^p \equiv 0$ on \mathbb{R}^n and hence $s \leq 0$ on \mathbb{R}^n .

For the statement of the following lemma, we shall say that a subharmonic function f defined outside a compact set on \mathbb{R}^n extends subharmonically on \mathbb{R}^n , if there exists a subharmonic function g on \mathbb{R}^n such that g is not majorized by a harmonic function on \mathbb{R}^n and f = g outside a compact set.

Lemma 3.10 Let u be an L^p -subharmonic function, $1 \le p < \infty$, defined outside a compact set in \mathbb{R}^n , $n \ge 2$. Then, u cannot be extended subhar-

monically on \mathbb{R}^n .

Proof. Suppose there exists a subharmonic function v not majorized by a harmonic function on \mathbb{R}^n such that u = v outside a compact set. Then, for large r, the function s defined as u on $|x| \geq r$ and $D_r u$ on |x| < r where $D_r u$ is the Dirichlet solution on |x| < r with boundary values u, is subharmonic on \mathbb{R}^n and $s \geq v$.

If $u(x) \in L^p$ on $|x| \geq r$, s(x) is in the harmonic Hardy class on |x| < r (Axler et al. p. 103 [5]) and hence there exists a harmonic function H(x) on |x| < r such that $|s|^p < H$. Then $\int_{|x| < r} |s(x)|^p dx \leq c_n H(0)$ for a constant c_n . That is, s belongs to L^p on |x| < r, which implies that $s \in L^p(\mathbb{R}^n)$ since s(x) = u(x) on $|x| \geq r$. Then, by Lemma 3.9, $s \leq 0$ and hence $v \leq 0$ on \mathbb{R}^n , a contradiction.

Lemma 3.11 Let u be a subharmonic function on an open set ω containing $|x| \geq r$ on \mathbb{R}^n , $n \geq 2$. Suppose $u \in L^p(\omega)$ for some $p, 1 \leq p < \infty$. Then u is upper bounded on $|x| \geq r$.

Proof. By hypothesis, $u^+(x)$ is an L^p -subharmonic function on the open set ω containing $|x| \geq r$.

- 1) In \mathbb{R}^2 , if u^+ is not upper bounded on $|x| \geq r$, it can be extended subharmonically on \mathbb{R}^2 (Corollary 1 [2]). This is a contradiction (Lemma 3.10) since $u^+ \in L^p$ on $|x| \geq r$. This means that u^+ and hence u is upper bounded on $|x| \geq r$.
- 2) In \mathbb{R}^n , $n \geq 3$, there exists a subharmonic function s(x) on \mathbb{R}^n and some $\alpha \leq 0$ such that $u^+(x) = s(x) \alpha |x|^{2-n}$ on $|x| \geq r$ (Theorem 1'[2]). Hence $s(x) \geq \alpha |x|^{2-n}$.

Denoting by M(R,s) the mean-value of s(x) on |x|=R, suppose $\lim_{R\to\infty}M(R,s)=\infty$. Then $\lim_{R\to\infty}M(R,u^+)=\infty$. Hence u^+ can be extended subharmonically on \mathbb{R}^n (Theorem 2'[2]), a contradiction (Lemma 3.10); thus $\lim_{R\to\infty}M(R,s)<\infty$, in which case s has a harmonic majorant h on \mathbb{R}^n . Since h is lower bounded, it is a constant c and $c\geq 0$. Hence u^+ is bounded on $|x|\geq r$ and u is upper bounded by $c-\alpha|x|^{2-n}$ on $|x|\geq r$.

Thus, for all $n \geq 2$, u is upper bounded on $|x| \geq r$ in \mathbb{R}^n .

Lemma 3.12 Let h be a harmonic function defined outside a compact set in \mathbb{R}^n , $n \geq 2$. Then h tends to 0 at infinity if and only if $h \in L^p(\omega)$ for some $p, 1 \leq p < \infty$, and some neighbourhood ω of infinity.

Proof. Suppose $h \in L^p(\omega)$. Then by Lemma 3.11, h is bounded near infinity and hence tends to a limit l at infinity; l should be 0 since $h \in L^p(\omega)$.

Conversely, let h tend to 0 at infinity.

- 1) In \mathbb{R}^n , $n \geq 3$, write $h = p_1 p_2 + H$ near infinity where p_i (i = 1, 2) is a finite continuous potential with compact support on \mathbb{R}^n and H is harmonic on \mathbb{R}^n . Since p_i and h tend to 0 at infinity, $H \equiv 0$. Now, for sufficiently large r, $p_i(x) = B_r p_i(x)$ for |x| > r where $B_r p_i$ denotes the Dirichlet solution on |x| > r with boundary values $p_i(x)$ on |x| = r and 0 at infinity. Consequently $p_i(x) \leq \alpha_i |x|^{2-n}$ in |x| > r where $\alpha_i = \max_{|x|=r} p_i(x)$ and hence if ω is the open set |x| > r, $p_i \in L^p(\omega)$ for $p > \frac{n}{n-2}$. Hence $h \in L^p(\omega)$.
- 2) In \mathbb{R}^2 , write $h = s_1 s_2 + H$ near infinity where s_i (i = 1, 2) is a finite continuous logarithmic potential with compact harmonic support on \mathbb{R}^2 and H is harmonic on \mathbb{R}^2 . Suppose flux s_i at infinity is α_i . Then $\alpha_1 = \alpha_2 = \alpha$ since flux h and flux H at infinity are 0; also since h and $s_i \alpha \log |x|$ tend to 0 at infinity, $H \equiv 0$. Now, for sufficiently large r, $|s_i \alpha \log |x|| \le \frac{M}{|x|}$ when |x| > r. Hence $|h(x)| \le \frac{2M}{|x|}$ when |x| > r; consequently $h \in L^p$ on |x| > r, if p > 2.

Proof of Theorem 3.8. 1) Suppose $h \in L^p(\omega)$ for some finite $p \ge 1$. Then by Lemma 3.12, h tends to 0 at infinity and consequently Corollary 3.7 and the remarks that follow can be used to assert the existence of a bounded biharmonic function b near infinity such that $\Delta b = h$.

2) Conversely, let h be harmonic outside a compact set such that for a bounded biharmonic function b, $\Delta b = h$. Then by Corollary 3.7, h tends to 0 at infinity. Consequently by Lemma 3.12, $h \in L^p(\omega)$ for $p > \frac{n}{n-2}$ and some neighbourhood ω of the point at infinity.

We conclude this section with a remark on the set of nonremovable singularities for bounded biharmonic functions.

Theorem 3.13 Let R be a biharmonic-extension space. Suppose K is compact, w is open, $K \subset w \subset R$ and b is a bounded biharmonic function on $w \setminus K$ which does not extend as a biharmonic function on w. Then given any open set $\Omega \supset K$, there exists a bounded biharmonic function on $\Omega \setminus K$ which does not extend biharmonically on Ω .

Proof. It is enough to prove the theorem assuming $\Omega = R$. Since b is bounded biharmonic on $w \setminus K$, (easily modifying the proof of Theorem 3.1 [4]

given for \mathbb{R}^n to suit the Riemannian space R), we can write b = s - v on $w \setminus K$ where s is biharmonic on $R \setminus K$ and v is biharmonic on w.

Since R is a biharmonic-extension space, there exists a biharmonic function B on R such that u = s - B is bounded near infinity; hence we can assume that for a relatively compact open set ω_0 , $K \subset \omega_0 \subset \bar{\omega}_0 \subset \omega$, u is bounded on $R \setminus \omega_0$. But b = u - (v - B) on $\omega \setminus K$ and b and v - B are bounded on $\omega \setminus K$; hence u is bounded on $\omega \setminus K$. Thus u is a bounded biharmonic function on $R \setminus K$. Moreover u cannot be extended as a biharmonic function on R; for if u extends biharmonically on R, (v - B) being biharmonic on ω , u0 also extends biharmonically on u0, a contradiction.

4. Flux condition

In this section also, R stands for a hyperbolic Riemann surface or a hyperbolic Riemannian manifold of dimension ≥ 2 .

Definition 4.1 R is said to satisfy the *flux condition* if given any harmonic function h outside a compact set with flux h at infinity 0, there exist a biharmonic function B on R and a bounded biharmonic function u outside a compact set such that L(B+u)=-h near infinity.

Remark 4.1 1) \mathbb{R}^n , $n \geq 2$, satisfy the flux condition. (See Theorem 12 [6]).

- 2) If R is a biharmonic-extension space, this definition is redundant. For, in this case, for any harmonic h outside a compact set, there always exist B and u as in the definition such that L(B+u)=-h near infinity.
- **Theorem 4.1** Let R be hyperbolic but not a biharmonic-extension space, satisfying the flux condition. Then given a biharmonic function b outside a compact set, there exists a biharmonic function B_0 on R such that $b B_0$ is bounded near infinity if and only if flux Lb at infinity is 0.
- *Proof.* 1) Let h = -Lb and flux h at infinity 0. Since R satisfies the flux condition, L(B+u) = -h. Hence $b = B + u + h_0$ near infinity where h_0 is harmonic outside a compact set. Since R is hyperbolic, there exist a harmonic function H on R and a bounded harmonic function v outside a compact set such that $h_0 = H + v$. Hence if $B_0 = B + H$, B_0 is biharmonic on R and $b B_0$ is bounded near infinity.
- 2) Conversely, let b be a biharmonic function outside a compact set such that for a biharmonic function B_0 in R, $b-B_0$ is bounded near infinity.

Suppose flux Lb at infinity is $\alpha \neq 0$.

Let G be the Green potential on R with pole at some $\{y\}$ and let LQ = -G. Take flux G at infinity as β . Then $\beta \neq 0$ and flux $L(Q + \frac{\beta}{\alpha}b)$ at infinity is 0. Hence from what we have proved in (1) above, there exists a biharmonic function B_1 on R such that $Q + \frac{\beta}{\alpha}b + B_1$ is bounded near infinity. Since we know that $b - B_0$ is bounded near infinity, we conclude $Q_1 = Q + \frac{\beta}{\alpha}B_0 + B_1$ is bounded near infinity. We shall show that this conclusion leads to the contradiction that R is a biharmonic-extension space.

For, let s be any biharmonic function outside a compact set in R. Let flux Ls at infinity is λ . Then flux $L(s+\frac{\lambda}{\beta}Q_1)=0$. Hence by the flux condition there exists a biharmonic function B_2 on R such that $s+\frac{\lambda}{\beta}Q_1-B_2$ is bounded near infinity. Since Q_1 is bounded near infinity, $s-B_2$ is bounded near infinity. This implies that R is a biharmonic-extension space, a contradiction.

This contradiction arises out of the assumption that $\alpha \neq 0$. Thus, we have proved that flux Lb at infinity is 0.

5. Biharmonic extension in parabolic spaces

In this section, R stands for a parabolic Riemann surface or a parabolic Riemannian manifold of dimension ≥ 2 .

Let $E = E_y(x)$ be the Evans function on R with pole at some point $\{y\}$. Let us denote Q by LQ = -E on R. Since $|E_y(x) - E_{y_1}(x)|$ is bounded near infinity for two different poles y and y_1 , in the context of biharmonic extension the pole y can be fixed conveniently.

Definition 5.1 A parabolic Riemannian space R is said to be a biharmonic-extension space if given a biharmonic function b outside a compact set there exist a biharmonic function B on R and a constant α such that $b - B - \alpha E$ is bounded near infinity.

Theorem 5.1 A parabolic Riemannian space R is a biharmonic-extension space if and only if for any finite continuous logarithmic potential p with compact harmonic support on R, if Lg = -p, there exist a biharmonic function B on R and a constant α such that $g - B - \alpha E$ is bounded near infinity.

Proof. The proof is similar to that of Theorem 3.1 with the proviso that any harmonic function h outside a compact set in R can be written as h = 1

 $p_1 - p_2 + H$ near infinity where p_1 and p_2 are finite continuous logarithmic potentials with compact harmonic support on R and H is harmonic on R; or in another representation $h = f + \alpha E + v$ near infinity where f is harmonic on R and v is bounded harmonic near infinity.

If the parabolic space R satisfies the flux condition (the same as in Definition 4.1), then as in Section 4 we can prove the following:

Lemma 5.2 Let the parabolic space R satisfy the flux condition. Then any biharmonic function b outside a compact set is of the form $b = B + \alpha Q + \beta E + u$ near infinity where B is biharmonic on R, u is bounded biharmonic near infinity, α and β are constants and LQ = -E.

Lemma 5.3 If the parabolic space R satisfies the flux condition and if $Q + B + \beta E$ is bounded near infinity for some biharmonic function B on R, then R is a biharmonic-extension space.

Theorem 5.4 Let R be a parabolic but not a biharmonic-extension space, satisfying the flux condition. Then given a biharmonic function b outside a compact set, there exist a biharmonic function B_0 on R and a constant α such that $b - B_0 - \alpha E$ is bounded near infinity if and only if flux Lb at infinity is 0.

References

- [1] Anandam V., Admissible superharmonic functions and associated measures. J. London Math. Soc. 19 (1979), 65–78.
- [2] Anandam V., Subharmonic functions outside a compact set in \mathbb{R}^n . Proc. Amer. Math. Soc. **84** (1982), 52–54.
- [3] Anandam V., Biharmonic Green functions in a Riemannian manifold. Arab J. Math. Sc. 4 (1998), 39–45.
- [4] Anandam V. and AlGwaiz M., Global representation of harmonic and biharmonic functions. Potential Analysis 6 (1997), 207-214.
- [5] Axler S., Bourdon P. and Ramey W., *Harmonic function theory*. Springer-Verlag, 1992.
- [6] Bajunaid I. and Anandam V., Biharmonic extensions in Riemannian manifolds. Hiroshima Math. J. **30** (2000), 9–20.
- [7] Bajunaid I. and Anandam V., Biharmonic functions near infinity in \mathbb{R}^n . Math. Rep. Acad. Sc. Roumanie **3** (2001), 1–11.
- [8] Sario L., Nakai M., Wang C. and Chung L., Classification theory of Riemannian manifolds. L. N. Math. 605, Springer-Verlag, 1977.

V. Anandam
Department of Mathematics
King Saud University
P.O. Box 2455, Riyadh 11451
Saudi Arabia
E-mail: vanandam@ksu.edu.sa

S.I. Othman
Department of Mathematics
King Saud University
P.O. Box 2455, Riyadh 11451
Saudi Arabia
E-mail: sadoon@ksu.edu.sa