Growth properties of p-th hyperplane means of Green potentials in a half space

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1. Introduction.

Recently, for a Green potential v on the unit ball of \mathbb{R}^n , Gardiner [1] studied the limiting behavior of $\mathcal{M}_p(v, r)$, which is the p-th order mean of v over the sphere of radius r centered at the origin. In this paper we are concerned with Green potentials Gf in the half space $D = \{x = (x', x_n) \in \mathbb{R}^{n-1} \times \mathbb{R}^1; x_n > 0\}$, where $n \ge 2$ and f is a nonnegative measurable function on D satisfying

$$\int_D x_n^{\alpha} f(x)^q dx < \infty,$$

where $q \ge 1$ and $\alpha \le 2q-1$. For p>0 and a nonnegative Borel measurable function u on D, define $M_p(u, r) = \left(\int_{\mathbb{R}^{n-1}} u(x', r)^p dx'\right)^{1/p}$; in case $p = \infty$, define $M_{\infty}(u, r) = \sup\{u(x', r); x' \in \mathbb{R}^{n-1}\}$. Our aim in this paper is to prove that

$$\lim_{x_n \downarrow 0} x_n^{(n-2q+\alpha)/q-(n-1)/p} M_p(Gf, x_n) = 0$$
,

or, more weakly,

$$\lim \inf_{x_n \downarrow 0} x_n^{(n-2q+\alpha)/q-(n-1)/p} M_p(Gf, x_n) = 0$$

for p satisfying a suitable condition; the power of x_n is shown to be best possible. In case q=1, our theorems below give versions of Gardiner's results in [1] to the half space.

2. Preliminary lemmas.

Now we give some notation and terminologies needed later. Let G(x, y) denote the Green function in the half space D, that is,

$$G(x, y) = \begin{cases} |x-y|^{2-n} - |\bar{x}-y|^{2-n} & \text{in case } n \ge 3, \\ \log(|\bar{x}-y|/|x-y|) & \text{in case } n = 2, \end{cases}$$

where $\bar{x}=(x',-x_n)$ for $x=(x',x_n)$. We define the Green potential $G\mu$ of a nonnegative (Radon) measure μ on D by setting

$$G\mu(x) = \int_D G(x, y) d\mu(y).$$

If μ has a density $f \in L^1_{loc}(D)$, then we write Gf instead of $G\mu$.

It is easy to see that $G\mu \not\equiv \infty$ if and only if

$$\int_{D} (1+|y|)^{-n} y_{n} d\mu(y) < \infty.$$

The symbols K, K_1 , K_2 , \cdots , will be used to denote various constants independent of the variables in question. We use the convention that $1/0 = \infty$.

First we show a fundamental tool in our discussions.

LEMMA 1. If
$$(n-1)/n , then
$$\left(\left(\int_{nr-1} G(x, y)^p dx' \right)^{1/p} \le K x_n y_n (x_n + y_n)^{-n + (n-1)/p} \right);$$$$

if n>2 and (n-1)/(n-2) < p, then

$$\left(\int_{\mathbb{R}^{n-1}} G(x, y)^{p} dx'\right)^{1/p} \\
\leq K x_{n} y_{n} \{(x_{n} + y_{n})^{-n + (n-1)/p} + |x_{n} - y_{n}|^{2-n + (n-1)/p} (x_{n} + y_{n})^{-2}\};$$

if n>2 and p=(n-1)/(n-2), then

$$\left(\int_{\mathbb{R}^{n-1}} G(x, y)^p dx'\right)^{1/p} \leq K x_n y_n (x_n + y_n)^{-2} \left\{1 + \left[\log((x_n + y_n) / |x_n - y_n|)\right]^{1/p}\right\},$$

where K is a positive constant independent of x and y.

PROOF. First we give a proof in case $n \ge 3$. In this case

$$G(x, y) \leq K_1 x_n y_n |x-y|^{2-n} |\bar{x}-y|^{-2}$$

and hence

$$\left(\int_{\mathbb{R}^{n-1}} G(x, y)^{p} dx'\right)^{1/p} \\
\leq K_{1} x_{n} y_{n} \left(\int_{\mathbb{R}^{n-1}} \left[(|x'|^{2} + (x_{n} - y_{n})^{2})^{(2-n)/2} (|x'|^{2} + (x_{n} + y_{n})^{2})^{-1} \right]^{p} dx'\right)^{1/p} \\
\leq K_{2} x_{n} y_{n} I(a, b),$$

where $a = |x_n - y_n|$, $b = |x_n + y_n|$ and

$$I(a, b) = \left(\int_{0}^{\infty} \left[(r+a)^{2-n} (r+b)^{-2} \right]^{p} r^{n-2} dr \right)^{1/p}.$$

If $(n-1)/n , then, since <math>a \le b$, we have

$$I(a, b) \leq \left(\int_{0}^{b} [(r+a)^{2-n}(r+b)^{-2}]^{p} r^{n-2} dr \right)^{1/p} + \left(\int_{b}^{\infty} [(r+a)^{2-n}(r+b)^{-2}]^{p} r^{n-2} dr \right)^{1/p}$$

$$\leq b^{-2} \left(\int_0^b r^{(2-n)p+n-2} dr \right)^{1/p} + \left(\int_b^\infty r^{-np+n-2} dr \right)^{1/p}$$

$$\leq K_3 b^{-n+(n-1)/p}.$$

The remaining cases can be proved similarly.

In case n=2, for any $\varepsilon > 0$, we can find $K(\varepsilon) > 0$ such that

$$G(x, y) \leq K(\varepsilon)x_2y_2|x-y|^{-\varepsilon}|\bar{x}-y|^{\varepsilon-2}$$
.

Thus the same arguments as above are also applicable to obtain the required result.

For $0 < \beta < n$, we define an outer capacity by setting

$$C_{\beta}(E) = \inf \mu(\mathbf{R}^n), \quad E \subset \mathbf{R}^n,$$

where the infimum is taken over all nonnegative measures μ on \mathbb{R}^n such that $\int |x-y|^{\beta-n}d\mu(y) \ge 1$ for every $x \in E$.

In case $\beta = n$, for a set $E \subset \mathbb{R}^n$, define

$$C_n^{(p)}(E) = \inf \mu(\mathbf{R}^n),$$

where the infimum is taken over all nonnegative measures μ on \mathbb{R}^n such that

$$\int_{B(x,1)} [\log(2/|x-y|)]^{1/p} d\mu(y) \ge 1 \quad \text{for every } x \in E.$$

Here B(x, a) denotes the open ball with radius a and center at x.

For simplicity, let R_+ denote the open interval $(0, \infty)$.

LEMMA 2. Let $0 < \beta < 1$ and μ be a nonnegative measure on \mathbf{R}_+ such that $\mu(\mathbf{R}_+) < \infty$. Then there exists a set $E \subset \mathbf{R}_+$ such that

$$\lim_{x\to 0, x\in R_+-E} x^{\beta} \int_{R_+} |x-y|^{-\beta} d\mu(y) = 0$$

and

$$\sum_{i} 2^{i\beta} C_{1-\beta}(E_i) < \infty$$
,

where $E_j = \{x \in E; 2^{-j} \le x < 2^{-j+1}\}.$

PROOF. For x>0, we write $\int |x-y|^{-\beta} d\mu(y) = u_1(x) + u_2(x)$, where

$$u_1(x) = \int_{\{y; |x-y| < x/2\}} |x-y|^{-\beta} d\mu(y)$$

and

$$u_2(x) = \int_{\{y \in R_+; |x-y| \ge x/2\}} |x-y|^{-\beta} d\mu(y).$$

If $|x-y| \ge x/2$, then $x^{\beta}|x-y|^{-\beta} \le 2^{\beta}$, so that we can apply Lebesgue's dominated convergence theorem to obtain

$$\lim_{x\downarrow 0} x^{\beta} u_2(x) = 0.$$

For each positive integer j, we define

$$E_i = \{x : 2^{-j} \le x < 2^{-j+1}, 2^{-j\beta} u_1(x) > a_i^{-1}\},$$

where $\{a_j\}$ is a sequence of positive integers so chosen that

$$\lim_{j\to\infty} a_j = \infty$$
 and $\sum_j a_j \mu(D_j) < \infty$ with $D_j = (2^{-j-1}, 2^{-j+2})$.

Then it follows from the definition of $C_{1-\beta}$ that

$$C_{1-\beta}(E_j) \leq a_j 2^{-j\beta} \mu(D_j).$$

If we set $E = \bigcup_j E_j$, then we see easily that E has the required properties.

Let $I_j = [2^{-j}, 2^{-j+1})$. Then we have

$$\int_{I_j} |x-y|^{-\beta} dx \leq 2 \int_0^{2^{-j}/2} |x|^{-\beta} dx = 2 (1-\beta)^{-1} (2^{-j-1})^{1-\beta} \equiv A_{\beta} 2^{j(\beta-1)}.$$

If $\int |x-y|^{-\beta} d\mu(y) \ge 1$ on I_j , then

$$\int_{I_{j}} dx \leq \int_{I_{j}} \left(\int |x-y|^{-\beta} d\mu(y) \right) dx = \int \left(\int_{I_{j}} |x-y|^{-\beta} dx \right) d\mu(y)
\leq A_{\beta} 2^{j(\beta-1)} \mu(\mathbf{R}_{+}),$$

which implies that $2^{\beta j}C_{1-\beta}(I_j) \ge A_{\beta}^{-1} > 0$. Thus $I_j - E_j \ne \infty$ for large j, and hence Lemma 2 gives the following result.

COROLLARY. If μ and β are as in Lemma 2, then

$$\lim\inf_{x\,\downarrow\,0}\,x^{\,\beta}\!\!\int_{R_+}\!|\,x-y\,|^{\,-\,\beta}d\mu(y)=0\,.$$

Similarly, we can prove the following results, which deal with the case $\beta=0$.

LEMMA 3. Let p>0 and let μ be a nonnegative measure on R_+ such that $\mu(R_+)<\infty$. Then there exists a set $E \subset R_+$ such that

$$\lim_{x\to 0, x\in R_+-E} \int_{R_+} [\log(|x+y|/|x-y|)]^{1/p} d\mu(y) = 0$$

and

$$\sum_{i} C_{1}^{(p)}(E_{i}) < \infty$$
.

COROLLARY. If p and μ are as in Lemma 3, then

$$\lim \inf_{x \downarrow 0} \int_{R_{+}} [\log(|x+y|/|x-y|)]^{1/p} d\mu(y) = 0.$$

3. p-th order hyperplane mean.

For a number $p \ge 1$, let p' = p/(p-1). We begin with giving versions of Theorems 1 and 2 in [1] in the case of half space. We give proofs of our results for the sake of completeness.

THEOREM 1. Let μ be a nonnegative measure on D such that $\int_D y_n^{\alpha} d\mu(y) < \infty$. If $1 \le p < (n-1)/(n-2)$ and $-(n-1)/p' < \alpha \le 1$, then

$$\lim_{r\to 0} r^{(n-1)/p'+(\alpha-1)} M_p(G\mu, r) = 0.$$

PROOF. First, by Minkowski's inequality, we have

$$M_p(G\mu, x_n) \leq \int_D \left(\int_{\mathbb{R}^{n-1}} [G(x, y)]^p dx' \right)^{1/p} d\mu(y)$$

and hence Lemma 1 yields

$$M_p(G\mu, x_n) \leq K_1 \int_D [x_n y_n^{1-\alpha} (x_n + y_n)^{-n+(n-1)/p}] y_n^{\alpha} d\mu(y).$$

Since $x_n^{(n-1)/p'+(\alpha-1)}[x_ny_n^{1-\alpha}(x_n+y_n)^{-n+(n-1)/p}]$ is not larger than 1 and it tends to zero as $x_n\to 0$ for fixed y_n , Lebesgue's dominated convergence theorem implies that $x_n^{(n-1)/p'+(\alpha-1)}M_p(G\mu, x_n)$ tends to zero as $x_n\to 0$.

THEOREM 2. Let μ be as in Theorem 1. If $n \ge 3$, $(n-1)/(n-2) \le p < (n-1)/(n-3)$ and $-(n-1)/p' < \alpha \le 1$, then

$$\liminf_{r\to 0} r^{(n-1)/p'+(\alpha-1)} M_p(G\mu, r) = 0.$$

PROOF. We give a proof only in case p>(n-1)/(n-2). By Minkowski's inequality and Lemma 1, we obtain

$$M_p(G\mu, x_n) \leq \int_D \left(\int_{\mathbb{R}^{n-1}} [G(x, y)]^p dx' \right)^{1/p} d\mu(y)$$

and

$$\left(\int_{\mathbb{R}^{n-1}} G(x, y)^p dx' \right)^{1/p} \le K_1 x_n y_n \left[(x_n + y_n)^{-n + (n-1)/p} + (x_n + y_n)^{-2} |x_n - y_n|^{2-n + (n-1)/p} \right].$$

Hence we establish

$$x_n^{(n-1)/p'+(\alpha-1)}M_p(G\mu, x_n) \leq K_1[I_1(x_n)+I_2(x_n)],$$

where

$$I_{1}(x_{n}) = \int_{D} \left[x_{n}^{(n-1)/p' + \alpha} y_{n}^{1-\alpha} | x_{n} + y_{n} |^{-n + (n-1)/p} \right] y_{n}^{\alpha} d\mu(y)$$

and

$$I_{2}(x_{n}) = \int_{D} \left[x_{n}^{(n-1)/p'+\alpha} y_{n}^{1-\alpha} (x_{n} + y_{n})^{-2} |x_{n} - y_{n}|^{2-n+(n-1)/p} \right] y_{n}^{\alpha} d\mu(y).$$

In view of the proof of Theorem 1, we see that $I_1(x_n)$ tends to zero as $x_n \rightarrow 0$. On the other hand, if $0 < y_n \le 2x_n$, then

$$|x_n^{(n-1)/p'+\alpha}y_n^{1-\alpha}|x_n-y_n|^{2-n+(n-1)/p}(x_n+y_n)^{-2} \leq K_3x_n^{\beta}|x_n-y_n|^{-\beta},$$

where $\beta = n-2-(n-1)/p$; if $y_n > 2x_n$, then

$$|x_n^{(n-1)/p'+\alpha}y_n^{1-\alpha}||x_n-y_n||^{2-n+(n-1)/p}(x_n+y_n)^{-2} \leq K_4(x_n/y_n)^{(n-1)/p'+\alpha} \leq K_5.$$

Here note that $0 < \beta < 1$. Consequently, by the Corollary to Lemma 2 and Lebesgue's dominated convergence theorem, we find that $\lim \inf_{x_n \to 0} I_2(x) = 0$ (cf. Proof of Lemma 2).

LEMMA 4. If
$$0 , $\alpha + p > -1$ and $1 - n + (\alpha + n)/p < 0$, then
$$\left(\left(\sum_{n} G(x, y)^{p} y_{n}^{\alpha} dy \right)^{1/p} \le K x_{n}^{2-n+(\alpha+n)/p} \right)$$$$

with a positive constant K independent of x.

PROOF. Consider the sets

$$D(x) = \{ y \in D; y_n > 2x_n \}$$
 and $E(x) = \{ y \in D; y_n \le 2x_n \}.$

If $y \in D(x)$, then $G(x, y) \le K_1 x_n (y_n - x_n) |x - y|^{-n}$, so that we have by polar coordinates with the origin at x

$$\left(\int_{D(x)} G(x, y)^{p} y_{n}^{\alpha} dy \right)^{1/p} \leq K_{1} x_{n} \left(\int_{D(x)} \left[(y_{n} - x_{n}) | x - y|^{-n} \right]^{p} (y_{n} - x_{n})^{\alpha} dy \right)^{1/p}
\leq K_{2} x_{n} \left(\int_{x_{n}}^{\infty} r^{(1-n)p + \alpha} r^{n-1} dr \right)^{1/p}
\leq K_{3} x_{n}^{2-n + (\alpha+n)/p}.$$

On the other hand, if $y \in E(x) - B(x, x_n/2)$, then, letting z = (x', 0), we see that $G(x, y) \le K_4 x_n y_n (|z-y| + x_n)^{-n}$, so that

$$\left(\int_{E(x)} G(x, y)^{p} y_{n}^{\alpha} dy\right)^{1/p} \leq K_{5} x_{n}^{\alpha/p} \left(\int_{B(x, x_{n}/2)} |x - y|^{p(2-n)} dy\right)^{1/p}
+ K_{5} x_{n} \left(\int_{E(x)} \left[y_{n} (|z - y| + x_{n})^{-n}\right]^{p} y_{n}^{\alpha} dy\right)^{1/p}
\leq K_{6} x_{n}^{2-n+(\alpha+n)/p} + K_{6} x_{n} \left(\int_{0}^{\infty} (r + x_{n})^{-np} r^{p+\alpha+n-1} dr\right)^{1/p}
\leq K_{7} x_{n}^{2-n+(\alpha+n)/p}.$$

Thus Lemma 4 is proved.

Now we give our main theorems.

THEOREM 3. Let $1 \le q \le p$, $\alpha < 2q - 1$ and

$$(n-2q)/q(n-1) < 1/p < (n-q+\alpha)/q(n-1)$$
.

If f is a nonnegative measurable function on D such that $\int_{\mathcal{D}} y_n^{\alpha} f(y)^q dy < \infty$, then

$$\lim_{x_n\to 0} x_n^{(n-2q+\alpha)/q-(n-1)/p} M_p(Gf, x_n) = 0.$$

PROOF. The case q=1 was proved by Theorem 1, so we assume that q>1. Let (δ, β) be taken so that

$$q(n-1)\delta+q-n<\beta< q(n-1)\delta+\alpha-q(n-1)/p\ ,$$

$$\alpha-q\delta<\beta<-q\delta+2q-1$$

and

$$(n-2q)/q(n-2) < \delta < (n-1)/p(n-2).$$

Then note that

$$(1-\delta)q'<[1-(n-2q)/q(n-2)]q'=n/(n-2)\,,$$

$$(1-\delta)q'-\beta q'/q>-1$$

and

$$(1-n)(1-\delta)q' - \beta q'/q + n < 0.$$

Hence, by Hölder's inequality and Lemma 4, we have

$$Gf(x) \leq \left(\int_{D} G(x, y)^{(1-\delta)q'} y_{n}^{-\beta q'/q} dy \right)^{1/q'} \left(\int_{D} G(x, y)^{\delta q} y_{n}^{\beta} f(y)^{q} dy \right)^{1/q}$$

$$\leq K_{1} x_{n}^{(2-n)(1-\delta)+n/q'-\beta/q} \left(\int_{D} G(x, y)^{\delta q} y_{n}^{\beta} f(y)^{q} dy \right)^{1/q}.$$

Using Minkowski's inequality, we obtain

$$\begin{split} M_p(Gf, x_n)^q & \leq K_2 [x_n^{(2-n)(1-\delta)+n/q'-\beta/q}]^q \\ & \times \int_D \Bigl(\int_{\mathbb{R}^{n-1}} G(x, y)^{\delta p} dx' \Bigr)^{q/p} y_n^{\beta} f(y)^q dy \,. \end{split}$$

Since $(n-1)/n < \delta p < (n-1)/(n-2)$, by Lemma 1, we find

$$\left(\int_{\mathbf{R}^{n-1}} G(x, y)^{\delta p} dx'\right)^{q/p} \le K_3 [x_n y_n (x_n + y_n)^{-n + (n-1)/\delta p}]^{\delta q},$$

so that

$$\begin{split} M_{p}(Gf, x_{n})^{q} & \leq K_{4} \int_{D} \{ [x_{n}^{(2-n)(1-\delta)+n/q'-\beta/q}]^{q} \\ & \times [x_{n}y_{n}(x_{n}+y_{n})^{-n+(n-1)/\delta p}]^{\delta q} y_{n}^{\beta-\alpha} \} y_{n}^{\alpha} f(y)^{q} dy. \end{split}$$

Therefore,

$$\begin{split} x_n^{(n-2q+\alpha)/q-(n-1)/p} M_p(Gf, \ x_n) & \leq K_4 \Big(\int_{\mathcal{D}} \{ \big[x_n^{(n-1)(\delta-1/p)+(\alpha-\beta)/q} \big] y_n^{\delta-(\alpha-\beta)/q} \\ & \times \big[(x_n + y_n)^{-\delta n + (n-1)/p} \big] \}^q y_n^{\alpha} f(y)^q dy \Big)^{1/q}. \end{split}$$

Noting that $(n-1)(\delta-1/p)+(\alpha-\beta)/q>0$, we can show that the left hand side tends to zero as $x_n\to 0$, as in the proof of Theorem 1.

THEOREM 4. Let $n \ge 3$, $1 \le q \le p$, $\alpha < 2q - 1$,

$$(n-3)(n-2q)/q(n-1)(n-2) < 1/p < (n-q+\alpha)/q(n-1)$$

and

$$1/p \leq (n-2q)/q(n-1)$$
.

If f is a nonnegative measurable function on D such that $\int_D y_n^{\alpha} f(y)^q dy < \infty$, then

$$\lim \inf_{x_n \to 0} x_n^{(n-2q+\alpha)/q-(n-1)/p} M_p(Gf, x_n) = 0.$$

PROOF. Since the case q=1 was proved by Theorem 2, we may assume that q>1. Let (δ, β) be chosen so that

$$q(n-1)\delta+q-n ,
$$lpha-q\delta$$$$

and

$$(n-2q)/q(n-2) < \delta < \min\{(n-1)/p(n-3), 1/q(n-2)+(n-1)/p(n-2)\}.$$

By the proof of Theorem 3, we have

$$M_{p}(Gf, x_{n})^{q} \leq K_{1} [x_{n}^{(2-n)(1-\delta)+n/q'-\beta/q}]^{q} \times \int_{D} \left(\int_{\mathbb{R}^{n-1}} G(x, y)^{\delta p} dx' \right)^{q/p} y_{n}^{\beta} f(y)^{q} dy$$

and, since $(n-1)/(n-2) \le p(n-2q)/q(n-2) < \delta p < (n-1)/(n-3)$,

$$\left(\int_{\mathbb{R}^{n-1}} G(x, y)^{\delta p} dx'\right)^{q/p} \leq K_2 \left[x_n y_n (|x_n - y_n|^{2-n+(n-1)/\delta p} (x_n + y_n)^{-2} + (x_n + y_n)^{-n+(n-1)/\delta p})\right]^{\delta q}.$$

Consequently,

$$\begin{split} & x_{n}^{(n-2q+\alpha)/q-(n-1)/p} M_{p}(Gf, x_{n}) \\ & \leq K_{4} \Big(\int_{D} \{ \big[x_{n}^{(n-1)(\delta-1/p)+(\alpha-\beta)/q} \big] y_{n}^{\delta-(\alpha-\beta)/q} \big[(x_{n}+y_{n})^{-\delta n+(n-1)/p} \big] \}^{q} y_{n}^{\alpha} f(y)^{q} dy \\ & + \int_{D} \{ \big[x_{n}^{q(n-1)(\delta-1/p)+\alpha-\beta} \big] y_{n}^{\delta q-(\alpha-\beta)} (x_{n}+y_{n})^{-2\delta q} \\ & \times |x_{n}-y_{n}|^{\delta q(2-n)+q(n-1)/p} \} y_{n}^{\alpha} f(y)^{q} dy \Big)^{1/q} \\ & = K_{4} [I_{1}(x_{n})+I_{2}(x_{n})]^{1/q}. \end{split}$$

In the proof of Theorem 3, we proved that $I_1(x_n)$ tends to zero as $x_n \to 0$. Letting $\gamma = \delta q(n-2) - q(n-1)/p$, we note that $0 < \gamma < 1$. If $y_n \le 2x_n$, then

and if $y_n \ge 2x_n$, then

$$[x_n^{q(n-1)(\delta-1/p)+\alpha-\beta}] y_n^{\delta q-(\alpha-\beta)} (x_n + y_n)^{-2\delta q} |x_n - y_n|^{-\gamma}$$

$$\leq K_6 (x_n / y_n)^{q(n-1)(\delta-1/p)+\alpha} \leq K_7.$$

Hence, by the Corollary to Lemma 2 and Lebesgue's dominated convergence theorem, we see that $\lim\inf_{x_n\downarrow 0}I_2(x_n)=0$. Thus Theorem 4 is established.

4. The case $p=\infty$.

If μ is a nonnegative measure on D such that $G\mu \not\equiv \infty$, then there exists a set $F \subset D$ such that F is thin at ∂D and

$$\lim_{x_n\to 0, x\in D-F} x_n^{n-1} (1+|x|)^{-n} G\mu(x) = 0;$$

see Mizuta [2]. To define the thinness, we use the capacity $C_G(E) = \inf \mu(D)$, where the infimum is taken over all nonnegative measures μ on D such that $G\mu \not\equiv \infty$ and $G\mu(x) \ge 1$ for every $x \in E$.

In the present situation we have

Theorem 5. Let $1-n < \alpha \le 1$. If μ is as in Theorem 1, then there exists a set $E \subset D$ such that

$$\lim_{x_n\to 0, x\in D-E} x_n^{n-2+\alpha} G\mu(x) = 0$$

and

$$\sum_{j} 2^{j(n-2)} C_G(E_j) < \infty$$
,

where $E_i = \{x = (x', x_n) \in E; 2^{-j} \le x_n < 2^{-j+1}\}.$

In Theorem 5, if we let E^* be the projection of E to the half line $l_+ \equiv \{0\} \times \mathbf{R}_+$, then we derive the following result.

COROLLARY 1. If n=2, $-1 < \alpha \le 1$ and μ is as in Theorem 1, then there exists a set $E^* \subset l_+$ such that

$$\lim_{x_2\to 0, (0, x_2)\in l_+-E^*} x_2^{\alpha} M_{\infty}(G\mu, x_2) = 0$$

and

$$\sum_{i} C_{G}(E_{i}^{*}) < \infty$$
.

This Corollary gives the following result, which implies the result of Stoll [4].

COROLLARY 2. If n=2, $-1 < \alpha \le 1$ and μ is as in Theorem 1, then $\lim\inf_{x_2\to 0}x_2^{\alpha}M_{\infty}(G\mu, x_2)=0.$

In case μ has a density f such that $\int_{D} y_n^{\alpha} f(y)^q dy < \infty$, we know the following fact (see Mizuta [3]). We also refer the reader to [3] for the definition of capacity $C_{2,a}$.

THEOREM 6. Let $1 < q \le n/2$ and $q-n < \alpha < 2q-1$. If f is a nonnegative measurable function on D such that $\int_{D} y_n^{\alpha} f(y)^q dy < \infty$, then there exists a set $E \subset D$ with the following properties:

- (i) $\lim_{x_{n\to 0, x\in D-E}} x_n^{(n-2q+\alpha)/q} Gf(x) = 0;$
- (ii) $\sum_{j} 2^{j(n-2q)} C_{2,q}(E_j \cap G_1; D_j \cap G_2) < \infty$ for any bounded open sets G_1 and G_2 such that $\overline{G}_1 \subset G_2$, where $D_j = \{x \in D; 2^{-j-1} < x_n < 2^{-j+2}\}.$

REMARK. If 2q > n, then, in Theorem 6, E can be taken as the empty set.

Letting E^* be the projection of E and noting the contractive properties of $C_{2,q}$, we can establish the following result.

COROLLARY. Let 2q > n-1 and $q-n < \alpha < 2q-1$. If f is as in Theorem 6, then there exists a set $E^* \subset l_+$ with the following properties:

- $\begin{array}{ll} (\ i\) & \lim_{x_{n}\to 0,\ (0,\ x_{n})\in l_{+}-E^{\star}}x_{n}^{\,(n-2q+\alpha)/q}M_{\infty}(Gf,\ x_{n})=0\,.\\ (\ ii\) & \sum_{j}2^{j\,(n-2q)}C_{2,\,q}\!(\!E_{j}^{\star}\!\cap\!G_{1}\,;\ D_{j}\!\cap\!G_{2})\!\!<\!\infty\ \ \text{for any bounded open sets G_{1} and} \end{array}$ G_2 such that $\overline{G}_1 \subset G_2$;

in case 2q > n, E^* can be taken as the empty set.

This Corollary also implies that

$$\lim\inf_{x_n\downarrow 0} x_n^{(n-2q+\alpha)/q} M_{\infty}(Gf, x_n) = 0.$$

5. Best possibility.

REMARK 1. Our theorems are best possible as to the power of x_n .

For this, consider the function $f(y)=y_n^a/|y|^b$ for $y\in D\cap B(0, 1)$ and f(y)=0elsewhere. Here $a=-(\alpha+1)/q+\delta$, b=(n-1)/q and $\delta>0$ is chosen sufficiently small. Then, $\int_{\mathcal{D}} y_n^{\alpha} f(y)^q dy < \infty$. If $x \in \mathcal{D} \cap B(0, 1/2)$, then

$$Gf(x) \ge K_1 \int_{B(x, x_n/2)} |x - y|^{2-n} f(y) dy$$

$$\ge K_2 x_n^a |x|^{-b} \int_{B(x, x_n/2)} |x - y|^{2-n} dy \ge K_3 x_n^{a+2} |x|^{-b}.$$

Hence, for a number p>0 and a point x satisfying $0< x_n<1/4$, we obtain

$$M_{p}(Gf, x_{n}) \geq K_{3}x_{n}^{a+2} \left(\int_{\{|x'|<1/4\}} (|x'|^{2} + x_{n}^{2})^{-bp/2} dx' \right)^{1/p}$$

$$\geq K_{4}x_{n}^{a+2-b+(n-1)/p} = K_{4}x_{n}^{-(n-2q+\alpha)/q+(n-1)/p+\delta};$$

similarly,

$$M_{\infty}(Gf, x_n) \geq K_4 x_n^{-(n-2q+\alpha)/q+\delta}$$
.

These facts imply the best possibility of our theorems as to the power of x_n .

REMARK 2. If $1/p \le (n-2q)/q(n-1)$, then there exists a nonnegative measurable function f on D such that $\int_{\mathcal{D}} y_n^{\alpha} f(y)^q dy < \infty$ and

$$\limsup_{r\downarrow 0} r^{(n-2q+\alpha)/q-(n-1)/p} M_p(Gf, r) = \infty.$$

For this, let

$$e_r = (0, \dots, 0, r) \in D$$
, $0 < a_r < 1/4$, $\Delta(r) = B(e_r, a_r r)$,

and consider the functions

$$f_r(y) = \begin{cases} |y - e_r|^{-n/q} [\log(r/4|y - e_r|)]^{-\beta} & \text{if } y \in \Delta(r) \\ 0 & \text{elsewhere} \end{cases}$$

for $\beta > 1/q$. Then

$$\int y_n^{\alpha} f_r(y)^q dy \leq K_1 r^{\alpha} \int_0^{a_r r} [\log(r/4t)]^{-\beta q} t^{-1} dt = K_2 r^{\alpha} [\log(1/4a_r)]^{-\beta q+1}.$$

If $x \in \Delta(r)$ and $x_n = r$, then

$$Gf_{r}(x) \geq K_{3} \int_{A(r)} |x-y|^{2-n} f_{r}(y) dy$$

$$\geq K_{4} |x-e_{r}|^{2-n} \int_{0}^{|x-e_{r}|} t^{-n/q} [(\log(r/4t)]^{-\beta} dt]$$

$$\geq K_{5} |x-e_{r}|^{2-n/q} [\log(r/4|x-e_{r}|)]^{-\beta}.$$

Hence, in case (2-n/q)p+n-1<0, we obtain

$$M_p(Gf_r, r) \ge K_5 \left(\int_{\{x' \in \mathbb{R}^{n-1}; |x'| < a_r r\}} |x'|^{(2-n/q)p} \left[\log(r/4|x'|) \right]^{-\beta p} dx' \right)^{1/p} = \infty;$$

and in case (2-n/q)p+n-1=0,

$$M_p(Gf_r, r) \ge K_6[\log(1/4a_r)]^{-\beta+1/p}$$
.

If 1/p < (n-2q)/q(n-1), then let $r=2^{-j}$, $a_r=1/8$ and $f=\sum f_2^{-j}$. If 1/p=(n-2q)/q(n-1), then let $b_j=2^{-j\alpha/q}[\log(1/4a_2^{-j})]^{-\beta+1/p}$ and note

$$\int_{D} y_{n}^{\alpha} f_{2}^{-j}(y)^{q} dy \leq K_{2} 2^{-j\alpha} \left[b_{j} 2^{j\alpha/q} \right]^{(-\beta q+1)/(-\beta+1/p)} \\
\leq K_{2} 2^{-j\alpha(1/q-1/p)} b_{j}^{(\beta q-1)(\beta-1/p)}.$$

Now choose a_2^{-j} so that $b_j = j$, and let $f = \sum_j f_2^{-j}$. Then f satisfies the required conditions.

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