

## Brelot spaces of Schrödinger equations

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(Received Sept. 1, 1993)

(Revised Jun. 10, 1994)

Consider a Radon measure  $\mu$  of not necessarily constant sign on a subregion  $W$  of the Euclidean space  $\mathbf{R}^d$  of dimension  $d \geq 2$ . A function  $u$  on an open subset  $U$  of  $W$  is said to be  $\mu$ -harmonic on  $U$  if  $u$  is continuous on  $U$  and satisfies the Schrödinger equation  $(-\Delta + \mu)u = 0$  on  $U$  in the sense of distributions. The family of  $\mu$ -harmonic functions on open subsets of  $W$  determines a sheaf  $H_\mu$  of functions on  $W$  (cf. §1.1 below), i.e.,  $H_\mu(U)$  is the set of  $\mu$ -harmonic functions on  $U$ . In order for us to be able to effectively discuss various global structures such as the Martin boundary related to the equation  $(-\Delta + \mu)u = 0$  on  $W$ , it is the least requirement for the sheaf  $H_\mu$  to give rise to a Brelot harmonic space, or simply *Brelot space*,  $(W, H_\mu)$  (cf. §1.2). This paper concerns the question under what condition on  $\mu$  the sheaf  $H_\mu$  generates a Brelot space  $(W, H_\mu)$ . It was shown by Boukricha [3] for a positive measure  $\mu$  and by Boukricha-Hansen-Hueber [4] for a signed measure  $\mu$  that  $(W, H_\mu)$  is a Brelot space if  $\mu$  is of *Kato class* (cf. §2.2). It is a natural question to ask whether for  $\mu$  to be of Kato class is the widest possible condition for  $(W, H_\mu)$  to be a Brelot space; specifically we ask whether  $\mu$  is of Kato class if  $(W, H_\mu)$  is a Brelot space. The answer to this question is given as follows:

**MAIN THEOREM.** *Although a Radon measure  $\mu$  of constant sign being of Kato class is necessary and sufficient for the pair  $(W, H_\mu)$  to be a Brelot space, a Radon measure  $\mu$  of nonconstant sign being of Kato class is sufficient but not necessary in general for  $(W, H_\mu)$  to be a Brelot space.*

We will give a self contained complete proof to the above assertion and actually more than described in the above statement as follows. We introduce a new notion of, what we call, a Radon measure of *quasi Kato class* (cf. §3.2). We then have the following result:

**THEOREM 1.** *If  $\mu$  is a Radon measure of quasi Kato class, then the pair  $(W, H_\mu)$  is a Brelot space.*

Since it is easily seen, by examining the very definitions of both classes, that a Radon measure  $\mu$  on  $W$  is of quasi Kato class on  $W$  if it is of Kato class on  $W$ , the above theorem 1 is, at least superficially, a generalization of the above cited results of Boukricha [3] and Boukricha-Hansen-Hueber [4] (cf. also Strum [11]). That it is a strict and essential generalization is seen by the following result:

**THEOREM 2.** *On any Euclidean subregion  $W$  there always exists a Radon measure  $\mu$  which is of quasi Kato class on  $W$  but not of Kato class on  $W$ .*

From theorems 1 and 2 the main theorem follows at once except for the part that a Radon measure  $\mu$  of constant sign is of Kato class if  $(W, H_\mu)$  is a Brelot space. The proof of this fact is quite easy and will briefly be given in § 2.2 among other things. Thus we only have to concentrate ourselves upon the proofs of theorems 1 and 2.

The paper consists of six sections. Brelot spaces are explained in § 1. Here a simple example of  $(W, H_\mu)$  which is not a Brelot space is stated. In § 2 measures of Kato class are considered. A central fact treated in this section concerns the Brelot spaces  $(W, H_\mu)$  with positive or negative measures  $\mu$ . A new notion of measures of quasi Kato class is introduced in § 3 and Green potentials of measures of quasi Kato class are discussed in § 4. Based upon the results in the preceding section, the proof of Theorem 1 is given in § 5. In the last § 6, Theorem 2 is proved. The flat cone criterion for Dirichlet regularity is used in § 6 and thus a proof for this fact is given in Appendix at the end of this paper.

## 1. Brelot spaces.

**1.1.** We denote by  $\mathbf{R}^d$  the Euclidean space of dimension  $d \geq 2$  and  $\lambda = \lambda^d$  the Lebesgue measure on  $\mathbf{R}^d$ . We sometimes use the notation  $|X|$  to mean the volume  $\lambda(X)$  of a measurable subset  $X$  of  $\mathbf{R}^d$ . We also denote the volume element  $d\lambda(x)$  by  $dx = dx_1 \cdots dx_d$  where  $x = (x_1, \dots, x_d)$  is a point of  $\mathbf{R}^d$ . The length of  $x$  is denoted by  $|x|$ . A subregion or region  $W$  of  $\mathbf{R}^d$  is an open and connected set. A typical example of regions is an open ball  $B(a, r)$  of radius  $r > 0$  centered at  $a \in \mathbf{R}^d$ . We also denote by  $\bar{B}(a, r)$  the closed ball  $\bar{B}(a, r) = B(a, r) \cup \partial B(a, r)$ . A Radon measure  $\mu$  on a region  $W$  is a difference of two regular positive Borel measures on  $W$  (i.e., defined for Borel subsets of  $W$ ) so that the total variation  $|\mu|$  of  $\mu$  and the positive (negative, resp.) part  $\mu^+ = (|\mu| + \mu)/2$  ( $\mu^- = (|\mu| - \mu)/2$ , resp.) of  $\mu$  are positive regular Borel measures on  $W$ . If a Radon measure  $\mu$  on  $W$  takes only nonnegative (nonpositive, resp.) values, then  $\mu$  is said to be positive (negative, resp.),  $\mu \geq 0$  ( $\mu \leq 0$ , resp.) in notation. Positive or negative Radon measures are said to be of constant sign.

Otherwise they are said to be of nonconstant sign. To stress that  $\mu$  is not necessarily positive or negative we sometimes say that  $\mu$  is a signed Radon measure.

Using a Radon measure  $\mu$  on a region  $W$  in  $\mathbf{R}^d$  ( $d \geq 2$ ) as its potential we consider a stationary (i.e., time independent) Schrödinger operator  $-\Delta + \mu$  on  $W$ . By a *solution*  $u$  on an open subset  $U$  of  $W$  of the Schrödinger equation

$$(1.1) \quad (-\Delta + \mu)u = 0 \quad (\Delta = \partial^2/\partial x_1^2 + \dots + \partial^2/\partial x_d^2)$$

we mean that  $u \in L_{1,loc}(U, \lambda + |\mu|)$  and  $u$  satisfies (1.1) on  $U$  in the sense of distributions, i.e.,

$$(1.2) \quad -\int_U u(x)\Delta\varphi(x)dx + \int_U u(x)\varphi(x)d\mu(x) = 0$$

for every test function  $\varphi \in C_0^\infty(U)$ . A solution  $u$  of (1.1) on  $U$  may not be continuous (i.e., may not have a continuous representative as an element of  $L_{1,loc}(U, \lambda + |\mu|)$ ) even if  $\mu$  is of Kato class defined later (cf. [10] and also [11]) unless  $\mu$  is absolutely continuous with respect to  $\lambda$  (cf. [1]) and thus we have to assume it if we wish to have the continuity of a solution  $u$ . A function  $u$  defined on an open subset  $U$  of  $W$  is said to be  $\mu$ -harmonic on  $U$  if  $u \in C(U)$  and  $u$  is a solution of (1.1) on  $U$ . Thus we may say that  $u$  is a  $\mu$ -harmonic function on  $U$  if and only if  $u \in C(U)$  and satisfies (1.2).

We denote by  $H_\mu(U)$  the set of all  $\mu$ -harmonic functions on an open subset  $U$  of  $W$ . Then we can define a *sheaf*  $H_\mu$  of functions in  $W$ , i.e.,  $H_\mu$  gives rise to a mapping  $U \rightarrow H_\mu(U)$  defined on the family of all open sets  $U$  of  $W$  satisfying the following three sheaf axioms:

- (S.1) For any open set  $U$  in  $W$ ,  $H_\mu(U)$  is a family of functions on  $U$ ;
- (S.2) For any two open sets  $U$  and  $V$  in  $W$  such that  $U \subset V$ , the restriction to  $U$  of a function in  $H_\mu(V)$  belongs to  $H_\mu(U)$ , i.e.,  $H_\mu(V)|_U \subset H_\mu(U)$ ;
- (S.3) For any family  $\{U_\iota\}_{\iota \in I}$  of open sets  $U_\iota$  in  $W$  and any function  $u$  on  $\cup_{\iota \in I} U_\iota$ ,  $u \in H_\mu(\cup_{\iota \in I} U_\iota)$  if  $u|_{U_\iota} \in H_\mu(U_\iota)$  for every  $\iota \in I$ .

It is entirely obvious that  $H_\mu$  certainly satisfies (S.1) and (S.2). It may be less obvious that  $H_\mu$  satisfies (S.3). Suppose a function  $u$  on  $\cup_{\iota \in I} U_\iota$  satisfies  $u|_{U_\iota} \in H_\mu(U_\iota)$  for every  $\iota \in I$ . In particular  $u|_{U_\iota} \in C(U_\iota)$  implies that  $u \in C(\cup_{\iota \in I} U_\iota)$ . Fix a partition  $\{\phi_\alpha\}_{\alpha \in A}$  of unity subordinate to a locally finite refinement of  $\{U_\iota\}_{\iota \in I}$ . Choose an arbitrary  $\varphi \in C_0^\infty(\cup_{\iota \in I} U_\iota)$ . Since  $\text{supp } \varphi$  is compact,  $\{\alpha \in A : \varphi\phi_\alpha \neq 0\}$  is a finite set  $\{\alpha(k) : 1 \leq k \leq n\}$ . Let  $\varphi_k = \varphi\phi_{\alpha(k)}$  and  $\iota(k) \in I$  be such that  $\text{supp } \varphi_k \subset U_{\iota(k)}$ . From  $u|_{U_{\iota(k)}} \in H_\mu(U_{\iota(k)})$  it follows that

$$-\int_{U_{\iota(k)}} u(x)\Delta\varphi_k(x)dx + \int_{U_{\iota(k)}} u(x)\varphi_k(x)d\mu(x) = 0 \quad (k = 1, \dots, n).$$

Adding the above identities for  $k=1, \dots, n$  and then observing that  $\varphi = \sum_{k=1}^n \varphi_k$ , we deduce (1.2) for  $U = \bigcup_{t \in I} U_t$ .

**1.2.** An open set  $U$  in  $W$  is said to be *regular* for  $H_\mu$  if it is relatively compact in  $W$  and  $\partial U \neq \emptyset$  and for every continuous function  $f$  defined on  $\partial U$  there is a unique continuous function  $u$  on  $\bar{U}$  such that

$$u|_{\partial U} = f, \quad u|_U \in H_\mu(U) \quad \text{and} \quad u \geq 0 \quad \text{if} \quad f \geq 0.$$

We say that a pair  $(W, H_\mu)$  forms a *Brelot harmonic space* or simply *Brelot space* if the following three axioms are satisfied:

**AXIOM 1 (Linearity).** For any open set  $U$  of  $W$ ,  $H_\mu(U)$  is a linear subspace of the space  $C(U)$ ;

**AXIOM 2 (Local solvability of Dirichlet problem).** There is a base for the topology of  $W$  such that each set in the base is a regular region for  $H_\mu$ ;

**AXIOM 3 (The Harnack principle).** If  $U$  is a region in  $W$  and  $\{u_n\}$  is any increasing sequence in  $H_\mu(U)$ , then  $u = \sup_n u_n$  belongs to  $H_\mu(U)$  unless  $u$  is identically  $+\infty$ .

For a general theory of harmonic spaces including Brelot spaces, see e.g., Maeda [9] and Constantinescu-Cornea [5], among others. Under Axioms 1 and 2, Axiom 3 is seen to be equivalent to the following property (cf. e.g., Loeb-Walsh [8]): For each region  $U$  in  $W$  and each compact subset  $K$  of  $U$  there exists a constant  $c > 0$  such that for any  $u \in H_\mu^+(U)$  (where  $\mathcal{F}^+$  always indicates the subfamily of a family  $\mathcal{F}$  of functions consisting of all nonnegative members in  $\mathcal{F}$ )

$$\sup_{x \in K} u(x) \leq c \cdot \inf_{x \in K} u(x) \quad (\text{The Harnack inequality}).$$

As an example consider the Radon measure 0 on  $\mathbf{R}^d$ , i.e., the Radon measure whose values at every Borel sets are zero. The corresponding equation is the Laplace equation  $-\Delta u = 0$ . For any distributional solution  $u \in L_{1, \text{loc}}(U, \lambda)$  of  $-\Delta u = 0$  on an open set  $U$ , there exists a classical harmonic function  $u^\sim \in C^\infty(U)$  satisfying  $-\Delta u^\sim = 0$  on  $U$  in the genuine sense such that  $u^\sim = u$   $\lambda$ -a.e. on  $U$ . This is known as the *Weyl lemma* which is an easy consequence of the standard mollifier method. In this case, hence, there is no essentially discontinuous solutions of  $-\Delta u = 0$  other than 0-harmonic functions. Thus in this case the sheaf  $H_0$  is determined by  $H_0(U) = \{u \in C_0^\infty(U) : -\Delta u = 0 \text{ on } U\}$  for each open subset  $U$  of  $\mathbf{R}^d$ . Then it is a well known classical result that  $(\mathbf{R}^d, H_0)$  is a Brelot space. It is one of traditional ways to treat the equation  $(-\Delta + \mu)u = 0$  by reducing it to  $-\Delta u = 0$  through harmonic Green potentials.

**1.3.** Needless to say a sheaf  $H_\mu$  on  $W$  need not generate a Brelot space  $(W, H_\mu)$  in general. For example, take  $W$  as any subregion of  $\mathbf{R}^d$  containing the origin 0 of  $\mathbf{R}^d$  and  $\delta$  the Dirac measure at 0. Then  $\delta$  is a positive Radon measure on  $W$  and we can form the sheaf  $H_\delta$  of  $\delta$ -harmonic functions on open sets of  $W$ . We maintain that  $(W, H_\delta)$  does *not* form a Brelot space. Of course Axiom 1 is always satisfied by any sheaf of functions on  $W$  as far as it comes from a *linear* equation like the one  $(-\Delta + \delta)u = 0$  for  $H_\delta$ . Thus if we assume  $(W, H_\delta)$  forms, contrary to our assertion, a Brelot space, then it simply means that  $(W, H_\delta)$  satisfies both of Axioms 2 and 3. By Axiom 2 there is a regular subregion  $U$  of  $W$  for  $H_\delta$  containing the origin 0. We can find a  $u \in C(\bar{U}) \cap H_\delta(U)$  with  $u|_{\partial U} = 1$  so that (1.2) with  $\mu$  replaced by  $\delta$  is satisfied. Hence we have

$$\int_U u(x)\Delta\varphi(x)dx = u(0)\varphi(0)$$

for every  $\varphi \in C_0^\infty(U)$ . By considering  $\varphi$  with  $\text{supp } \varphi \subset U \setminus \{0\}$  we see that  $u$  is harmonic in  $U \setminus \{0\}$ . The Riemann removability theorem (cf. e.g., [2], p. 32, or [12], p. 67) assures that  $u \in H_0(U)$  and therefore the left hand side of the above identity must be zero for every  $\varphi \in C_0^\infty(U)$ . A fortiori  $u(0)\varphi(0) = 0$  for every  $\varphi \in C_0^\infty(U)$  which means that  $u(0) = 0$ . Since  $u|_{\partial U} = 1 \geq 0$ , Axiom 2 implies that  $u|_U \geq 0$ . Observe that  $\{nu\}_{n \geq 1}$  is an increasing sequence in  $H_\delta(U)$ . Again by  $u|_{\partial U} = 1$ , there exists a point  $a \in U$  such that  $u(a) > 0$ . Hence, if we set  $v = \sup_n nu$  on  $U$ , then  $v(a) = +\infty$  and  $v(0) = 0$ , contradicting Axiom 3. Thus we have shown that  $(W, H_\delta)$  is not a Brelot space.

**2. Measures of Kato class.**

**2.1.** As before we fix a subregion  $W$  of  $\mathbf{R}^d$ . A *kernel*  $k$  on  $W$  is a continuous mapping  $k$  of  $W \times W$  to  $(-\infty, +\infty]$  such that  $k(x, y)$  is finitely continuous on  $W \times W$  outside its diagonal set and bounded from below on  $K \times K$  for any compact subset  $K$  of  $W$ . The *k-potential*  $k\mu$  of a Radon measure  $\mu$  on  $W$  is defined by

$$k\mu(x) = \int_W k(x, y)d\mu(y)$$

as far as it is meaningful, which is the case, for example, if  $\mu \geq 0$  and has a compact support in  $W$ . Clearly  $k\mu \in C(W \setminus \text{supp } \mu)$  if  $\mu$  has a compact support in  $W$  and  $k\mu$  is well defined. If  $\mu \geq 0$  has a compact support in  $W$ , then  $k\mu$  is lower semicontinuous on  $W$ . If  $\mu$  and  $\nu$  are positive and have compact supports in  $W$ , then  $k(\mu + \nu) \in C(W)$  implies  $k\mu, k\nu \in C(W)$  since  $k\mu = k(\mu + \nu) - k\nu$  is also upper semicontinuous.

To talk about a certain kind of regularity of  $\mu$  and  $k\mu$  we introduce the following quantity

$$\gamma(a, \mu, k) = \lim_{\varepsilon \downarrow 0} \left( \sup_{x \in \bar{B}(a, \varepsilon)} \int_{B(a, \varepsilon)} k(x, y) d|\mu|(y) \right)$$

for each point  $a \in W$ . Note that the quantity  $\gamma$  concerns the potential  $k|\mu|$  and not  $k\mu$  and in fact  $\gamma(a, \mu, k) = \gamma(a, |\mu|, k)$ . If  $k(a, a) < +\infty$ , then  $\gamma(a, \mu, k) = k(a, a)|\mu|(\{a\})$  and, in particular,  $\gamma(a, \mu, k) = 0$  if and only if  $|\mu|(\{a\}) = 0$ . If  $k(a, a) = +\infty$ , then  $\gamma(a, \mu, k) \geq k(a, a)|\mu|(\{a\})$ . Hence in this case of  $k(a, a) = +\infty$  we see that  $|\mu|(\{a\}) = 0$  if  $\gamma(a, \mu, k) < +\infty$ .

LEMMA 2.1. *Suppose  $k = +\infty$  on the diagonal set of  $W \times W$  and  $\mu$  (and hence  $|\mu|$ ) has a compact support in  $W$ . Then  $k|\mu| \in C(W)$  if and only if  $\gamma(a, \mu, k) = 0$  for every  $a \in W$ .*

PROOF. Take an arbitrary point  $a \in W$  and assume  $\gamma(a, \mu, k) = 0$ . For each  $\varepsilon > 0$  let  $\mu_\varepsilon$  be the restriction of  $\mu$  to  $\bar{B}(a, \varepsilon)$  and  $\nu_\varepsilon = \mu - \mu_\varepsilon$ . For any  $\delta > 0$  there exists an  $\varepsilon > 0$  such that  $\bar{B}(a, \varepsilon) \subset W$  and  $|k|\mu_\varepsilon| < \delta/2$  on  $B(a, \varepsilon)$ . Then  $k|\mu| = k|\mu_\varepsilon| + k|\nu_\varepsilon|$  and

$$|k|\mu|(x) - k|\mu|(a)| \leq |k|\nu_\varepsilon|(x) - k|\nu_\varepsilon|(a)| + \delta$$

for every  $x \in B(a, \varepsilon)$ . Since  $k|\nu_\varepsilon| \in C(B(a, \varepsilon))$ , we have

$$\limsup_{x \rightarrow a} |k|\mu|(x) - k|\mu|(a)| \leq \delta$$

so that  $k|\mu|$  is continuous at  $a$  and therefore  $k|\mu| \in C(W)$ .

Assume  $k|\mu| \in C(W)$  and again take an arbitrary  $a \in W$ . Let  $\mu_\varepsilon$  and  $\nu_\varepsilon$  be as above. Since  $k|\mu_\varepsilon|$  and  $k|\nu_\varepsilon|$  are lower semicontinuous on  $W$ , the fact that  $k|\mu_\varepsilon| + k|\nu_\varepsilon| = k|\mu| \in C(W)$  implies that  $k|\mu_\varepsilon|$  is continuous (and so is  $k|\nu_\varepsilon|$ ) on  $W$ . From

$$k(a, a)|\mu_\varepsilon|(\{a\}) \leq k|\mu_\varepsilon|(a) < +\infty$$

and  $k(a, a) = +\infty$  it follows that  $|\mu_\varepsilon|(\{a\}) = |\mu|(\{a\}) = 0$ . Hence  $k|\mu_\varepsilon|(x) \downarrow k(x, a)|\mu|(\{a\}) = 0$  ( $\varepsilon \downarrow 0$ ) at each point  $x \in W$  and thus the Dini theorem assures that the convergence is uniform on each compact subset of  $W$ . Thus  $\gamma(a, \mu, k) = 0$ . □

Let  $N(x, y)$  be the *Newtonian kernel* on  $\mathbf{R}^d$ , i.e.,  $N(x, y) = 1/|x - y|^{d-2}$  for  $d \geq 3$  and  $N(x, y) = \log(1/|x - y|)$  for  $d = 2$ . It is a kernel on  $\mathbf{R}^d$  and hence on any subregion  $W$  of  $\mathbf{R}^d$  in the sense of this section. We say that a kernel  $k$  on  $W$  is an *N-kernel* if there exists a constant  $c > 0$  such that  $k - cN \in C(W \times W)$ .

LEMMA 2.2. *Let  $k$  be an N-kernel on  $W$  with the associated constant  $c$  on  $W$  and  $a \in W$ . Then  $\gamma(a, \mu, k) < +\infty$  if and only if  $\gamma(a, \mu, N) < +\infty$  and in this*

case  $\gamma(a, \mu, k) = c\gamma(a, \mu, N)$ .

PROOF. By the above remark,  $|\mu|(\{a\}) = 0$  if either  $\gamma(a, \mu, k)$  or  $\gamma(a, \mu, N)$  is finite. Then  $\gamma(a, \mu, k - cN) = \gamma(a, \mu, cN - k) = 0$ . Hence  $\gamma(a, \mu, k) = \gamma(a, \mu, cN) = c\gamma(a, \mu, N)$  assures the assertion.  $\square$

2.2. A Radon measure  $\mu$  on an Euclidean subregion  $W$  is said to be of Kato class on  $W$  if

$$(2.1) \quad \gamma(a, \mu, N) = \lim_{\varepsilon \downarrow 0} \left( \sup_{x \in B(\bar{a}, \varepsilon)} \int_{B(a, \varepsilon)} N(x, y) d|\mu|(y) \right) = 0$$

for every  $a$  in  $W$ . By Lemma 2.1, the condition (2.1) is equivalent to that the potential  $N|\mu_B| \in C(W)$  (or equivalently  $N|\mu_B| \in C(\mathbf{R}^d)$  in this case) for every open ball  $B$  with  $\bar{B} \subset W$ , where  $\mu_B = \mu|_B$  (cf. [4], [11]). That  $N|\mu_B| \in C(W)$  is equivalent to  $N\mu_{\bar{B}} \in C(W)$  and, in particular,  $N\mu_B \in C(W)$  is deduced. It is extremely important to keep it in mind that  $N\mu_B \in C(W)$  need not imply  $N|\mu_B| \in C(W)$  and actually we will give such an example in § 6. Originally the Kato class is considered for functions  $f$  on  $W$  (cf. e.g., [1]):  $f$  is a function of Kato class on  $W$  if and only if, in our present terminology,  $f\lambda$  (i.e.,  $d(f\lambda) = f d\lambda$ ) is a Radon measure of Kato class. Here recall  $\lambda$  is the Lebesgue measure on  $\mathbf{R}^d$ .

We will prove a fact (i.e., Theorem 1) which contains a result of Boukricha-Hansen-Hueber [4]: If  $\mu$  is a Radon measure of Kato class on  $W$ , then  $(W, H_\mu)$  is a Brelot space. We will also prove that the converse of the above is not true in general (cf. Theorem 2). However we have the following result:

PROPOSITION 2.1. *Suppose  $\mu$  is a Radon measure of constant sign on a subregion  $W$  so that  $\mu$  is positive or negative on  $W$ . In this case the fact that the pair  $(W, H_\mu)$  forms a Brelot space implies that  $\mu$  is of Kato class on  $W$ .*

PROOF. We only consider the case  $\mu \geq 0$ . (The case of  $\mu \leq 0$  can be treated similarly.) We only have to show that  $\gamma(a, \mu, N) = 0$  for any fixed  $a \in W$ . Axiom 2 assures that there is a regular region  $V$  for  $H_\mu$  such that  $a \in V \subset B(a, 1/2)$ . We choose a function  $u \in C(\bar{V}) \cap H_\mu(V)$  such that  $u|_{\partial V} = 1$ . Since  $u|_{\partial V} = 1 \geq 0$ , we have  $u \geq 0$  on  $V$ . We maintain that actually  $u > 0$  on  $V$  and in particular  $u(a) > 0$ . Contrary to the assertion suppose there is a  $b \in V$  such that  $u(b) = 0$ . By continuity of  $u$  on  $\bar{V}$ ,  $u|_{\partial V} = 1$  assures the existence of a  $c \in V$  with  $u(c) > 0$ . The sequence  $\{nu\}_{n \geq 1}$  is an increasing sequence in  $H_\mu(V)$  and hence  $v = \sup_n nu \in H_\mu(V)$  or  $v \equiv +\infty$  on  $V$  in view of Axiom 3. However  $v(b) = 0$  and  $v(c) = +\infty$ , a contradiction. Therefore  $u(a) > 0$ .

For simplicity we set  $\nu = u\mu$  (i.e.,  $d\nu = u d\mu$ ) which is a Radon measure on  $W$  with compact support in  $W$  by defining  $u = 0$  on  $W \setminus \bar{V}$ . Consider the function

$$U(x) = (1/\kappa_d)N\nu(x) = (1/\kappa_d)\int_V N(x, y)u(y)d\mu(y)$$

for  $x \in \mathbf{R}^d$ , where the space constant  $\kappa_d = 2\pi$  for  $d=2$  and  $\kappa_d = (d-2)\sigma_d$  for  $d \geq 3$  with  $\sigma_d$  the surface area of the unit sphere  $S^{d-1}$  in  $\mathbf{R}^d$ . Since  $V \subset B(a, 1/2)$  and  $N > 0$  on  $B(a, 1/2) \times B(a, 1/2)$  for every dimension  $d \geq 2$ , we see that  $0 \leq U(x) \leq +\infty$  on  $V$ . (In the case of  $\mu \leq 0$ , consider  $-U$  instead of  $U$ .) By the Fubini theorem we see that

$$\kappa_d \int_V U(x)dx = \int_V \left( \int_V N(x, y)dx \right) u(y) d\mu(y) \leq K \cdot (\sup_V u) \mu(\bar{V}) < +\infty$$

so that  $U \in L_1(V, \lambda)$  where

$$\int_V N(x, y)dx \leq \int_{B(y, 1)} N(x, y)dx = \int_{B(0, 1)} N(x, 0)dx = K < +\infty$$

for every  $y \in V$ . Using the well known identity

$$\varphi(y) = -(1/\kappa_d) \int_V N(x, y) \Delta \varphi(x) dx \quad (y \in V)$$

for every  $\varphi \in C_0^\infty(V)$  (cf. e.g., [12], p. 13), the Fubini theorem again assures that

$$\int_V U(x) \Delta \varphi(x) dx = \int_V \frac{1}{\kappa_d} \left( \int_V N(x, y) \Delta \varphi(x) dx \right) u(y) d\mu(y) = - \int_V \varphi(y) u(y) d\mu(y)$$

so that we have  $\Delta U = -u\mu$  on  $V$  in the sense of distributions. The  $\mu$ -harmonicity of  $u$  of course implies that  $\Delta u = u\mu$  in the sense of distributions. We set  $h = u + U$  on  $V$ . Then  $\Delta h = \Delta u + \Delta U = u\mu - u\mu = 0$  on  $V$  in the distributional sense. Hence by the Weyl lemma there is a classical harmonic function (i.e., a 0-harmonic function)  $h^\sim \in C_0^\infty(V)$  such that  $h = h^\sim$   $\lambda$ -a.e. on  $V$ ,  $\lambda$  being the  $d$ -dimensional Lebesgue measure.

Let  $M_\varepsilon$  be an averaging operator so that for any function  $f \in L_{1, \text{loc}}(V, \lambda)$

$$M_\varepsilon f(x) = \frac{1}{|B(0, \varepsilon)|} \int_{B(0, \varepsilon)} f(x+y) dy \quad (x \in V)$$

for any  $\varepsilon > 0$  with  $\bar{B}(x, \varepsilon) \subset V$ , where  $|B(0, \varepsilon)| = \lambda(B(0, \varepsilon))$  is the volume of  $\varepsilon$ -ball  $B(0, \varepsilon)$ . From the identity  $h = u + U$  valid in  $L_1(V, \lambda)$  and hence valid only  $\lambda$ -a.e. on  $V$ , we deduce a numerical identity

$$M_\varepsilon h(x) = M_\varepsilon u(x) + M_\varepsilon U(x)$$

valid for every  $x \in V$ . Since  $h = h^\sim$   $\lambda$ -a.e. on  $V$  we see that  $M_\varepsilon h(x) = M_\varepsilon h^\sim(x)$  for every  $x \in V$  and then by the mean value property for 0-harmonic functions we see  $M_\varepsilon h^\sim(x) = h^\sim(x)$  for every  $x \in V$  so that

$$h^\sim(x) = M_\varepsilon u(x) + M_\varepsilon U(x)$$

for every  $x \in V$ . The continuity of  $u$  on  $V$ , and of course at  $x$ , implies that  $M_\varepsilon u(x) \rightarrow u(x)$  ( $\varepsilon \downarrow 0$ ). It is an elementary knowledge that the superharmonicity (i.e., 0-superharmonicity) of  $U$  on  $V$  assures that  $M_\varepsilon U(x) \uparrow U(x)$  ( $\varepsilon \downarrow 0$ ) for every  $x \in V$  (cf. e.g., [6], p. 71). (In the case of  $\mu \leq 0$ , consider  $-U$  instead of  $U$ .) Hence on letting  $\varepsilon \downarrow 0$  in the above identity we see that

$$h^\sim(x) = u(x) + U(x)$$

for every  $x \in V$ . Hence  $U = h^\sim - u \in C(V)$  or  $N\nu \in C(V)$ . By Lemma 2.1,  $\gamma(a, \nu, N) = 0$ . If we choose  $\varepsilon > 0$  sufficiently small so that  $\bar{B}(a, \varepsilon) \subset V$  and  $u > u(a)/2$  on  $\bar{B}(a, \varepsilon)$ , then

$$\int_{B(a, \varepsilon)} N(x, y) d\nu(y) \geq \frac{u(a)}{2} \int_{B(a, \varepsilon)} N(x, y) d\mu(y)$$

which in turn implies that  $\gamma(a, \nu, N) \geq (u(a)/2)\gamma(a, \mu, N)$ . (In the case of  $\mu \leq 0$ , consider  $-\mu$  instead of  $\mu$ .) This proves that  $\gamma(a, \mu, N) = 0$  along with  $\gamma(a, \nu, N) = 0$ . □

### 3. Measures of quasi Kato class.

**3.1.** We will make the essential use of the harmonic Green function  $G_0^{B(a, \varepsilon)}(x, y)$  of the open ball  $B(a, \varepsilon)$ . We denote by  $x^*$  the inversion of  $x \in \mathbf{R}^d \setminus \{a\}$  with respect to the boundary sphere  $\partial B(a, \varepsilon)$  of  $B(a, \varepsilon)$ :  $x^* = a + \varepsilon^2|x - a|^{-2}(x - a)$ . Recall that (cf. e.g., [6], p. 77), for  $d = 2$

$$(3.1) \quad \kappa_d G_0^{B(a, \varepsilon)}(x, y) = \log\left(\frac{|a - x|}{\varepsilon} \frac{|y - x^*|}{|y - x|}\right) \quad (y \in B(a, \varepsilon) \setminus \{x\}, x \neq a),$$

$\log(\varepsilon/|y - a|)$  ( $y \in B(a, \varepsilon) \setminus \{a\}, x = a$ ), and  $+\infty$  ( $y = x$ ); for  $d \geq 3$

$$(3.2) \quad \kappa_d G_0^{B(a, \varepsilon)}(x, y) = \frac{1}{|y - x|^{d-2}} - \left(\frac{\varepsilon}{|x - a|}\right)^{d-2} \frac{1}{|y - x^*|^{d-2}}$$

( $y \in B(a, \varepsilon) \setminus \{x\}, x \neq a$ ),  $1/|y - a|^{d-2} - 1/\varepsilon^{d-2}$  ( $y \in B(a, \varepsilon) \setminus \{a\}, x = a$ ), and  $+\infty$  ( $y = x$ ). Here  $\kappa_d$  is the space constant already considered in § 2.2, i.e.,  $\kappa_d = 2\pi$  for  $d = 2$  and  $\kappa_d = (d - 2)\sigma_d$  for  $d \geq 3$  where  $\sigma_d$  is the surface area of the unit sphere  $S^{d-1} = \partial B(0, 1)$  of  $\mathbf{R}^d$ .

We consider another space constant  $\tau_d$  given by

$$(3.3) \quad \tau_d = \sup_{x, y, z \in \bar{B}(0, 1)} \left( \frac{G_0^{B(0, 1)}(x, z) G_0^{B(0, 1)}(z, y)}{G_0^{B(0, 1)}(x, y) \cdot \max(G_0^{B(0, 2)}(x, z), G_0^{B(0, 2)}(z, y))} \right).$$

It is far from being trivial to see that  $\tau_d < +\infty$  (cf. e.g., [4], [13] among others) but  $\tau_d > 1$  can be easily seen by considering the value of the ratio under the

supremum sign at e.g.,  $x = -y = (1/2, 0, \dots, 0)$  and  $z = (0, \dots, 0)$ :

$$(3.4) \quad 1 < \tau_d < +\infty.$$

We also remark that in the definition of  $\tau_d$  we may replace  $B(0, 1)$  and  $B(0, 2)$  by  $B(a, \rho)$  and  $B(a, 2\rho)$ , respectively, where  $a$  is any point in  $\mathbf{R}^d$  and  $\rho$  is any positive number. Although the value itself is changed but the finiteness is unchanged in the right hand side of (3.3) if we replace  $B(0, 1)$  and  $B(0, 2)$  by  $B(a, r)$  and  $B(a, \rho)$ , respectively, with  $0 < r < \rho < +\infty$ . Here, if  $d \geq 3$ , then we may take  $0 < r < \rho \leq +\infty$  or even  $r = \rho = +\infty$ .

**3.2.** The condition  $\gamma(a, \mu, N) = 0$  ( $a \in W$ ) for a Radon measure  $\mu$  on a subregion  $W$  to be of Kato class implies the following two properties:  $\gamma(a, \mu, N)$  is less than any fixed positive constant on  $W$ ;  $N\mu_B \in C(\mathbf{R}^d)$  for any open ball  $B$  with  $\bar{B} \subset W$  where  $\mu_B = \mu|_B$ . The latter is a consequence of  $N|\mu_B| \in C(\mathbf{R}^d)$  (cf. Lemma 2.1). We will show that to ensure for  $(W, H_\mu)$  to be a Brelot space the full powers of  $\gamma(a, \mu, N) = 0$  ( $a \in W$ ) are not needed but only weak forms of the above two consequences suffice.

We say that a Radon measure  $\mu$  on a subregion  $W$  of  $\mathbf{R}^d$  is of *quasi Kato class* if the following two conditions are fulfilled: Firstly,  $\mu$  satisfies

$$(3.5) \quad \gamma(a, \mu, N) = \lim_{\varepsilon \downarrow 0} \left( \sup_{x \in B(a, \varepsilon)} \int_{B(a, \varepsilon)} N(x, y) d|\mu|(y) \right) < \frac{\kappa_d}{4\tau_d}$$

for every  $a \in W$ ; Secondly, there is a base of neighborhood system at any point  $a \in W$  such that each set in the base is an  $N$ -regular ball for  $\mu$  centered at  $a$ . Here an open ball  $B$  is said to be  $N$ -regular for  $\mu$  if  $\bar{B} \subset W$  and

$$(3.6) \quad N\mu_B = \int_B N(\cdot, y) d\mu(y) \in C(\mathbf{R}^d).$$

As we have observed at the beginning of this § 3.2, a Radon measure  $\mu$  on  $W$  of Kato class is automatically a Radon measure of quasi Kato class.

For simplicity we write  $\nu = \mu_B = \mu|_B$  for a Radon measure  $\mu$  of quasi Kato class on a region  $W$  and an  $N$ -regular ball  $B$  for  $\mu$  in  $W$ . In view of (3.5)  $N|\nu|$  is locally bounded on  $\mathbf{R}^d$  and by (3.6)  $N\nu \in C(\mathbf{R}^d)$ . For such a measure we have the following result.

**LEMMA 3.1.** *Let  $\nu$  be a Radon measure on  $\mathbf{R}^d$  with compact support such that  $N|\nu|$  is locally bounded and  $N\nu \in C(\mathbf{R}^d)$ . Then for any  $f \in C(\text{supp } \nu)$*

$$N(f\nu) = \int_{\text{supp } \nu} N(\cdot, y) f(y) d\nu(y) \in C(\mathbf{R}^d).$$

PROOF. We fix a ball  $B=B(0, \rho) \supset K = \text{supp } \nu$  and set

$$M = \sup_{x \in B} \int_K |N(x, y)| d|\nu|(y) < +\infty.$$

Clearly  $N(f\nu) \in C(\mathbf{R}^d \setminus K)$  and hence we only have to prove the continuity of  $N(f\nu)$  at an arbitrary point  $a \in K$ . For any positive number  $\varepsilon > 0$  there is a ball  $V=B(a, \eta)$  ( $\eta > 0$ ) with  $\bar{V} \subset B$  such that  $N > 0$  on  $V \times V$  and

$$\sup_{y \in V \cap K} |f(y) - f(a)| < \varepsilon/2M.$$

In terms of  $\alpha = \nu|_V$  and  $\beta = \nu|(\mathbf{R}^d \setminus V)$  we have

$$N(f\nu)(x) - N(f\nu)(a) = (N(f\alpha)(x) - N(f\alpha)(a)) + (N(f\beta)(x) - N(f\beta)(a))$$

for any  $x \in V$  and the first term on the right hand side of the above is expressed as

$$\begin{aligned} & (N(f\alpha)(x) - N(f(a)\alpha)(x)) + (N(f(a)\alpha)(x) - N(f(a)\alpha)(a)) \\ & + (N(f(a)\alpha)(a) - N(f\alpha)(a)). \end{aligned}$$

The first term of the above in the absolute value is dominated by

$$\left( \sup_{y \in V \cap K} |f(y) - f(a)| \right) N|\nu|(x) \leq (\varepsilon/2M) \cdot M = \varepsilon/2$$

for every  $x \in V$  and similarly the last term of the above in the absolute value is dominated by

$$\left( \sup_{y \in V \cap K} |f(y) - f(a)| \right) N|\nu|(a) \leq (\varepsilon/2M) \cdot M = \varepsilon/2.$$

The second term of the above in the absolute value is  $|f(a)| |N\alpha(x) - N\alpha(a)|$ . Thus we deduce that

$$|N(f\nu)(x) - N(f\nu)(a)| \leq |f(a)| |N\alpha(x) - N\alpha(a)| + |N(f\beta)(x) - N(f\beta)(a)| + \varepsilon.$$

Observe that  $N(f\beta)$  and  $N\beta$  are continuous at  $a$  since  $a \notin (\text{supp } \beta) \cup (\text{supp } (f\beta))$ . In view of  $N\alpha = N\nu - N\beta$  and  $N\nu \in C(\mathbf{R}^d)$ ,  $N\alpha$  is also continuous at  $a$  along with  $N\beta$ . Therefore, taking the superior limits of both sides of the above inequality as  $x \rightarrow a$ , we see that

$$\limsup_{x \rightarrow a} |N(f\nu)(x) - N(f\nu)(a)| \leq \varepsilon. \quad \square$$

**3.3.** Take a Radon measure  $\mu$  of quasi Kato class on a region  $W \subset \mathbf{R}^d$  so that  $\gamma(a, \mu, N) < \kappa_a/4\tau_a$  ( $a \in W$ ) and there exists a sequence of  $N$ -regular balls  $B$  for  $\mu$  centered at any given point  $a \in W$  and shrinking to  $a$ . Recall that  $N\mu_B \in C(\mathbf{R}^d)$  for  $N$ -regular balls  $B$  for  $\mu$ . Since  $\gamma(a, \mu, N)$  is upper semiconti-

nuous on  $W$  as a function of  $a \in W$ , there is an  $a_1 \in K$  for any compact subset  $K \subset W$  such that

$$\sup_{a \in K} \gamma(a, \mu, N) = \gamma(a_1, \mu, N) < \kappa_d / 4\tau_d.$$

Therefore we can find a positive number  $q = q(K, \mu)$  such that

$$\frac{2\tau_d}{\kappa_d} \cdot \sup_{a \in K} \gamma(a, \mu, N) < q < 1/2.$$

It is convenient to call  $q = q(K, \mu)$  a  $\mu$ -constant for  $K$ , and in particular, a  $\mu$ -constant at  $a$  when  $K = \{a\}$ . For any  $\mu$ -constant  $q \in ((2\tau_d/\kappa_d)\gamma(a, \mu, N), 1/2)$  at  $a \in W$  there is a ball  $B(a, \varepsilon)$  of radius  $\varepsilon \in (0, 1/2)$  centered at  $a$  such that  $B(a, \varepsilon)$  is  $N$ -regular for  $\mu$  and

$$(3.7) \quad \frac{2\tau_d}{\kappa_d} \sup_{x \in B(a, \varepsilon)} \int_{B(a, \varepsilon)} N(x, y) d|\mu|(y) < q < \frac{1}{2}.$$

Such a ball  $B(a, \varepsilon)$  is said to be a  $\mu$ -ball at  $a$  associated with a  $\mu$ -constant  $q$  at  $a$ .

We denote by  $G(x, y) = G_0^{B(a, \varepsilon)}(x, y)$  the harmonic Green function on  $B(a, \varepsilon)$  (cf. §3.1). Since  $(1/\kappa_d)N(x, y) - G(x, y)$  is nonnegative and finitely continuous for  $(x, y) \in B(a, \varepsilon) \times B(a, \varepsilon)$  as a consequence of  $\varepsilon \in (0, 1/2)$ , we have

$$(3.8) \quad \sup_{x \in B(a, \varepsilon)} \int_{B(a, \varepsilon)} G(x, y) d|\mu|(y) < q/2\tau_d < q$$

where  $q \in (0, 1/2)$  is a  $\mu$ -constant at  $a$  and  $B(a, \varepsilon)$  is a  $\mu$ -ball at  $a$  associated with  $q$ . Here we must recall (3.4):  $1 < \tau_d < +\infty$ .

#### 4. Potential operator.

4.1. Let  $\mu$  be a Radon measure of quasi Kato class on a subregion  $W$  of  $\mathbf{R}^d$ . We fix an arbitrary point  $a \in W$ , a  $\mu$ -constant  $q \in (0, 1/2)$  at  $a$ , and a  $\mu$ -ball  $V = B(a, \varepsilon)$  at  $a$  associated with  $q$ . We consider the Banach space  $C(\bar{V})$  of continuous functions  $f$  on  $\bar{V}$  equipped with the norm  $\|f\| = \sup_{\bar{V}} |f|$ . We denote by  $G(x, y) = G_0^V(x, y)$  the harmonic Green function on  $V$ . First we prove the following result.

LEMMA 4.1. *For any  $f \in C(\bar{V})$  the Green potential*

$$G(f\mu_V) = \int_V G(\cdot, y) f(y) d\mu(y) \in C(\bar{V})$$

and  $G(f\mu_V)|_{\partial V} = 0$  where  $\mu_V = \mu|_V$ .

PROOF. To begin with we consider the behavior of  $G(f\mu_V)$  on  $V$ . Since

$N - \kappa_a G \in C(V \times V)$  and  $|f\mu|(V) < +\infty$ , we see that

$$N(f\mu_V) - \kappa_a G(f\mu_V) = (N - \kappa_a G)(f\mu_V) \in C(V).$$

By virtue of the  $N$ -regularity of  $V$  for  $\mu$ , Lemma 3.1 can be applied to  $\mu_V$  to conclude that  $N(f\mu_V) \in C(\mathbf{R}^d)$ . Thus we can see that  $G(f\mu_V) \in C(V)$ .

Next we examine the behavior of  $G(f\mu_V)$  on  $\bar{V} \setminus \{a\}$ . We need to consider cases of  $d=2$  and  $d \geq 3$  separately. If  $d=2$ , then by (3.1) we have

$$\kappa_a G(f\mu_V)(x) = N(f\mu_V)(x) - N(f\mu_V)(x^*) + \left(\log \frac{|a-x|}{\varepsilon}\right) \int_V f d\mu$$

for  $x \in \bar{V} \setminus \{a\}$ . By Lemma 3.1,  $N(f\mu_V) \in C(\mathbf{R}^d)$  so that  $N(f\mu_V)(x)$  and  $N(f\mu_V)(x^*)$  are continuous functions of  $x$  on  $\bar{V} \setminus \{a\}$ . Hence we see that  $G(f\mu_V) \in C(\bar{V} \setminus \{a\})$ . If  $x \in \partial V$ , then  $|a-x| = \varepsilon$  and  $x = x^*$  assure that  $G(f\mu_V)(x) = 0$ . If  $d \geq 3$ , then (3.2) implies that

$$\kappa_a G(f\mu_V)(x) = N(f\mu_V)(x) - \left(\frac{\varepsilon}{|x-a|}\right)^{d-2} N(f\mu_V)(x^*)$$

for  $x \in \bar{V} \setminus \{a\}$ . By the same fashion as in the case of  $d=2$ , we see that  $G(f\mu_V) \in C(\bar{V} \setminus \{a\})$  and  $G(f\mu_V)|_{\partial V} = 0$ . □

**4.2.** We now define a linear operator  $T$  of  $C(\bar{V})$  into itself by

$$(4.1) \quad Tf(x) = \int_V G(x, y) f(y) d\mu(y) \quad (x \in \bar{V})$$

for each  $f \in C(\bar{V})$ . Lemma 4.1 assures that  $Tf = G(f\mu_V) \in C(\bar{V})$  and

$$(4.2) \quad Tf|_{\partial V} = 0.$$

We also consider an auxiliary linear operator  $|T|$  of  $C(\bar{V})$  into  $L_\infty(\bar{V}, \lambda)$  defined by

$$|T|f(x) = \int_V G(x, y) f(y) d|\mu|(y) \quad (x \in \bar{V})$$

for every  $f \in C(\bar{V})$ . By (3.8) we see that

$$|Tf(x)|, ||T|f(x)| \leq |T||f|(x) \leq \|f\| |T|1(x) \leq (q/2\tau_a) \|f\| \leq q \|f\|$$

for every  $x \in \bar{V}$  and for every  $f \in C(\bar{V})$ . Hence

$$(4.3) \quad \|T\| \leq q/2\tau_a < q/2 < q < 1/2 < 1$$

which assures the existence of the inverse linear operator  $(I+T)^{-1}$  of  $C(\bar{V})$  onto itself of the operator  $I+T$  where  $I$  is the identity operator of  $C(\bar{V})$  onto itself. As is well known,  $(I+T)^{-1}$  is given by the C. Neumann series :

$$(4.4) \quad (I+T)^{-1} = \sum_{n=0}^{\infty} (-1)^n T^n.$$

**4.3.** Recall that we denoted by  $\mathcal{F}^+$  the class of nonnegative members of a class  $\mathcal{F}$  of functions. Hence  $H_0^+(V)$  is the class of nonnegative classical harmonic (i.e., 0-harmonic) functions on  $V$ . The following is the crucial property of the potential operator  $T$  in the proof of Theorem 1:

LEMMA 4.2. For any  $h \in C(\bar{V}) \cap H_0^+(V)$ , the inequalities

$$(4.5) \quad |T^n h| \leq q^n h \quad (n = 1, 2, \dots)$$

hold on  $V$ .

PROOF. Fix an arbitrary  $h \in C(\bar{V}) \cap H_0^+(V)$ . For each  $m=1, 2, \dots$ , let  $h_m \in C(\bar{V}) \cap H_0(V \setminus \bar{B}(a, \varepsilon - \varepsilon/2m))$  such that  $h_m|_{\bar{B}(a, \varepsilon - \varepsilon/2m)} = h$  and  $h_m|_{\partial V} = 0$ . Then  $h_m$  is a potential on  $V = B(a, \varepsilon)$ , i.e., a nonnegative superharmonic function with vanishing greatest harmonic minorant on  $V$ . By the Riesz decomposition theorem (cf. e.g., [6], pp. 116-117) there is a unique positive Radon measure  $\nu_m$  on  $V$  with  $\text{supp } \nu_m \subset \partial B(a, \varepsilon - \varepsilon/2m)$  such that

$$h_m(x) = \int G(x, y) d\nu_m(y) \quad (x \in V).$$

By the Fubini theorem, (3.3) and (3.7), we see that

$$\begin{aligned} & \left| \int_V G(x, z) h_m(z) d\mu(z) \right| \leq \int_V G(x, z) h_m(z) d|\mu|(z) \\ &= \int_V G(x, z) \left( \int_V G(z, y) d\nu_m(y) \right) d|\mu|(z) \\ &= \int_V \left( \int_V G(x, z) G(z, y) d|\mu|(z) \right) d\nu_m(y) \\ &\leq \int_V \left( \int_V \tau_d G(x, y) \max(G_0^{B(a, 2\varepsilon)}(x, z), G_0^{B(a, 2\varepsilon)}(z, y)) d|\mu|(z) \right) d\nu_m(y) \\ &\leq \frac{\tau_d}{\kappa_d} \int_V G(x, y) \left( \int_{B(a, \varepsilon)} \max(N(x, z), N(z, y)) d|\mu|(z) \right) d\nu_m(y) \\ &\leq \frac{\tau_d}{\kappa_d} \int_V G(x, y) \left( \int_{B(a, \varepsilon)} N(x, z) d|\mu|(z) + \int_{B(a, \varepsilon)} N(y, z) d|\mu|(z) \right) d\nu_m(y) \\ &\leq q \int_V G(x, y) d\nu_m(y) = q h_m(x) \end{aligned}$$

for every  $x \in V$ , i.e., we have shown that

$$\left| \int_V G(x, y) h_m(y) d\mu(y) \right| \leq \int_V G(x, y) h_m(y) d|\mu|(y) \leq q h_m(x) \quad (x \in V).$$

Since  $h_m \uparrow h$  ( $m \uparrow \infty$ ) and  $h$  is  $(G(x, \cdot) d\mu^\pm)$ - and  $(G(x, \cdot) d|\mu|)$ -integrable over  $V$ , by the Lebesgue dominated convergence theorem, we deduce, on making  $m \uparrow \infty$

in the above identity, that

$$\left| \int_V G(x, y)h(y)d\mu(y) \right| \leq \int_V G(x, y)h(y)d|\mu|(y) \leq qh(x) \quad (x \in V).$$

In terms of the operator  $T$  and  $|T|$  we can restate the above as

$$(4.6) \quad |Th| \leq |T|h \leq qh$$

on  $V$ . We now show (4.5) inductively. It is true for  $n=1$  by (4.6). Suppose  $|T^n h| \leq q^n h$  on  $V$ . Then, since  $|T|$  is order preserving, we see, by (4.6), that

$$|T^{n+1}h| = |T(T^n h)| \leq |T||T^n h| \leq |T|(q^n h) = q^n |T|h \leq q^n(qh) = q^{n+1}h.$$

The induction is herewith complete. □

### 5. Proof of Theorem 1.

**5.1.** Let  $\mu$  be a Radon measure of quasi Kato class on a Euclidean region  $W$ . We wish to show that  $(W, H_\mu)$  satisfies Axioms 1, 2 and 3. Since the Schrödinger operator  $-\Delta + \mu$  is linear, the class  $H_\mu(U)$  of  $\mu$ -harmonic functions on an open set  $U \subset W$  forms a linear subspace of  $C(U)$  and thus Axiom 1 is trivially satisfied.

We proceed to the proof for that  $(W, H_\mu)$  satisfies Axiom 2. For the purpose choose any point  $a \in W$  and an open set  $U$  containing  $a$ . We only have to show the existence of a regular region for  $H_\mu$  contained in  $U$  and containing  $a$ . Take a  $\mu$ -constant  $q \in (0, 1/2)$  at  $a$  and a  $\mu$ -ball  $V = B(a, \epsilon)$  at  $a$  associated with  $q$ . We maintain that  $V$  is a required regular region for  $H_\mu$ . We take the potential operator associated with  $V$  (cf. (4.1)).

Choose an arbitrary  $f \in C(\partial V)$ . There is an  $h \in C(\bar{V}) \cap H_0(V)$  such that  $h|_{\partial V} = f$ . Set  $u = (I + T)^{-1}h \in C(\bar{V})$ , i.e.,  $h = u + Tu$ . By using the well known identity

$$\int_V G(x, y)\Delta\varphi(y)dy = -\varphi(x)$$

for every  $\varphi \in C_0^\infty(V)$  (cf. e.g., [6], p. 71), we see, by the Fubini theorem, that

$$\begin{aligned} \int_V Tu(x)\Delta\varphi(x)dx &= \int_V \left( \int_V G(x, y)u(y)d\mu(y) \right) \Delta\varphi(x)dx \\ &= \int_V \left( \int_V G(x, y)\Delta\varphi(x)dx \right) u(y)d\mu(y) = \int_V (-\varphi(y)u(y))d\mu(y) \end{aligned}$$

so that  $\Delta Tu = -u\mu$  on  $V$  and  $\Delta u = \Delta h - \Delta Tu = 0 - (-u\mu) = u\mu$  on  $V$  in the sense of distributions, i.e.,  $u \in C(\bar{V}) \cap H_\mu(V)$ . Since  $Tu|_{\partial V} = 0$ , we have  $u|_{\partial V} = h|_{\partial V} - Tu|_{\partial V} = f$ .

Suppose  $v \in C(\bar{V}) \cap H_\mu(V)$  such that  $v|_{\partial V} = f$ . Then  $w = u - v \in C(\bar{V}) \cap H_\mu(V)$  by Axiom 1 and  $w|_{\partial V} = u|_{\partial V} - v|_{\partial V} = f - f = 0$ . Let  $k = w + Tw$  on  $\bar{V}$ . By the same method as above we see that  $\Delta Tw = -w\mu$ . Thus  $\Delta k = \Delta w + \Delta Tw = w\mu - w\mu = 0$ . A fortiori  $k \in C(\bar{V}) \cap H_0(V)$  and  $k|_{\partial V} = w|_{\partial V} + Tw|_{\partial V} = 0$  and therefore  $k = 0$  on  $\bar{V}$ , or  $w = -Tw$  on  $\bar{V}$ . The inequality  $\|w\| = \|Tw\| \leq q\|w\|$  with  $q \in (0, 1/2)$  yields that  $w = 0$  on  $V$  and thus we have seen the uniqueness of  $u$  with  $u \in C(\bar{V}) \cap H_\mu(V)$  and  $u|_{\partial V} = f$ .

To complete the proof concerning Axiom 2 we need to show that  $f \geq 0$  on  $\partial V$  implies  $u \geq 0$  on  $V$ . Set  $h = u + Tu \in C(\bar{V}) \cap H_0(V)$ . Since  $h|_{\partial V} = u|_{\partial V} = f \geq 0$ , we see that  $h \geq 0$  on  $\bar{V}$ . By (4.4) we see that

$$u = (I+T)^{-1}h = \sum_{n=0}^{\infty} (-1)^n T^n h = h + \sum_{n=1}^{\infty} (-1)^n T^n h \geq h - \sum_{n=1}^{\infty} |T^n h|$$

on  $V$ . By (4.5) and  $q \in (0, 1/2)$ , we then deduce

$$u \geq h - \sum_{n=1}^{\infty} q^n h = \frac{1-2q}{1-q} h \geq 0$$

so that we have shown  $u \geq 0$  on  $V$ .

**5.2.** Before proceeding to the proof for that  $(W, H_\mu)$  satisfies Axiom 3, we prove a form of the Harnack inequality. For an arbitrary  $a \in W$ , choose a  $\mu$ -constant  $q \in (0, 1/2)$  at  $a$  and a  $\mu$ -ball  $V = B(a, \varepsilon)$  at  $a$  associated with  $q$ . We prove the following Harnack inequality:

$$(5.1) \quad C^{-1}u(y) \leq u(x) \leq Cu(y) \quad (C = 4 \cdot 3^a / (1-2q))$$

for any pair of points  $x$  and  $y$  in  $\bar{B}(a, \varepsilon/2)$  and for every  $u \in C(\bar{B}(a, \varepsilon)) \cap H_\mu^+(B(a, \varepsilon))$ , where  $H_\mu^+(B(a, \varepsilon))$  is the family of nonnegative  $\mu$ -harmonic functions  $u$  on  $V = B(a, \varepsilon)$ . Set  $h = (I+T)u$ . Because of the fact that  $h|_{\partial V} = u|_{\partial V} + Tu|_{\partial V} = u \geq 0$  on  $\partial B(a, \varepsilon)$ , we see that  $h \in H_0^+(B(a, \varepsilon))$ . As is well known

$$(5.2) \quad (1/4 \cdot 3^a)h(y) \leq h(x) \leq 4 \cdot 3^a h(y)$$

for every pair of points  $x$  and  $y$  in  $\bar{B}(a, \varepsilon/2)$  (cf. e.g., [6], p. 29 or [2], p. 47, etc.). Similar to the proof of  $u \geq ((1-2q)/(1-q))h$  on  $V$  given in §5.1, we can show that  $u \leq (1/(1-q))h$  on  $V$ . In fact, by (4.4) and (4.5), we see that

$$\begin{aligned} u &= (I+T)^{-1}h = \sum_{n=0}^{\infty} (-1)^n T^n h = h + \sum_{n=1}^{\infty} (-1)^n T^n h \\ &\leq h + \sum_{n=1}^{\infty} |T^n h| \leq h + \sum_{n=1}^{\infty} q^n h = \frac{1}{1-q} h \end{aligned}$$

on  $V$ . Hence we have

$$(5.3) \quad \frac{1-2q}{1-q} h(z) \leq u(z) \leq \frac{1}{1-q} h(z)$$

for every  $z \in V$ . Combining inequalities (5.2) and (5.3) with  $z=x$  and  $z=y$ , we deduce (5.1).

**5.3.** We now complete the proof of Theorem 1 by showing that  $(W, H_\mu)$  satisfies Axiom 3. For the purpose, fix an arbitrary region  $U$  in  $W$  and choose any increasing sequence  $\{u_n\}$  in  $H_\mu(U)$  and set  $u = \sup_n u_n$ . We have to show that  $u \in H_\mu(U)$  unless  $u \equiv +\infty$ . Replacing  $\{u_n\}$  by  $\{u_n - u_1\}$  if necessary, we may assume that  $\{u_n\}$  is an increasing sequence in  $H_\mu^+(U)$ . Put

$$E = \{x \in U : u(x) = \sup_n u_n(x) < +\infty\}.$$

If  $E = \emptyset$ , then  $u \equiv +\infty$  on  $U$  and the proof is over. Thus we assume that  $E \neq \emptyset$ . For any  $a \in W$ , let  $q \in (0, 1/2)$  be a  $\mu$ -constant at  $a$ ,  $B(a, \varepsilon)$  a  $\mu$ -ball at  $a$  associated with  $q$  and  $C = 4 \cdot 3^d / (1 - 2q)$ . If  $a \in E$ , then by (5.1)

$$u_n(x) \leq C u_n(a) \quad (x \in \bar{B}(a, \varepsilon/2))$$

for every  $n = 1, 2, \dots$ . Hence  $u(x) \leq C u(a) < +\infty$ , i.e.,  $B(a, \varepsilon/2) \subset E$ . This proves that  $E$  is open. If  $a \in \bar{E}$ , then there is a  $b \in E \cap B(a, \varepsilon/2)$ . Thus again by (5.1) we see that  $u_n(a) \leq C u_n(b)$  for every  $n = 1, 2, \dots$ . Hence  $u(a) \leq C u(b) < +\infty$ , i.e.,  $a \in E$ . This proves that  $E$  is closed. Therefore  $E = U$  and  $u(x) = \sup_n u_n(x) = \lim_n u_n(x)$  defines a numerical function on  $U$ . Again by (5.1)

$$0 \leq u_{n+p}(x) - u_n(x) \leq C(u_{n+p}(a) - u_n(a)) \quad (x \in \bar{B}(a, \varepsilon/2))$$

for every  $n$  and  $p = 1, 2, \dots$ . On letting  $p \uparrow \infty$  we see that

$$0 \leq u(x) - u_n(x) \leq C(u(a) - u_n(a)) \quad (x \in \bar{B}(a, \varepsilon/2))$$

for every  $n = 1, 2, \dots$ . Since  $a \in W$  is arbitrary, the above proves that  $\{u_n\}$  converges to  $u$  locally uniformly on  $W$  so that  $u \in C(U)$ . On each  $V = B(a, \varepsilon)$  above, set  $h_n = u_n + T u_n$ , which belongs to  $C(\bar{V}) \cap H_0^+(V)$ . Since  $\|u_n - u\| \rightarrow 0$  ( $n \uparrow \infty$ ) in  $C(\bar{V})$ , we see that  $h = \lim_n h_n = \lim_n (u_n + T u_n) = u + T u$ . As a uniform limit of the sequence  $\{h_n\}$  of harmonic functions,  $h = u + T u \in C(\bar{V})$  is harmonic on  $V$ . Thus

$$\Delta u = \Delta h - \Delta T u = 0 - (-u\mu) = u\mu$$

(cf. §5.1 for  $\Delta T u = -u\mu$ ) shows that  $u \in H_\mu(V)$  for every admissible  $V$  so that  $u \in H_\mu(U)$ .

The proof of Theorem 1 is herewith complete. □

**6. Proof of Theorem 2.**

**6.1.** It may be convenient to say that a Radon measure  $\mu$  on a Euclidean region  $W$  is of *Brelot class* if  $(W, H_\mu)$  forms a Brelot space. Then we have seen, as consequences of Theorem 1 and Proposition 2.1 that

$$\{\text{Kato class}\} \subset \{\text{quasi Kato class}\} \subset \{\text{Brelot class}\}$$

and

$$\{\text{Kato class}\}^\pm = \{\text{quasi Kato class}\}^\pm = \{\text{Brelot class}\}^\pm,$$

where, e.g.,  $\{\text{Kato class}\}$  mean the set of all Radon measures of Kato class on an arbitrarily fixed region and  $\{\text{Kato class}\}^+$  ( $\{\text{Kato class}\}^-$ , resp.) is the subfamily of positive (negative, resp.) measures in  $\{\text{Kato class}\}$ . We now wish to show that the first inclusion relation in the above displayed diagram is *strict* or equivalently there is a measure  $\mu$  in

$$\{\text{quasi Kato class}\} \setminus \{\text{Kato class}\} \neq \emptyset$$

on any region  $W$ . Thus the required  $\mu$  must be of nonconstant sign.

Hence for any Euclidean region  $W$  we will construct a signed measure  $\mu$  on  $W$  which is of quasi Kato class but not of Kato class. Fixing an arbitrary point  $a \in W$  and an arbitrary ball  $B(a, r) \subset W$  we only have to construct a required  $\mu$  with compact support in  $B(a, r)$ . By translation and dilation we may suppose that  $a=0$  and  $r=1$ . Thus all we have to do is to construct a signed Radon measure  $\mu$  of compact support on the open unit ball  $R=B(0, 1)$  which is of quasi Kato class on  $R$  but not of Kato class on  $R$ . The measure  $\mu$  we are going to construct satisfies  $\gamma(a, \mu, N)=0$  for every  $a \in R \setminus \{0\}$  and  $\gamma(0, \mu, N) > 0$  so that  $\mu$  is certainly not of Kato class on  $R$  but of Kato class on  $R$  except for a miserable meager set consisting of only one point 0. It is of quasi Kato class if  $\gamma(0, \mu, N) < \kappa_d/4\tau_d$  which is achieved by multiplying a small constant to  $\mu$  as far as  $\gamma(0, \mu, N) < +\infty$ .

**6.2.** Let  $R=B(0, 1)$  in  $\mathbf{R}^d$  ( $d \geq 2$ ). Fix a sequence  $\{a_n\}$  of points  $a_n$  contained in the  $x_1$ -axis such that

$$0 < a_{n+1}^\wedge < a_n^\wedge < 1 \quad \text{and} \quad \lim_{n \rightarrow \infty} a_n^\wedge = 0$$

where  $a_n = (a_n^\wedge, 0, \dots, 0)$ . Fix a sequence  $\{r_n\}$  in  $(0, 1)$  so small that  $\bar{B}(a_n, r_n) \subset R \setminus \{0\}$  and  $\bar{B}(a_n, r_n) \cap \bar{B}(a_{n+1}, r_{n+1}) = \emptyset$  ( $n=1, 2, \dots$ ). Choose one more sequence  $\{s_n\}$  with  $0 < s_n < r_n$  ( $n=1, 2, \dots$ ) which will be determined below. Since every boundary point of  $R \setminus \bar{B}(a_n, s_n)$  satisfies the cone condition (or even ball condition), it is regular for  $H_0$  by the Zaremba theorem (cf. e.g., [6], p. 173). Take a  $w_n \in C(\bar{R}) \cap H_0(R \setminus \bar{B}(a_n, s_n))$  such that  $w_n|_{\bar{B}(a_n, s_n)} = 1$  and  $w_n|_{\partial R} = 0$  for each  $n=1, 2, \dots$ . For each fixed  $n$ ,  $w_n \downarrow 0$  ( $s_n \downarrow 0$ ) on  $\bar{R} \setminus B(a_n, r_n)$ . We can thus

determine  $s_n \in (0, r_n)$  so small that

$$(6.1) \quad w_n |(\bar{R} \setminus B(a_n, r_n))| < 1/5^n \quad (n = 1, 2, \dots).$$

We put  $P = \{x = (x_1, \dots, x_d) \in \mathbf{R}^d : x_d = 0\}$ , the  $(d-1)$ -dimensional hyperplane perpendicular to  $x_d$ -axis. Consider the compact set  $K_n = P \cap \bar{B}(a_n, s_n/2)$  contained in  $B(a_n, s_n)$  ( $n = 1, 2, \dots$ ). Choose and fix an  $\varepsilon_n \in (0, (1 - a_n - r_n)/4) \cap (0, s_n/2)$  so small that

$$(6.2) \quad w_n |(\bar{R} \setminus B(0, 1 - 4\varepsilon_n))| < 1/3 \cdot 2^n \quad (n = 1, 2, \dots).$$

Choose the third sequence  $\{t_n\}$  with  $t_n \in (0, \varepsilon_n)$  which will be again determined below. Take the vector  $e_d = (0, \dots, 0, 1)$  and set  $K_n^\pm = K_n \pm t_n e_d$  which is contained in  $B(a_n, s_n)$  by the choice of  $t_n : 0 < t_n < \varepsilon_n < s_n/2$ . Since every boundary point of the region  $R \setminus K_n^\pm$  satisfies the flat cone condition, it is regular for  $H_0$  (see Appendix at the end of this paper). Thus we can construct functions  $u_n^\pm \in C(\bar{R}) \cap H_0(R \setminus K_n^\pm)$  such that  $u_n^\pm |K_n^\pm = 1$  and  $u_n^\pm | \partial R = 0$  for all  $n = 1, 2, \dots$ , where double signs on shoulders are taken in the same order. Since  $K_n^\pm \subset B(a_n, s_n)$ , by the maximum principle, (6.1) assures that

$$(6.3) \quad u_n^\pm |(\bar{R} \setminus B(a_n, r_n))| < 1/5^n \quad (n = 1, 2, \dots).$$

For each fixed  $n$ , we choose and then fix a  $t_n \in (0, \varepsilon_n)$  so small that

$$(6.4) \quad \sup_{x \in \bar{R}} |u_n^+(x) - u_n^-(x)| < 1/2^n \quad (n = 1, 2, \dots).$$

We need a proof for the possibility of choosing such a  $t_n$ . For the purpose we take an auxiliary function  $v_n \in C(\mathbf{R}^d) \cap H_0(B(0, 1 - 2\varepsilon_n) \setminus K_n)$  such that  $v_n |K_n = 1$  and  $v_n |(\mathbf{R}^d \setminus B(0, 1 - 2\varepsilon_n)) = 0$  for every  $n = 1, 2, \dots$ . We then set  $v_n^\pm(x) = v_n(x \pm t_n e_d)$ . By the uniform continuity of  $v_n$ , there exists a  $t_n \in (0, \varepsilon_n)$  such that

$$|v_n^+(x) - v_n^-(x)| < 1/3 \cdot 2^n \quad (x \in \mathbf{R}^d).$$

Consider the function  $u_n^\pm - v_n^\pm$  on  $R$ . In view of (6.2) and  $u_n^\pm \leq w_n$  on  $R$ , the maximum principle yields

$$|u_n^\pm(x) - v_n^\pm(x)| < 1/3 \cdot 2^n \quad (x \in \bar{R}).$$

Using these two inequalities we deduce

$$|u_n^+ - u_n^-| \leq |u_n^+ - v_n^+| + |v_n^+ - v_n^-| + |v_n^- - u_n^-| < 1/2^n$$

on  $\bar{R}$ , i.e., we have chosen  $t_n \in (0, \varepsilon_n)$  such that (6.4) is valid.

**6.3.** We denote by  $G(x, y) = G_0^R(x, y)$  the harmonic Green function on  $R$ . Judging from the boundary values of  $u_n^\pm$ , we see that  $u_n^\pm$  is the capacity

potential of  $K_n^\pm$  relative to  $R$ . Hence  $u_n^\pm$  is represented as a Green potential

$$u_n^\pm(x) = \int G(x, y) d\nu_n^\pm(y) \quad (x \in \bar{R})$$

by using the capacity distribution  $\nu_n^\pm$  for  $K_n^\pm$  which is a positive Radon measure with support in  $K_n^\pm$  (cf. e.g., [6], p. 128). We set

$$\nu = \sum_{n=1}^{\infty} (\nu_n^+ - \nu_n^-),$$

which is easily seen to define a Radon measure on  $\mathbf{R}^d$  with support in the compact set

$$K = \left( \bigcup_{n=1}^{\infty} K_n^+ \right) \cup \left( \bigcup_{n=1}^{\infty} K_n^- \right) \cup \{0\} \subset R.$$

Then the total variation  $|\nu|$  of  $\nu$  is

$$|\nu| = \sum_{n=1}^{\infty} (\nu_n^+ + \nu_n^-).$$

We set

$$u(x) = \sum_{n=1}^{\infty} (u_n^+(x) - u_n^-(x)) = \int G(x, y) d\nu(y) \quad (x \in \bar{R}).$$

By (6.4), the Weierstrass  $M$ -test assures that the series converges uniformly on  $\bar{R}$ . Since  $u_n^+ - u_n^- \in C(\bar{R})$ , we conclude that  $u \in C(\bar{R})$ . Finally we set

$$U(x) = \sum_{n=1}^{\infty} (u_n^+(x) + u_n^-(x)) = \int G(x, y) d|\nu|(y) \quad (x \in \bar{R}).$$

**6.4.** We maintain that  $U \in C(\bar{R} \setminus \{0\})$ ,  $U$  is *discontinuous* at  $x=0$ , and  $U$  is bounded on  $\bar{R}$ :  $U(x) \leq 5/2$  ( $x \in \bar{R}$ ).

First choose an arbitrary  $x \in K$ . Then either there is an  $m$  such that  $x \in K_m^+ \cup K_m^-$  or  $x=0$ . In the former case, by (6.3), we see that

$$U(x) = \sum_{n \geq 1, n \neq m} (u_n^+(x) + u_n^-(x)) + (u_m^+(x) + u_m^-(x)) \leq \sum_{n=1}^{\infty} 2/5^n + 2 = 5/2.$$

In the latter case we also see by (6.3) that

$$U(x) = U(0) = \sum_{n=1}^{\infty} (u_n^+(0) + u_n^-(0)) \leq \sum_{n=1}^{\infty} 2/5^n = 1/2 < 5/2.$$

We have thus seen that  $U \leq 5/2$  on the support of the measure  $|\nu|$  of the Green potential  $U$ . By the Maria-Frostman domination principle (cf. e.g., [6], p. 134), we conclude that  $U \leq 5/2$  on  $\bar{R}$ .

We set  $R^+ = \{x \in R : x^\wedge > 0\}$  and  $R^- = \{x \in R : x^\wedge < 0\}$  where, as before,  $x^\wedge$  is the first component of  $x = (x_1, \dots, x_d)$  so that  $x^\wedge = x_1$ . If  $x \in R^-$ , then (6.3) assures that  $u_n^\pm(x) < 1/5^n$  and thus  $U(x) < 1/2$ . Hence

$$\liminf_{x \rightarrow 0} U(x) \leq 1/2.$$

On the other hand, observe that 0 is an accumulation point of  $K \setminus \{0\}$  so that there exists a sequence  $\{x_m\}$  in  $K \setminus \{0\}$  converging to 0. For each  $x_m$  there is an  $n$  such that  $x_m \in K_n^+ \cup K_n^-$ . Hence  $U(x_m) > u_n^+(x_m) + u_n^-(x_m) \geq 1$  and thus

$$\limsup_{x \rightarrow 0} U(x) \geq \limsup_{m \rightarrow \infty} U(x_m) \geq 1.$$

Therefore  $U$  is not continuous at  $x = 0$ .

Finally, there is an  $\bar{n}$  for any  $\eta \in (0, 1)$  such that  $\bar{B}(a_n, r_n) \cap \{\eta \leq |x| \leq 1\} = \emptyset$  for all  $n \geq \bar{n}$ . By (6.3), the Weierstrass  $M$ -test assures that  $\sum_{n \geq \bar{n}} (u_n^+ + u_n^-)$  is uniformly convergent on  $\{\eta \leq |x| \leq 1\}$ . Since  $u_n^+ + u_n^- \in C(\bar{R})$  for any  $n$ ,  $U$  is continuous on  $\bar{R} \setminus \{0\}$ .

**6.5.** By  $U(x) \leq 5/2$  ( $x \in R$ ), we have  $\gamma(a, \nu, G) \leq 5/2$  ( $a \in R$ ). Since  $G$  is an  $N$ -kernel, i.e.,  $G - \kappa_d^{-1}N \in C(R \times R)$ , Lemma 2.2 assures that  $\gamma(a, \nu, N) = \kappa_d \gamma(a, \nu, G) \leq 5\kappa_d/2$  ( $a \in R$ ). By the fact that  $U \in C(\bar{R} \setminus \{0\})$ , Lemma 2.1 assures that  $\gamma(a, \nu, N) = \kappa_d \gamma(a, \nu, G) = 0$  for every  $a \in R \setminus \{0\}$ .

Fix an arbitrary  $\alpha \in (0, 1/10\tau_d)$  and set  $\mu = \alpha\nu$ . Then  $\gamma(a, \mu, N) = \alpha\gamma(a, \nu, N) = 0$  ( $a \in R \setminus \{0\}$ ) and  $\gamma(0, \mu, N) = \alpha\gamma(0, \nu, N) \leq \alpha \cdot 5\kappa_d/2 < \kappa_d/4\tau_d$ . Thus  $\mu$  satisfies the condition (3.5) on  $R$ .

Take an arbitrary  $a \in R \setminus \{0\}$  and an arbitrary ball  $B = B(a, \varepsilon)$  with  $\bar{B} \subset R \setminus \{0\}$ . Let  $\mu_B = \mu|_B$ . Since  $\alpha U = G|\mu| = G|\mu_B| + G|\mu - \mu_B|$  is continuous on  $R \setminus \{0\}$ , we see that  $G|\mu_B|$  is continuous on  $R \setminus \{0\}$ . Clearly  $G|\mu_B|$  is continuous at 0 and thus  $G|\mu_B|$  is continuous on  $R$ . Clearly  $(N - \kappa_d G)|\mu_B| = N|\mu_B| - \kappa_d G|\mu_B|$  is continuous on  $R$  and hence  $N|\mu_B|$  is continuous on  $R$ . Clearly  $N|\mu_B|$  is continuous on  $R^d \setminus B$  and a fortiori  $N|\mu_B|$  is continuous on  $R^d$ . Thus  $N\mu_B \in C(R^d)$ . Thus the family of  $N$ -regular balls for  $\mu$  centered at  $a$  forms a base of neighborhood system at  $a \in R \setminus \{0\}$ .

Take any ball  $B = B(0, \varepsilon)$  with  $\bar{B} \subset R$ . Clearly  $G\mu_B = G\mu - G(\mu - \mu_B) = \alpha u - G(\mu - \mu_B) \in C(B)$ . Since  $G|\mu| = G|\mu_B| + G|\mu - \mu_B| \in C(R \setminus \{0\})$ , we see that  $G|\mu_B| \in C(R \setminus \{0\})$  and thus  $G\mu_B \in C(R \setminus \{0\})$ . Hence  $G\mu_B \in C(R)$  and a fortiori  $N\mu_B \in C(R)$ . It is clear that  $N\mu_B \in C(R^d \setminus B)$  and finally we have  $N\mu_B \in C(R^d)$ . Thus the family of  $N$ -regular balls for  $\mu$  centered at 0 forms a base of neighborhood system at 0. Therefore we have seen that the Radon measure  $\mu$  constructed above is of quasi Kato class.

Finally we maintain that  $\gamma(0, \mu, N) = \kappa_d \gamma(0, \mu, G) > 0$ . Otherwise, since  $\gamma(a, \mu, N) = \kappa_d \gamma(a, \mu, G) = \alpha \kappa_d \gamma(a, \nu, G) = 0$  ( $a \in R \setminus \{0\}$ ), we have  $\gamma(a, \mu, G) = 0$

( $a \in R$ ) and therefore by Lemma 2.1,  $G|\mu| = \alpha G|\nu| = \alpha U \in C(R)$ , which contradicts the discontinuity of  $U$  at 0. Thus  $\mu$  is not of Kato class.

The proof of Theorem 2 is herewith complete.  $\square$

### Appendix: Flat cone condition.

**A.1.** Let  $D$  be a bounded region in the Euclidean space  $\mathbf{R}^d$  ( $d \geq 2$ ). We denote by  $H_f^D$  the harmonic Dirichlet solution on  $D$  for a boundary function  $f$  in  $C(\partial D)$  obtained by the Perron-Wiener-Brelot method (cf. e.g., [6], pp. 156-162). A point  $x \in \partial D$  is *Dirichlet regular* if  $H_f^D(y)$  approaches to  $f(x)$  as  $y \in D$  tends to  $x$  for every  $f \in C(\partial D)$ . A cone  $A(x, a; \theta)$  with  $x$  as its vertex and  $\theta$  as its half of the opening angle and containing  $a$  on its axis of symmetry is given by

$$A(x, a; \theta) = \{y \in \mathbf{R}^d : (x-a) \cdot (x-y) \geq |x-a| |x-y| \cos \theta\}$$

where  $(x-a) \cdot (x-y)$  denotes the inner product of  $x-a$  and  $x-y$ . A *truncated flat cone* with vertex  $x$  is the set of the form  $A(x, a; \theta) \cap P \cap \bar{B}(x, r)$  ( $r > 0$ ) where  $P$  is a  $(d-1)$ -dimensional hyperplane containing the axis of symmetry of  $A(x, a; \theta)$ .

**THEOREM A.** *A boundary point  $x$  of a bounded region  $D$  in  $\mathbf{R}^d$  ( $d \geq 2$ ) is Dirichlet regular if there is a truncated flat cone with vertex  $x$  in the complement  $\sim D = \mathbf{R}^d \setminus D$  of  $D$ .*

An interesting but unique proof is found in Kuran [7]. For the convenience of the reader we give here a proof to the above theorem simply by combining the standard common knowledge: Bouligand barrier criterion, monotoneity and subadditivity of the capacity, and Wiener test.

**A.2.** A function  $w$  is a *barrier* at  $x \in \partial D$  if  $w$  is defined on  $B \cap D$  for some open ball  $B$  centered at  $x$  and possesses the following properties: (i)  $w$  is superharmonic on  $B \cap D$ ; (ii)  $w > 0$  on  $B \cap D$ ; (iii)  $w(y) \rightarrow 0$  as  $y \in B \cap D$  tends to  $x$ . The *Bouligand criterion* then states that  $x \in \partial D$  is Dirichlet regular if and only if there is a barrier at  $x$  (cf. e.g., [6], p. 171).

Suppose  $S$  is a region in  $\mathbf{R}^d$  with a harmonic Green function  $G$ . The *capacity* of any compact subset  $K$  of  $S$  relative to  $S$  is given by  $\mathcal{C}(K) = \sup\{\mu(K) : G\mu \leq 1 \text{ on } S, \mu \text{ a positive Radon measure with support in } K\}$ . Then we have the *monotoneity*:  $K_1 \subset K_2$  implies  $\mathcal{C}(K_1) \leq \mathcal{C}(K_2)$ , and the *subadditivity*:  $\mathcal{C}(K_1 \cup K_2) + \mathcal{C}(K_1 \cap K_2) \leq \mathcal{C}(K_1) + \mathcal{C}(K_2)$  (cf. e.g., [6], p. 141).

Fix a point  $x \in \partial D$  and consider the capacity  $\mathcal{C}$  relative to the open ball  $S$  of radius  $1/2$  centered at  $x$ . For  $\lambda > 1$  we consider spherical rings

$$A(\lambda, n) = \{y \in \mathbf{R}^d : \lambda^n \leq N(x, y) \leq \lambda^{n+1}\} \quad (n = 1, 2, \dots)$$

where  $N(x, y)$  is the Newtonian kernel on  $\mathbf{R}^d$  ( $d \geq 2$ ). Let  $\bar{n}$  be the least positive integer such that  $A(\lambda, n) \subset S$  for every  $n \geq \bar{n}$ . The *Wiener test* maintains (cf. e.g., [6], p. 220) that  $x \in \partial D$  is Dirichlet regular if and only if

$$\sum_{n \geq \bar{n}} \lambda^n c((\sim D) \cap A(\lambda, n)) = +\infty.$$

**A.3. Proof of Theorem A.** By translation we may assume that  $x=0$  is the boundary point of  $D$  in question. We assume that a truncated flat cone  $T$  with vertex 0 is contained in  $\sim D$ . By rotation about the origin we can assume that  $T$  is contained in the hyperplane  $P = \{y = (y_1, \dots, y_d) \in \mathbf{R}^d : y_d = 0\}$  so that  $T$  is expressed as follows:

$$T = A(0, a; \theta) \cap P \cap \bar{B}(0, \rho) \subset \sim D$$

where  $\rho \in (0, 1/2)$  and  $\theta \in (0, \pi/2)$ . We can also take  $|a| = \rho$ . Observe that there is a finite number of points  $a_1 = a, a_2, \dots, a_m$  in  $P \cap \partial \bar{B}(0, \rho)$  such that

$$K = P \cap \bar{B}(0, \rho) \subset \bigcup_{j=1}^m T_j, \quad T_j = A(0, a_j; \theta) \cap P \cap \bar{B}(0, \rho).$$

We consider the capacity  $c$  relative to the open ball  $S = B(0, 1/2)$ . Since  $c$  is clearly invariant under rotation of  $S$  around the origin and all  $T_j \cap A(\lambda, n)$  are congruent to  $T \cap A(\lambda, n)$  by suitable rotations of  $S$  about the origin, we see that

$$c(T_j \cap A(\lambda, n)) = c(T \cap A(\lambda, n)) \quad (j = 1, \dots, m; n = 1, 2, \dots).$$

By the monotoneity and the subadditivity of  $c$  we see that

$$c(K \cap A(\lambda, n)) \leq c\left(\left(\bigcup_{j=1}^m T_j\right) \cap A(\lambda, n)\right) \leq \sum_{j=1}^m c(T_j \cap A(\lambda, n)) = mc(T \cap A(\lambda, n)).$$

Observe that  $w(y) = w(y_1, \dots, y_d) = |y_d|$  is a barrier at  $0 \in \partial(S \setminus K)$  since it is superharmonic (and actually harmonic) on  $B(0, \rho) \cap (S \setminus K)$  and has vanishing boundary values on  $B(0, \rho) \cap \partial(S \setminus K) = B(0, \rho) \cap K$  and in particular at  $x=0$ . A fortiori  $x=0 \in \partial(S \setminus K)$  is Dirichlet regular for the region  $S \setminus K$ . Hence by the Wiener criterion

$$\begin{aligned} +\infty &= \sum_{n \geq \bar{n}} \lambda^n c((\sim(S \setminus K)) \cap A(\lambda, n)) = \sum_{n \geq \bar{n}} \lambda^n c(K \cap A(\lambda, n)) \\ &\leq m \sum_{n \geq \bar{n}} \lambda^n c(T \cap A(\lambda, n)) \leq m \sum_{n \geq \bar{n}} \lambda^n c((\sim D) \cap A(\lambda, n)) \end{aligned}$$

and, again by the Wiener criterion,  $x=0 \in \partial D$  is Dirichlet regular for the region  $D$ . □

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