

Martin boundaries and thin sets for $\Delta u = Pu$ on Riemann surfaces

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1. Introduction.

Let R be a hyperbolic Riemann surface and P a density on R , that is, a non-negative Hölder continuous function on R which depends on the local parameter $z=x+iy$ in such a way that the partial differential equation

$$(0.1) \quad L_P u \equiv -\Delta u + Pu = 0, \quad \Delta = \partial^2/\partial x^2 + \partial^2/\partial y^2$$

is invariantly defined on R . A real valued function u is said to be a P -harmonic function (or a P -solution) on an open set U of R , if u has continuous partial derivatives up to the order 2 and satisfies the equation (0.1) on U . Throughout this paper we assume that the density P is not constantly zero on R . A density P on a Riemann surface R is called a hyperbolic density if there exists a positive P -harmonic function on R dominated by 1 on R . In this paper we shall consider two Martin compactifications of a hyperbolic Riemann surface R , the first R_P^* with respect to a hyperbolic density P on R , the second R^* with respect to harmonic functions. Let $K^P(z,a)$, $K(z,b)$ be Martin kernels on the compactifications R_P^* , R^* respectively. Let $G(z,w)$ be the harmonic Green's function of R . For a minimal boundary point a of R_P^* such that

$$(0.2) \quad \int_R P(w)G(w,z_1)K^P(w,a)dudv < +\infty$$

for some point z_1 in R , there exists a unique minimal boundary point of R^* . Then we may define a mapping with the domain consisting points a which satisfy the condition (0.2) into the set of minimal boundary points of R^* .

In the special case where P is a bounded rotation free density on the unit disk in complex plane C , two compactifications coincide with the closed unit disk $\{z \in C : |z| \leq 1\}$. In this case our mapping reduces to the identity mapping of the unit circle (Remark in sec. 2). The purpose of this paper is to show that a closed set E in R is thin at a point a with

the condition (0.2) if and only if E is thin at the minimal boundary point of R^* assigned to the point a by the mapping. Therefore, fine neighborhoods of points a with (0.2) and of the image of a by our mapping have the same base the complement whose element is closed in R and thin at the each point, where the first neighborhood is defined with respect to R_P^* , the second with respect to R^* (Corollary 2.17).

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1. Linear spaces of P -harmonic functions.

By a regular region we shall always mean a connected open set in R whose boundary is composed of at most a countable number of analytic curves clustering nowhere in R . Let $\{R_n\}$ be an exhaustion of R , that is, a sequence of relatively compact regular regions in R such that $cl(R_n) \subset R_{n+1}$, $R = \bigcup_{n=1}^{\infty} R_n$.

The solution e_n^P of (0.1) on R_n with $e_n^P=1$ on ∂R_n is said the P -elliptic measure of R_n . The P -elliptic measures e_n^P form a monotone decreasing sequence of positive P -solutions. This sequence converges uniformly to a non-negative P -solution e^P on R , which is called the P -elliptic measure of R . The P -elliptic measure is either identically zero or else everywhere positive. In the second case we call the density P to be hyperbolic provided P is not identically zero. We shall consider only hyperbolic densities on R in the following.

LEMMA 1.1. *If a density P on R satisfies the condition :*

$$\int_R P(w)G(z_1, w)du dv < +\infty$$

for some point z_1 in R , then P is hyperbolic, where $G(z, w)$ is the harmonic Green's function of R and $w = u + iv$.

PROOF. Let $G(R_n, z, w)$ be harmonic Green's function of R_n . By Green's formula we have

$$(1.1) \quad \int_{R_n} P(w)G(R_n, z, w)e_n^P(w)du dv = 2\pi(1 - e_n^P(z)).$$

If P is not a hyperbolic density, then Lebesgue's convergence theorem gives the contradiction: $1=0$. Q. E. D.

DEFINITION 1.2. *For a density P on R we denote by $P_H(R)$ the class of all those P -harmonic functions u on R which satisfies the condition :*

$$\int_R P(w)G(z_1, w)|u(w)|dudv < +\infty$$

for some point z_1 in R , where $w = u + iv$.

For any density P the Green's function on R for the equation (0.1) always exists, which is denoted by $G^P(z, w)$ for z, w in R .

DEFINITION 1.3. For a density P on R we denote by $H_P(R)$ the class of all those harmonic functions h on R which satisfy the condition :

$$\int_R P(w)G^P(z_1, w)|h(w)|dudv < +\infty$$

for some point z_1 in R .

These definitions of $P_H(R)$ and $H_P(R)$ are independent of the choice of the point z_1 in R . And these class are real linear spaces with respect to the usual definitions of addition and scalar multiplication of real numbers.

THEOREM 1.4. For a hyperbolic density P on R the P -elliptic measure e^P is a function contained in the linear space $P_H(R)$ which is not constantly zero.

PROOF. From the equality (1.1) in the proof of Lemma 1.1 it follows that

$$\begin{aligned} & \int_R P(w)G(z, w)e^P(w)dudv \\ & \leq \liminf_{n \rightarrow \infty} \int_{R_n} P(w)G(R_n, z, w)e_n^P(w)dudv \\ & = 2\pi(1 - e^P(z)) \leq 2\pi. \end{aligned} \qquad \text{Q. E. D.}$$

For an exhaustion $[R_n]$ of R let $G(R_n, z, w)$ and $G^P(R_n, z, w)$ be the harmonic Green's function of R_n and the Green's function with respect to the equation $L_P u = 0$ on R_n respectively. For a relatively compact regular region R_n in R , we denote the transformations $T_{PH}^n u$ and $T_{HP}^n h$ for real valued bounded continuous functions u and h defined on R_n to functions on R_n as follows :

$$\begin{aligned} T_{PH}^n u(z) &= u(z) + \frac{1}{2\pi} \int_{R_n} P(w)G(R_n, z, w)u(w)dudv \\ T_{HP}^n h(z) &= h(z) - \frac{1}{2\pi} \int_{R_n} P(w)G^P(R_n, z, w)h(w)dudv. \end{aligned}$$

By the Green's formula for a P -harmonic function u and Green's func-

tion of R_n $T_{PH}^n u$ is a harmonic function with $T_{PH}^n u = u$ on ∂R_n , and for a harmonic function h on R_n $T_{HP}^n h$ is a P -solution on R_n with $T_{HP}^n h = h$ on ∂R_n .

Let u be in $P_H(R)$. then, the linear transformation $T_{PH}u$ of u is defined by

$$T_{PH}u(z) = u(z) + \frac{1}{2\pi} \int_R P(w)G(z,w)u(w)du dv$$

And, for h in $H_P(R)$ $T_{HP}h$ is defined by

$$T_{HP}h(z) = h(z) - \frac{1}{2\pi} \int_R P(w)G^P(z,w)h(w)du dv.$$

These transformations T_{PH} and T_{HP} are extensively studied by many authors (for example, Lahtinen [5], Nakai [8]). The next lemma has fundamental roles in our paper, especially in Theorem 1.8 and Theorem 2.9, which is a consequence of Lebesgue’s convergence theorem (for example, Lahtinen [5]).

LEMMA 1.5. *Let P be a density on R , u a P -solution on R and $\{u_n\}$ a sequence of P -solutions each defined on R_n so that $\lim_{n \rightarrow +\infty} u_n = u$. If there exists a positive function v on R such that $|u_n| \leq v$ for each n and v fulfils the condition :*

$$\int_R P(w)G(z_1,w)v(w)du dv < +\infty$$

at some point z_1 in R . Then $T_{PH}u$ is well-defined and satisfies

- (1) $\lim_{n \rightarrow +\infty} T_{PH}^n u_n = T_{PH}u$
- (2) $T_{PH}u$ is harmonic on R .

For the transformation T_{HP} we may have the similar lemma.

LEMMA 1.6. *The harmonic and P -harmonic Green’s functions have the relation :*

$$\begin{aligned} G(z,w) &= G^P(z,w) + \frac{1}{2\pi} \\ &\quad \times \int_R P(\zeta)G(z,\zeta)G^P(w,\zeta)d\xi d\eta \\ &= G^P(z,w) + \frac{1}{2\pi} \\ &\quad \times \int_R P(\zeta)G(w,\zeta)G^P(z,\zeta)d\xi d\eta, \quad \zeta = \xi + i\eta. \end{aligned}$$

PROOF. Applying Green’s formula for $G^P(R_n,z,w)$ and $G(R_n,z,w)$, we

have

$$G(R_n, z, w) = G^P(R_n, z, w) + \frac{1}{2\pi} \int_{R_n} P(\zeta) G(R_n, z, \zeta) G^P(R_n, w, \zeta) d\eta d\xi.$$

Taking limit as $n \rightarrow +\infty$, we get this lemma. Q. E. D.

THEOREM 1.7. T_{PH} is a linear mapping of $P_H(R)$ into $H_P(R)$.

PROOF. The inequality $G^P(z, w) < G(z, w)$ and the preceding lemma give the inequality for some point z_1 in R :

$$\begin{aligned} & \int_R P(z) G^P(z_1, z) |T_{PH}u(z)| dx dy \\ & \leq \int_R P(w) G(z_1, w) |u(w)| dudv. \end{aligned}$$

This completes the proof.

Q. E. D.

THEOREM 1.8. For a P -harmonic function u in $P_H(R)$, we have $T_{HP}T_{PH}u = u$, that is, T_{PH} is an isomorphism between linear spaces $P_H(R)$ and $T_{PH}(P_H(R))$ and T_{HP} on $T_{PH}(P_H(R))$ is the inverse of T_{PH} .

PROOF. Since $T_{PH}u$ is contained in $H_P(R)$ and the sequence of restrictions to R_n of the function $T_{PH}u$ converges to $T_{PH}u$ on R as $n \rightarrow +\infty$ Lemma 1.5 gives that

$$T_{HP} T_{PH}u = \lim_{n \rightarrow +\infty} T_{HP}^n T_{PH}u.$$

Since in the equality

$$T_{HP}^n(T_{PH}u) = T_{HP}^n(T_{PH}u - T_{HP}^n u) + T_{HP}^n T_{PH}^n u$$

the last term equals to u for every n , it is sufficient to prove that the first term converges to 0 as $n \rightarrow +\infty$.

Let ρ_n^P be the P -harmonic measure of the region R_n , which represents the solution of Dirichlet problem as integral. Then we have

$$\begin{aligned} T_{HP}^n(T_{PH}u - T_{PH}^n u)(z) &= \int_{\partial R_n} (T_{PH}u - T_{PH}^n u) d\rho_{n,z}^P \\ &= \int_{\partial R_n} (T_{PH}u - u) d\rho_{n,z}^P \\ &= \frac{1}{2\pi} \int_R P(w) \left\{ \int_{\partial R_n} G(\cdot, w) d\rho_{n,z}^P \right\} u(w) dudv, \end{aligned}$$

where the definition $T_{PH}u$ and Fubini's theorem are used. The Lemma 1.6 gives

$$\begin{aligned} & \int_{\partial R_n} G(\cdot, w) d\rho_{n,z}^P \\ &= \int_{\partial R_n} G^P(\cdot, w) d\rho_{n,z}^P \\ &+ \frac{1}{2\pi} \int_R P(\zeta) \left\{ \int_{\partial R_n} G^P(\cdot, \zeta) d\rho_{n,z}^P \right\} G(w, \zeta) d\xi d\eta. \end{aligned}$$

In this equality, applying

$$\int_{\partial R_n} G^P(\cdot, w) d\rho_{n,z}^P \leq G^P(z, w)$$

and

$$\lim_{n \rightarrow +\infty} \int_{\partial R_n} G^P(\cdot, w) d\rho_{n,z}^P = 0,$$

which are results of properties of Green's function, Lebesgue's convergence theorem gives

$$\lim_{n \rightarrow +\infty} \int_{\partial R_n} G(\cdot, w) d\rho_{n,z}^P = 0$$

and Lemma 1.6 gives

$$\int_{\partial R_n} G(\cdot, w) d\rho_{n,z}^P \leq G(z, w).$$

Then, from Lebesgue's convergence theorem it follows that

$$\lim_{n \rightarrow +\infty} T_{HP}^n(T_{PH}u - T_{PH}^n) = 0. \quad \text{Q. E. D.}$$

LEMMA 1.9. *If $f \geq g$ on R for f, g in $P_H(R)$, then $T_{PH}f \geq T_{PH}g$ on R . If $u \geq v$ for u, v in $H_P(R)$, then $T_{HP}u \geq T_{HP}v$ on R .*

PROOF. These are results of Lemma 1.5 and the maximum principle. Q. E. D.

It does not always hold that $T_{PH}T_{HP}f = f$ for f in $H_P(R)$ such that $T_{HP}f$ is in $P_H(R)$.

A positive P -solution u on R is said to be P -minimal provided that for any P -solution v , $0 < v \leq u$ implies $v = \alpha u$ where α is a constant.

THEOREM 1.10. *For a minimal function h in $T_{PH}(P_H(R))$, $T_{HP}h$ is a P -minimal function contained in $P_H(R)$.*

PROOF. This is evident by Theorem 1.8 and Lemma 1.9. Q. E. D.

Let \bar{R} be any metrizable compactification of the Riemann surface R

and denote by Δ the ideal boundary of R in this compactification, that is, $\Delta = \bar{R} - R$. For a P -harmonic function u on R and a compact set A in Δ the reduced function of u relative to A is defined as the lower envelope of the class of those P -superharmonic functions on R which majorize u on the intersection of R and some neighborhood of A in \bar{R} . This reduced function is denoted by $(u)_A^P$. For a positive harmonic function f on R the similar reduced function $(f)_A^H$ is also defined. For reduced function we refer to Brelot [1, 2].

Considering a decreasing sequence $\{F_n\}$ of closed neighborhoods of the compact set A in \bar{R} which converges to A , we can prove, by Lebesgue's convergence theorem, the following lemma, for whose detail proof we refer to Satō [11].

LEMMA 1.11. *Let A be a compact set in the ideal boundary of a metrizable compactification \bar{R} . For a positive P -harmonic function u in $P_H(R)$, we have*

$$T_{PH}(u)_A^P = (T_{PH}u)_A^H \quad \text{on } R.$$

And, for a positive harmonic function f in $H_P(R)$ we have

$$T_{HP}(f)_A^H = (T_{HP}f)_A^P \quad \text{on } R.$$

2. Thin sets on P-Martin compactification.

Let R^* be the Martin compactification of a Riemann surface R defined by Martin ([6]) and Δ be its ideal boundary $R^* - R$. The set of minimal boundary points of Δ is denoted by Δ_1 and Martin's kernel function with origin z_0 in R is represented by $K(z, b)$ or $K_b(z)$ for (z, b) in $R \times R^*$.

Let R_P^* be the Martin compactification of R with respect to the equation $L_P u = 0$ which can be constructed in the similar way to that of harmonic case as was treated by Martin (for example, see Nakai [7]). Let Δ_P be the ideal boundary $R_P^* - R$. The set of P -minimal boundary points is denoted by $\Delta_{P,1}$. The P -Martin kernel with origin z_0 in R is denoted by $K^P(z, a)$ or $K_a^P(z)$, $(z, a) \in R \times R_P^*$, which satisfies $K^P(z_0, a) = 1$ for a in Δ_P , and is finitely continuous on $R \times \Delta_P$. Let u be a P -superharmonic function on R and A a compact subset of Δ_P . The reduced function $(u)_A^P$ of u relative to A is defined as the lower envelope of class of positive P -superharmonic functions v such that $v \geq u$ on the intersection of a neighborhood of A and R (see, for example. Brelot [1], [2]). This reduced function will be also written by $(u)_A$ simply. For a P -minimal harmonic

function u on R , $(u)_A^P$ is equal to 0 or u for every closed set A in Δ_P and there exists at least one point a in $\Delta_{P,1}$ such that $(u)_{\{a\}}^P = u$ on R , which is called the pole of the P -minimal function u on R^* (Brelot [1]). In P -Martin compactification every P -minimal function u has a unique pole on $\Delta_{P,1}$ and $u = \alpha K_a^P$, where α is the constant and a is the point in $\Delta_{P,1}$ (Brelot [1]).

In the last part of the preceding section we recalled the reduced function in a general metrizable compactification \bar{R} of R . In this case, for a P -minimal function u on R there exists at least one pole of u on the boundary Δ , but u may have many poles on Δ . About the uniqueness of u we can say the following, if we take the Martin's compactification R^* .

THEOREM 2.1. *A P -harmonic function u in $P_H(R)$ has a pole uniquely determined on the set Δ_1 of minimal boundary points of Martin's compactification R^* . The harmonic function $T_{PH}u$ is a minimal harmonic function with the same pole as that of u .*

PROOF. The reduced function of the positive harmonic function $T_{PH}u$ with respect to a compact set A is represented by the canonical measure supported by A . Letting A be the set $\{b\}$ of any pole b of u on the Martin's boundary we have

$$(T_{PH}u)_{\{b\}} = \alpha K_b,$$

where α is a positive constant. From Lemma 1.11, it follows that

$$\begin{aligned} T_{PH}u &= T_{PH}(u)_{\{b\}}^P \\ &= (T_{PH}u)_{\{b\}} = \alpha K_b. \end{aligned}$$

Let b_1, b_2 be two poles of u on Δ_1 . Then $\alpha K_{b_1} = \beta K_{b_2}$, from which it follows that $b_1 = b_2$, where α and β are positive constants. Q. E. D.

About pole of a minimal harmonic function we may say the following by the same way as above.

THEOREM 2.2. *A minimal harmonic function f in $H_P(R)$ has a pole uniquely determined in $\Delta_{P,1}$, provided that $T_{HP}f$ is positive. The P -harmonic function $T_{HP}f$ is P -minimal with the same pole as that of f .*

Therefore we can make the following definitions.

DEFINITION 2.3. *We define the subsets Δ_{PH} of $\Delta_{P,1}$ and Δ_{HP} , Δ_{HP}^0 of Δ_1 by*

$$\begin{aligned} \Delta_{PH} &= \{a \in \Delta_{P,1} : K_a^P \text{ belongs to } P_H(R)\}, \\ \Delta_{HP} &= \{b \in \Delta_1 : K_b \text{ belongs to } H_P(R)\}, \end{aligned}$$

$$\Delta_{HP}^0 = \{b \in \Delta_{HP} : T_{HP}K_b > 0\}.$$

For a point a in Δ_{PH} the transform $T_{PH}K_a^P$ is a minimal function contained in $T_{PH}(P_H(R))$ by Theorem 2.1. Then there exists a point $b \in \Delta_1$ which is the pole of the function $T_{PH}K_a^P$.

DEFINITION 2.4. To a point a in Δ_{PH} assigning the point b in Δ_1 which is a pole of $T_{PH}K_a^P$ in Δ_{HP} we define a mapping

$$t_{PH} : \Delta_{PH} \rightarrow \Delta_1$$

Let $\Delta(P)$ be the image of the mapping t_{PH} .

LEMMA 2.5. $\Delta(P)$ is a subset of Δ_{HP}^0 .

PROOF. This is a result of Theorem 1.7 and Theorem 1.8. Q. E. D. It is evident from the definition that

$$T_{PH}K_a^P = T_{PH}K_a^P(z_0)K_{t_{PH}(a)} \text{ on } R.$$

DEFINITION 2.6. For a point b in Δ_{HP}^0 assigning a point a which is the pole of the P -minimal function $T_{HP}K_b$ in $\Delta_{P,1}$ we define the mapping

$$t_{HP} : \Delta_{HP}^0 \rightarrow \Delta_{P,1}.$$

LEMMA 2.7. $\Delta(P) = \{b \in \Delta_1 : K_b \in T_{PH}(P_H(R))\}$.

PROOF. This is evident from the definition of $T_{PH}(P_H(R))$ and Theorem 1.12. Q. E. D.

LEMMA 2.8. The restriction of the mapping t_{HP} to $\Delta(P)$ is the inverse mapping of $t_{PH} : \Delta_{PH} \rightarrow \Delta(P)$.

PROOF. This follows from Theorem 1.8 and definitions of t_{PH} , t_{HP} . Q. E. D.

LEMMA 2.9. Δ_{PH} is a Borel measurable subset of $\Delta_{P,1}$.

PROOF. The function

$$\int_R P(w)G(z_1, w)K^P(w, a)dudv$$

of a in $\Delta_{P,1}$ is the limit of an increasing sequence of continuous functions

$$\int_{R_n} P(w)G(R_n, z_1, w)K^P(w, a)dudv$$

of a . Q. E. D.

LEMMA 2.10. *The set Δ_{HP}^0 is Borel measurable in Δ_1 .*

PROOF. This is evident. Q. E. D.

For any positive P -harmonic function u on R there exists a unique measure μ on $\Delta_{P,1}$ such that $\mu(\Delta_P - \Delta_{P,1}) = 0$ and

$$u(z) = \int_{\Delta_{P,1}} K^P(z, a) d\mu(a), \quad z \in R.$$

This measure is called the canonical measure of u . Let χ^P is the canonical measure of the P -elliptic measure e^P .

THEOREM 2.11. *Let u be a positive P -harmonic function on R which belongs to the class $P_H(R)$, and let μ be the canonical measure of u . Then the set $\Delta_{P,1} - \Delta_{PH}$ has μ -measure zero.*

PROOF. For each positive integer n , let E_n be a set of points a in $\Delta_{P,1}$ such that

$$\int_R P(w) G(z_1, w) K^P(w, a) dudv > n,$$

where z_1 is a fixed point in R and E_n is a measurable set by the proof of Lemma 2.6. By Fubini's theorem we have

$$\begin{aligned} \mu(\cap_{n=1}^{\infty} E_n) &\leq \mu(E_n) \\ &\leq \frac{1}{n} \int_{E_n} \left\{ \int_R P(w) G(z_1, w) K^P(w, a) dudv \right\} d\mu(a) \\ &\leq \frac{1}{n} \int_R P(w) G(z_1, w) u(w) dudv, \end{aligned}$$

by which $\mu(\Delta_{P,1} - \Delta_{PH}) = 0$ is obtained. Q. E. D.

COROLLARY 2.12. *Let P be a hyperbolic density on R . Then we have*

$$\chi^P(\Delta_{PH}) = e^P(z_0) \text{ and } \chi^P(\Delta_{P,1} - \Delta_{PH}) = 0.$$

REMARK 2.13. Let R be an open unit disk $\{z \in C : |z| < 1\}$ and we take a density $P(z) = \phi(r)$ where ϕ is a bounded function of r and $z = re^{i\theta}$, which is a hyperbolic density by Lemma 1.1. In this case P -Martin compactification of R is the closed disk $\{z \in C : |z| \leq 1\}$ and the canonical measure χ^P of the P -elliptic measure e^P is $kd\theta$ where K is a constant dependent on P . Let $K^P(z, e^{i\theta})$ be P -Martin kernel normalized at origin O . Then for every θ , $K^P(z, e^{i\theta})$ is contained in the class $P_H(R)$, because from the inequality (Theorem 1.4)

$$\begin{aligned} & \int_R P(w)G(0,w)e^P(w)dudv \\ &= k \int_{[0,2\pi]} \left\{ \int_R P(w)G(0,w)K^P(w,e^{i\theta})dudv \right\} d\theta < +\infty \end{aligned}$$

it follows that the rotation free function

$$\theta \rightarrow \int_R P(w)G(0,w)K^P(w,e^{i\theta})dxdy$$

is finite for every θ . Therefore we have $\Delta_{PH} = \{z \in C : |z|=1\}$.

Let D be a Lipschitz domain with a point z_1 fixed in D . We say a function u on D is a kernel function at $a \in \partial D$ if u is positive and harmonic on D with $u(z_1)=1$ and $u(z)$ vanishes continuously as z approaches to every boundary point b of the domain D with $b \neq a$. One fundamental result of Hunt and wheeden [4] is a uniform estimate for various approximations to kernel functions and another is the uniqueness of kernel functions on D . And, for Lipschitz domains they showed that Martin kernels of D are exactly the unique kernel function. Then they identified the Martin ideal boundary with the Euclidean boundary and showed that the Martin topology is equivalent to the Euclidean topology. On the other hand Taylor([12]) obtained the similar results for a uniformly bounded second order elliptic operator on a Lipschitz domain as Hunt and Wheeden. By these results we can show the following proposition :

PROPOSITION. *The transformation $t_{PH} : \Delta_{PH} \rightarrow \Delta_1$ is the identity transformation of $\{z \in C : |z|=1\}$.*

PROOF. For each integer n let N_n be the neighborhood of a point $e^{i\theta}$ on the unit circle :

$$N_n = \{z \in C : |z - e^{i\theta}| < 1/n\},$$

and R_n be the subset of unit disk :

$$\{z \in C : |z| < 1\} - N_n.$$

Since the P -Martin kernel $K^P(z, e^{i\theta})$ is P -harmonic on R_n and may be continuously extended on $\partial R_n - R$ with the boundary value zero by Proposition 4.5 in J. C. Taylor ([12]), we have that

$$\begin{aligned} T_{PH}^n K_{e^{i\theta}}^P(z) &= K_{e^{i\theta}}^P(z) \\ &+ \frac{1}{2\pi} \int_{R_n} P(w)G(R_n, z, w)K_{e^{i\theta}}^P(w)dudv \end{aligned}$$

is harmonic on R_n and continuously extended at each point on $\partial R_n - R$

with the boundary value zero. Recall that $K^P(z, e^{i\theta})$ belongs to $P_H(R)$ and from Lemma 1.5 it follows that

$$\lim_{n \rightarrow \infty} T_{PH}^n K_{e^{i\theta}}^P = T_{PH} K_{e^{i\theta}}^P$$

Then the function $T_{PH} K^P(z, e^{i\theta}) / T_{PH} K^P(0, e^{i\theta})$ is a kernel function at $e^{i\theta}$ by Lemma 2.6 in Hunt and Wheeden [4]. Since Martin kernel $K_{e^{i\theta}}$ is also a kernel function at $e^{i\theta}$, the uniqueness of kernel functions at $e^{i\theta}$ gives that

$$\begin{aligned} T_{PH} K_{e^{i\theta}}^P &= T_{PH} K_{e^{i\theta}}^P(0) \times K_{e^{i\theta}} \\ &= T_{PH} K_{e^{i\theta}}^P(0) \times K_{t_{PH}(e^{i\theta})}. \end{aligned}$$

Then we have $t_{PH}(e^{i\theta}) = e^{i\theta}$ for every θ , that is, t_{PH} is the identity transformation of the circle $\{z \in C : |z| = 1\}$. Q. E. D.

For a positive P -superharmonic function u on R the reduced function $(u)_E^P$ (denoted also by $(u)_E$) relative to a closed set E in R is defined as the lower envelope of the class of positive P -superharmonic v such that $v \geq u$ on E except for a set of capacity zero. For properties of reduced functions we refer to [Naïm [6], Brelot [1] and Constantinescu and Cornea [3]]. For a P -minimal function u on R the reduced function $(u)_E$ relative to E is u or a potential with kernel G^P . Let E be a closed set in R and a point a in $\Delta_{P,1}$. The set E is said to be P -thin at a provided that $(K_a^P)_E$ is a potential, that is, $(K_a^P)_E$ is not K_a^P . In the case where P is constantly zero E is said to be thin at b in Δ_1 provided $(K_a)_E$ is a Green potential.

THEOREM 2.14. *A closed set E in R is P -thin at a point $a \in \Delta_{PH}$ if and only if E is thin at the point $t_{PH}(a)$.*

PROOF. Let a point a be in Δ_{PH} . For a closed set E in R such that

$$(K_a^P)_E = K_a^P \quad \text{on } R,$$

that is, E is not P -thin at a point a , we shall show that

$$(T_{PH} K_a^P)_E = T_{PH} K_a^P \quad \text{on } R,$$

which means that E is not thin at $t_{PH}(a)$.

If z is an interior point of E or a regular point for the open set $R-E$, then the equality is evident.

For z in $R-E$ the function $(T_{PH} K_a^P)_E$ is the solution of Diriclet problem on the open set $R-E$ relative to the equation $\Delta u = 0$ with boundary value $T_{PH} K_a^P$ on $\partial(R-E)$. Let ρ_z^P be the P -harmonic measure and ρ_z the harmonic measure for the open set $R-E$, respectively. Then we have, for z in $R-E$,

$$\begin{aligned}
 (T_{PH}K_a^P)_E(z) &= \int_{\partial(R-E)} T_{PH}K_a^P(\cdot) d\rho_z \\
 (*) \qquad &= \int_{\partial(R-E)} K_a^P(\cdot) d\rho_z \\
 &+ \int_{\partial(R-E)} \left\{ \frac{1}{2\pi} \int_R P(w) G(\cdot, w) K_a^P(w) dudv \right\} d\rho_z.
 \end{aligned}$$

The first term of (*) may be written by Lemma 1.5 as follows :

$$\begin{aligned}
 \text{the first term} &= \int_{\partial(R-E)} K_a^P d\rho_z^P \\
 &+ \frac{1}{2\pi} \int_{R-E} P(w) G(R-E, z, w) \left\{ \int_{\partial(R-E)} K_a^P d\rho_w^P \right\} dudv,
 \end{aligned}$$

where we denoted the Green's function for the open set $R-E$ by $G(R-E, z, w)$ and used

$$\int_{\partial(R-E)} K_a^P d\rho_z^P = \lim_{n \rightarrow +\infty} \int_{\partial(R_n \cap (R-E))} (K_a^P)_n d\rho_{n,z}^P$$

each term of which is dominated by $K_a^P \in P_H(R)$, letting $(K_a^P)_n = K_a^P$ on $R_n \cap \partial(R-E)$ and $= 0$ on $\partial R_n \cap (R-E)$, $\rho_{n,z}^P$ be P -harmonic measure for the open set $R_n \cap (R-E)$. The first term of (*) is equal to, by unthinness of E at a ,

$$\begin{aligned}
 &(K_a^P)_E(z) + \frac{1}{2\pi} \int_{R-E} P(w) G(R-E, z, w) (K_a^P)_E(w) dudv \\
 &= K_a^P(z) + \frac{1}{2\pi} \int_{R-E} P(w) G(z, w) K_a^P(w) dudv \\
 &\quad - \frac{1}{2\pi} \int_{R-E} P(w) \left\{ \int_{\partial(R-E)} G(\cdot, w) d\rho_z \right\} K_a^P(w) dudv,
 \end{aligned}$$

in which we used

$$G(R-E, z, w) = G(z, w) - \int_{\partial(R-E)} G(\cdot, w) d\rho_z.$$

The second term of the equality (*) is decomposed as follows :

$$\begin{aligned}
 &\frac{1}{2\pi} \int_E P(w) G(z, w) K_a^P(w) dudv \\
 &+ \frac{1}{2\pi} \int_{R-E} P(w) \left\{ \int_{\partial(R-E)} G(\cdot, w) d\rho_z \right\} K_a^P(w) dudv,
 \end{aligned}$$

Therefore we obtained that

$$(T_{PH}K_a^P)_E = T_{PH}K_a^P \quad \text{for } z \text{ in } R-E,$$

so that, this equality holds on R except for the set of irregular points of the open set $R-E$. From this equality we have that $(T_{PH}K_a^P)_E = T_{PH}K_a^P$ on R , which is equivalent to

$$(K_{t_{PH}(a)})_E = K_{t_{PH}(a)} \text{ on } R.$$

Similarly it may be verified that

$$(K_a^P)_E < K_a^P \text{ on } R-E$$

implies

$$(T_{PH}K_a^P)_E < T_{PH}K_a^P \text{ on } R-E,$$

which means that if E is P -thin at a , the set E is thin at $t_{PH}(a)$. Q. E. D.

The class of open sets G in R such that $R-G$ is P -thin at $a \in \Delta_{P,1}$ is denoted by $\mathcal{G}^P(a)$. In the case where P is identically zero, $\mathcal{G}^H(a)$ or simply $\mathcal{G}(a)$ are used in stead of $\mathcal{G}^P(a)$ (Constantinescu and Cornea [3]). $\mathcal{G}^P(a)$ is a base of the fine neighborhood of a .

COROLLARY 2. 15. For a in Δ_{PH} , $\mathcal{G}^P(a) = \mathcal{G}^H(t_{PH}(a))$.

By changing roles H and P in the proof of the preceding theorem we obtain the following theorem.

THEOREM 2. 16. A closed set E in R is thin at a point b in Δ_{HP}^0 if and only if E is P -thin at $t_{HP}(b)$.

COROLLARY 2. 17. For a point b in Δ_{HP}^0 , $\mathcal{G}^H(b) = \mathcal{G}^P(t_{HP}(b))$.

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