

Solutions of the Dirichlet problem on a cone with continuous data

Dedicated to Professor Yasuo Okuyama on his 60th birthday

By Hidenobu YOSHIDA and Ikuko MIYAMOTO

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1. Introduction

Let \mathbf{R} and \mathbf{R}_+ be the set of all real numbers and all positive real numbers, respectively. The boundary and the closure of a set S in the n -dimensional Euclidean space \mathbf{R}^n ($n \geq 2$) are denoted by ∂S and \bar{S} , respectively. We also introduce the spherical coordinates (r, Θ) , $\Theta = (\theta_1, \theta_2, \dots, \theta_{n-1})$, in \mathbf{R}^n which are related to the cartesian coordinates (X, y) , $X = (x_1, x_2, \dots, x_{n-1})$ by the formulas

$$x_1 = r \left(\prod_{j=1}^{n-1} \sin \theta_j \right) \quad (n \geq 2), \quad y = r \cos \theta_1,$$

and if $n \geq 3$,

$$x_{n+1-k} = r \left(\prod_{j=1}^{k-1} \sin \theta_j \right) \cos \theta_k \quad (2 \leq k \leq n-1),$$

where

$$0 \leq r < \infty, 0 \leq \theta_j \leq \pi (1 \leq j \leq n-2; n \geq 3), \quad -2^{-1}\pi < \theta_{n-1} \leq 2^{-1}3\pi.$$

The unit sphere (the unit circle, if $n=2$) and the upper half unit sphere $\{(1, \theta_1, \theta_2, \dots, \theta_{n-1}) \in \mathbf{R}^n; 0 \leq \theta_1 < \pi/2\}$ (the upper half unit circle $\{(1, \theta_1) \in \mathbf{R}^2; -\pi/2 < \theta_1 < \pi/2\}$, if $n=2$) in \mathbf{R}^n are denoted by \mathbf{S}^{n-1} and \mathbf{S}_+^{n-1} , respectively. The half-space (the half-plane, if $n=2$)

$$\{(X, y) \in \mathbf{R}^n; X \in \mathbf{R}^{n-1}, y > 0\} = \{(r, \Theta) \in \mathbf{R}^n; \Theta \in \mathbf{S}_+^{n-1}, 0 < r < \infty\}$$

is denoted by \mathbf{T}_n .

Given a domain $D \subset \mathbf{R}^n$ and a continuous function g on ∂D , we say that h is a solution of the (classical) Dirichlet problem on D with g , if h is harmonic in D and

$$\lim_{P \in D, P \rightarrow Q} h(P) = g(Q)$$

for every $Q \in \partial D$. If D is a smooth bounded domain, then the existence of a solution of the Dirichlet problem and its uniqueness is completely known (see e.g. [11, Theorem 5.21]). When D is the typical unbounded domain \mathbf{T}_n , Helms [13, p.42 and p.158] states that even if $g(x)$ is a bounded continuous function on $\partial \mathbf{T}_n$, the solution of the Dirichlet

problem on T_n with g is not unique and to obtain the unique solution $H(P)$ ($P = (X, y) \in T_n$) we must specify the behavior of $H(P)$ as $y \rightarrow +\infty$.

With respect to particular solutions of the Dirichlet problem on T_n , the following results are known. Let $g(X)$ be a continuous function on $\partial T_n = \mathbf{R}^{n-1}$ satisfying (1.1) with a non-negative integer l :

$$(1.1) \quad \int_{\mathbf{R}^{n-1}} \frac{|g(X)|}{1 + |X|^{n+l}} dX < \infty.$$

Then Armitage [1, Theorem 2] gave a solution of the Dirichlet problem on T_n with g in an explicit form, which is denoted by $H(T_n, l; g)(P)$ in the following (also see Siegel [16, p.1 and p.7]). Further, for any continuous function $g(X)$ on ∂T_n Finkelstein and Scheinberg [8] showed the existence of a solution of the Dirichlet problem on T_n with g and Gardiner [9] gave the solution explicitly. These results of the case $n = 2$ had already been obtained by Nevanlinna [15].

About general solutions of the Dirichlet problem on T_n , Nevanlinna [15] also proved the following result of the case $n = 2$.

Let $g(x)$ be a continuous function on \mathbf{R} satisfying

$$\int_{\mathbf{R}} \frac{|g(x)|}{1 + |x|^{2+l}} dx < \infty$$

with a non-negative integer l . If $h(P)$ is a solution of the Dirichlet problem on T_2 with g such that

$$\liminf_{r \rightarrow \infty} r^{-(l+1)} \mu(r) = 0, \quad \mu(r) = \sup_{-\pi/2 < \theta_1 < \pi/2} |h(r, \theta_1)| \cos \theta_1,$$

then $h(P) = H(T_2, l; g)(P) + \chi(P)$ ($P = (r, \theta_1) \in T_2$), where

$$\chi(P) = \begin{cases} \sum_{k=0}^{l'} A_{2k} r^{2k} \sin 2k\theta_1 + \sum_{k=1}^{l'} A_{2k-1} r^{2k-1} \cos(2k-1)\theta_1 & (l = 2l') \\ \sum_{k=0}^{l'-1} A_{2k} r^{2k} \sin 2k\theta_1 + \sum_{k=1}^{l'} A_{2k-1} r^{2k-1} \cos(2k-1)\theta_1 & (l = 2l' - 1) \\ 0 & (l = 0) \end{cases}$$

(l' is a positive integer and all A_0, A_1, \dots, A_l are constants).

To answer a question of Siegel [16, p.8] Yoshida [19] recently proved

THEOREM A [19, Theorems 1 and 2]. *Let $g(Q)$ be a continuous function on ∂T_n ($n \geq 2$) satisfying (1.1) with a non-negative integer l . Then the solution $H(T_n, l; g)(P)$ of the Dirichlet problem with g satisfies*

$$\lim_{r \rightarrow \infty} r^{-l-1} \int_{S_+^{n-1}} H(T_n, l; g)(r, \Theta) \cos \theta_1 d\sigma_{\Theta} = 0 \quad (P = (r, \Theta) \in T_n, \Theta = (\theta_1, \theta_2, \dots, \theta_{n-1})),$$

where $d\sigma_{\Theta}$ is the surface element of S^{n-1} .

If $h(P)$ is a solution of the Dirichlet problem on T_n with g satisfying

$$\lim_{r \rightarrow \infty} r^{-l-1} \int_{S_+^{n-1}} h^+(r, \Theta) \cos \theta_1 d\sigma_{\Theta} = 0,$$

then

$$h(P) = H(T_n, l; g)(P) + \Pi(P), \quad \Pi(P) = \begin{cases} y\Pi^*(P) & (l \geq 1) \\ 0 & (l = 0) \end{cases}$$

for every $P = (X, y) \in T_n$, where $\Pi^*(P)$ is a polynomial of $P = (x_1, x_2, \dots, x_{n-1}, y) \in \mathbf{R}^n$ of degree at most $l - 1$ ($l \geq 1$) and even with respect to the variable y .

A half-space is a special one of more general unbounded domains

$$C(\Omega) = \{(r, \Theta) \in \mathbf{R}^n; (1, \Theta) \in \Omega, r \in \mathbf{R}_+\} \quad (\Omega \text{ is a domain on } \mathbf{S}^{n-1})$$

which are called cones (angular domains, if $n = 2$), i.e. $T_n = C(\mathbf{S}_+^{n-1})$. Because of the speciality, it has many advantageous merits which a cone $C(\Omega)$ lacks, e.g., it has a simple Green function and the mirror image to which a harmonic function vanishing on the boundary can be extended, etc.

In this paper, to generalize Theorem A to the conical case and extend Yoshida's results we shall give particular solutions (Theorem 1) and a type of general solutions (Theorem 3) of the Dirichlet problem on a cone by introducing conical generalized Poisson kernels and Poisson integrals. We also generalize the results of Finkelstein and Scheinberg [8] and Gardinar [9] to the conical case (Theorem 2). Finally a result of Yoshida [19, Theorem 3] will be generalized in the conical form (Theorem 4).

2. Preliminaries

Let Δ_n ($n \geq 2$) be the Laplace operator and A_n the spherical part of the spherical coordinates of Δ_n :

$$\Delta_n = \frac{n-1}{r} \frac{\partial}{\partial r} + \frac{\partial^2}{\partial r^2} + \frac{1}{r^2} A_n.$$

Given a domain Ω on \mathbf{S}^{n-1} ($n \geq 2$), consider the Dirichlet problem

$$(2.1) \quad (A_n + \lambda)F = 0 \text{ in } \Omega$$

$$F = 0 \text{ on } \partial\Omega$$

We denote the non-decreasing sequence of positive eigenvalues of (2.1) by $\{\lambda(\Omega, k)\}_{k=1}^\infty$. In this expression we write $\lambda(\Omega, k)$ the same number of times as the dimension of the corresponding eigenspace. When the normalized eigenfunction corresponding $\lambda(\Omega, k)$ is denoted by $f_k^\Omega(\Theta)$, the set of sequential eigenfunctions corresponding to the same value of $\lambda(\Omega, k)$ in the sequence $\{f_k^\Omega(\Theta)\}_{k=1}^\infty$ makes an orthonormal basis for the eigenspace of the eigenvalue $\lambda(\Omega, k)$. Hence for each $\Omega \subset \mathbf{S}^{n-1}$ there is a sequence $\{k_i\}$ of positive integers such that $k_1 = 1$, $\lambda(\Omega, k_i) < \lambda(\Omega, k_{i+1})$

$$\lambda(\Omega, k_i) = \lambda(\Omega, k_i + 1) = \lambda(\Omega, k_i + 2) = \dots = \lambda(\Omega, k_{i+1} - 1)$$

and $\{f_{k_i}^\Omega, f_{k_i+1}^\Omega, \dots, f_{k_{i+1}-1}^\Omega\}$ is an orthonormal basis for the eigenspace of the eigenvalue

$\lambda(\Omega, k_i) (i = 1, 2, 3, \dots)$. It is well known that $k_2 = 2$ and $f_1^\Omega(\Theta) > 0$ for any $\Theta \in \Omega$ (see Courant and Hilbert [5, p.451 and p.458]). With respect to $\{k_i\}$, the following Remark shows that even in the case $\Omega = \mathcal{S}_+^{n-1} (n = 2, 3, 4, \dots)$, not only the simplest case $k_i = i (i = 1, 2, 3, \dots)$, but also complicated cases can appear.

If Ω is an $(n-1)$ -dimensional compact Riemannian manifold with its boundary to be sufficiently regular, we know that

$$\lambda(\Omega, k) \sim A(\Omega, n)k^{2/(n-1)} \quad (k \rightarrow \infty)$$

(see e.g. Cheng and Li [4]) and

$$\sum_{\lambda(\Omega, k) \leq x} \{f_k^\Omega(\Theta)\}^2 \sim B(\Omega, n)x^{(n-1)/2} \quad (x \rightarrow \infty)$$

uniformly with respect to Θ (e.g. Minakshisundaram and Pleijel [14], and also Essen and Lewis [7 p.120 and pp.126–128]), where $A(\Omega, n)$ and $B(\Omega, n)$ are both constants depending on Ω and n . Hence there exist two positive constants M_1, M_2 such that

$$(2.2) \quad M_1 k^{2/(n-1)} \leq \lambda(\Omega, k) \quad (k = 1, 2, 3, \dots)$$

and

$$(2.3) \quad |f_k^\Omega(\Theta)| \leq M_2 k^{1/2} \quad (\Theta \in \Omega, k = 1, 2, 3, \dots).$$

If we denote a positive solution of the equation

$$(2.4) \quad t^2 + (n-2)t - \lambda(\Omega, k) = 0$$

by $\alpha(\Omega, k)$, then we also have

$$(2.5) \quad \alpha(\Omega, k) \geq M_3 k^{1/(n-1)} \quad (k = 1, 2, \dots)$$

from (2.2), where M_3 is a positive constant independent of k .

In the following we put the strong assumption relative to Ω on \mathcal{S}^{n-1} : if $n \geq 3$, Ω is a $C^{2,a}$ -domain ($0 < a < 1$) on \mathcal{S}^{n-1} surrounded by a finite number of mutually disjoint closed hypersurfaces (see e.g. [10, pp.88–89] for the definition of $C^{2,a}$ -domain). We remark that

$$r^{\alpha(\Omega, k)} f_k^\Omega(\Theta) \quad (k = 1, 2, \dots)$$

is harmonic on $C(\Omega)$ and vanish continuously on $\partial C(\Omega)$. For a domain Ω and the sequence $\{k_i\}$ mentioned above, by $I(\Omega, k_l)$ we denote the set of all positive integers less than $k_l (l = 1, 2, 3, \dots)$. In spite of the fact $I(\Omega, k_1) = \emptyset$, the summation over $I(\Omega, k_1)$ of a function $S(k)$ of a variable k will be used by promising

$$\sum_{k \in I(\Omega, k_1)} S(k) = 0.$$

Let $G_{C(\Omega)}((r_1, \Theta_1), (r_2, \Theta_2)) ((r_1, \Theta_1), (r_2, \Theta_2) \in C(\Omega))$ be the Green function of a cone

$C(\Omega)$ and let s_n denote the surface area $2\pi^{n/2}\{\Gamma(n/2)\}^{-1}$ of \mathbf{S}^{n-1} . The function

$$c_n^{-1} \frac{\partial}{\partial \nu} G_{C(\Omega)}(P, Q), \quad c_n = \begin{cases} 2\pi & (n=2) \\ (n-2)s_n & (n \geq 3) \end{cases}$$

of $Q \in \partial C(\Omega) - \{O\}$ (O is the origin of \mathbf{R}^n) for any fixed $P \in C(\Omega)$ is an ordinary Poisson kernel, where $\partial/\partial \nu$ denotes the differentiation at Q along the inward normal into $C(\Omega)$.

REMARK 1. Suppose $\Omega = \mathbf{S}_+^{n-1}$ ($n \geq 2$). Then

$$(2.6) \quad c_n^{-1} \frac{\partial}{\partial \nu} G_{T_n}((r, \Omega), (t, \mathcal{E})) = 2s_n^{-1} \sum_{k=0}^{\infty} c_{k,n+2} r^{k+1} t^{-k-n} \cos \theta_1 L_{k,n+2}(\cos \gamma)$$

for any $(X, y) = (r, \Theta) \in T_n$ and any $(Z, 0) = (t, \mathcal{E}) \in \partial T_n$ satisfying $r < t$, where

$$c_{k,n+2} = \binom{k+n-1}{k},$$

$L_{k,n+2}$ is the $(n+2)$ -dimensional Legendre polynomial of degree k and γ is the angle between $M = (X, 0)$ and $N = (Z, 0)$ defined by

$$\cos \gamma = \frac{(M, N)}{|M||N|}$$

(see Armitage [1, Theorem E]). On the other hand, Remark 3 in Section 5 applied to $\Omega = \mathbf{S}_+^{n-1}$ gives the Fourier series expansion of the function

$$c_n^{-1} \frac{\partial}{\partial \nu} G_{T_n}((r, \Theta), (t, \mathcal{E})) \quad (r < t)$$

of Θ with respect to the sequence of eigenfunctions of (2.1). Hence, in comparison with (2.6) we obtain

$$(2.7) \quad \alpha(\mathbf{S}_+^{n-1}, k_i) = i, \quad (i = 1, 2, 3, \dots; n = 2, 3, 4, \dots).$$

Consider the simplest case $n = 2$ i.e. $\Omega = \mathbf{S}_+^1$. For $(r, \theta_1) \in T_2$ and $(|t|, \mathcal{E}) = t \in \mathbf{R}$, we see $\cos \gamma = |t|^{-1} t \sin \theta_1$ and hence

$$k_i = i \quad (i = 1, 2, 3, \dots)$$

$$f_k^\Omega(\theta_1) = \rho_k \cos \theta_1 L_{k-1,4}(\sin \theta_1) \quad (k = 1, 2, \dots),$$

where ρ_k is a constant such that

$$\int_{-\pi/2}^{\pi/2} \{f_k^\Omega(\theta_1)\}^2 d\theta_1 = 1.$$

Next, suppose $n = 3$ i.e. $\Omega = \mathbf{S}_+^2$. Then for $(r, \Theta) = (X, y) \in T_3$, $\Theta = (\theta_1, \theta_2)$ and $(t, \mathcal{E}) \in \partial T_3 = \mathbf{R}^2$, $\mathcal{E} = (2^{-1}\pi, \xi_2)$, we see

$$\cos \gamma = \sin \theta_1 \sin \theta_2 \sin \xi_2 + \sin \theta_1 \cos \theta_2 \cos \xi_2.$$

If we put

$$L_{0,5} = \Phi_{0,0} = 1$$

and

$$\begin{aligned} & L_{k,5}(\sin \theta_1 \sin \theta_2 \sin \xi_2 + \sin \theta_1 \cos \theta_2 \cos \xi_2) \\ &= \Phi_{k,0}(\theta_1, \theta_2) \cos^k \xi_2 + \Phi_{k,1}(\theta_1, \theta_2) \cos^{k-2} \xi_2 + \cdots + \Phi_{k,[k/2]}(\theta_1, \theta_2) \cos^{k-2[k/2]} \xi_2 \\ &+ \Psi_{k,0}(\theta_1, \theta_2) \cos^{k-1} \xi_2 \sin \xi_2 + \Psi_{k,1}(\theta_1, \theta_2) \cos^{k-3} \xi_2 \sin \xi_2 + \cdots \\ &+ \Psi_{k,[(k-1)/2]}(\theta_1, \theta_2) \cos^{k-1-2[(k-1)/2]} \xi_2 \sin \xi_2 \quad (k = 1, 2, 3, \dots), \end{aligned}$$

then

$$k_i = 1 + \frac{(i-1)i}{2} \quad (i = 1, 2, 3, \dots)$$

and

$$\begin{aligned} & f_{k_i+j}^\Omega(\Theta) \\ &= \begin{cases} \rho_{k_i+j} \Phi_{i-1,j}(\theta_1, \theta_2) \cos \theta_1 & (j = 0, 1, \dots, [\frac{i-1}{2}]; i = 1, 2, \dots) \\ \rho_{k_i+j} \Psi_{i-1,j-[(i-1)/2]-1}(\theta_1, \theta_2) \cos \theta_1 & (j = [\frac{i-1}{2}] + 1, \dots, [\frac{i-1}{2}] + [\frac{i-2}{2}] + 1; i = 2, 3, \dots), \end{cases} \end{aligned}$$

where ρ_{k_i+j} is a constant such that

$$\int_{S_+^2} \{f_{k_i+j}^\Omega(\Theta)\}^2 d\sigma_\Theta = 1.$$

3. Existence and properties of particular solutions

The Fourier coefficient

$$\int_{\Omega} F(\Theta) f_k^\Omega(\Theta) d\sigma_\Theta$$

of a function $F(\Theta)$ on Ω with respect to the orthonormal sequence $\{f_k^\Omega(\Theta)\}$ is denoted by $c(F, k)$, if it exists. We also denote the set $\partial C(\Omega) - \{O\}$ by $S(\Omega)$. Now we shall define generalized Poisson kernels of the conical type. For a non-negative integer l and two points $P = (r, \Theta) \in C(\Omega)$, $Q = (t, \Xi) \in S(\Omega)$, we put

$$(3.1) \quad V(C(\Omega), l)(P, Q) = \sum_{k \in I(\Omega, k_{l+1})} 2^{\alpha(\Omega, k) + n - 1} c((H_\Xi)_1, k) t^{-\alpha(\Omega, k) - n + 1} r^{\alpha(\Omega, k)} f_k^\Omega(\Theta),$$

where

$$(H_\Xi)_1(\Theta) = c_n^{-1} \frac{\partial}{\partial v} G_{C(\Omega)}((1, \Theta), (2, \Xi)).$$

We introduce another function of $P \in C(\Omega)$ and $Q = (t, \Xi) \in S(\Omega)$

$$W(C(\Omega), l)(P, Q) = \begin{cases} V(C(\Omega), l)(P, Q) & (1 \leq t < \infty) \\ 0 & (0 < t < 1). \end{cases}$$

The generalized Poisson kernel $K(C(\Omega), l)(P, Q)$ ($P \in C(\Omega)$, $Q \in S(\Omega)$) with respect to $C(\Omega)$ is defined by

$$K(C(\Omega), l)(P, Q) = c_n^{-1} \frac{\partial}{\partial \nu} G_{C(\Omega)}(P, Q) - W(C(\Omega), l)(P, Q) \quad (P \in C(\Omega), Q \in S(\Omega)).$$

In fact

$$K(C(\Omega), 0)(P, Q) = c_n^{-1} \frac{\partial}{\partial \nu} G_{C(\Omega)}(P, Q).$$

REMARK 2. We shall show that the kernel $K(T_n, l)(P, Q)$ ($l \geq 1$) coincides with ones in Armitage [1], Siegel [16] and Yoshida [19]. Put $\Omega = S_+^{n-1}$ and $r_2 = 1$ in Remark 3 of Section 5. Then from (2.7) we have

$$c_n^{-1} \frac{\partial}{\partial \nu} G_{T_n}((r, \Theta), (t, \Xi)) = \sum_{i=1}^{\infty} 2^{n-1+i} r^i t^{1-n-i} \left(\sum_{k=k_i}^{k_{i+1}-1} c((H_{\Xi})_1, k) f_k^{\Omega}(\Theta) \right)$$

for any $(r, \Theta) \in T_n$ and any $(t, \Xi) \in \partial T_n$ ($r < t$), which is (2.6). Hence we obtain

$$2^{n+i} \left(\sum_{k=k_{i+1}}^{k_{i+2}-1} c((H_{\Xi})_1, k) f_k^{\Omega}(\Theta) \right) = 2s_n^{-1} c_{i,n+2} \cos \theta_1 L_{i,n+2}(\cos \gamma) \quad (i = 0, 1, 2, \dots).$$

Since

$$V(T_n, l)(P, Q) = \sum_{i=0}^{l-1} 2^{n+i} r^{i+1} t^{-n-i} \left(\sum_{k=k_{i+1}}^{k_{i+2}-1} c((H_{\Xi})_1, k) f_k^{\Omega}(\Theta) \right)$$

from (2.7), we finally have

$$V(T_n, l)(P, Q) = 2s_n^{-1} \sum_{i=0}^{l-1} c_{i,n+2} r^{i+1} t^{-n-i} \cos \theta_1 L_{i,n+2}(\cos \gamma).$$

Let $F(P) = F(r, \Theta)$ be a function on $C(\Omega)$ and put

$$N(F)(r) = \int_{\Omega} F(r, \Theta) f_1^{\Omega}(\Theta) d\sigma_{\Theta}.$$

For a non-negative integer p we write

$$\mu_p(F) = \lim_{r \rightarrow \infty} r^{-\alpha(\Omega, k_{p+1})} N(F)(r),$$

if it exists.

The following theorem is a generalization of the first part of Yoshida [18, Theorem 3] and Yoshida [18, Lemma 3] which are the case $l = 0$ of Theorem 1.

THEOREM 1. Let l be a non-negative integer and let $g(Q) = g(t, \Xi)$ be a continuous function on $\partial C(\Omega)$ satisfying

$$(3.2) \quad \int_1^{\infty} t^{-\alpha(\Omega, k_{l+1})-1} \left(\int_{\partial \Omega} |g(t, \Xi)| d\sigma_{\Xi} \right) dt < \infty.$$

Then

$$H(C(\Omega), l; g)(P) = \int_{S(\Omega)} g(Q)K(C(\Omega), l)(P, Q)d\sigma_Q$$

is a solution of the classical Dirichlet problem on $C(\Omega)$ with g and satisfies

$$(3.3) \quad \mu_l(|H(C(\Omega), l; g)|) = 0.$$

By taking $\Omega = S_+^{n-1}$, we obtain from (2.6) and Remark 2

COROLLARY 1 (Yoshida [19], Theorem 1). *Let $g(X)$ be a continuous function on $\partial T_n = R^{n-1}$ satisfying (1.1) with a non-negative integer l . Then $H(T_n, l; g)(P)$ is a solution of the Dirichlet problem on T_n with g such that*

$$\mu_l(|H(T_n, l; g)|) = 0.$$

To solve the Dirichlet problem on $C(\Omega)$ with any continuous function $g(Q)$, we shall define another Poisson kernel. Let $\varphi(t)$ be a positive continuous function of $t \geq 1$ satisfying

$$\varphi(1) = 2^{-\alpha(\Omega, 1)}.$$

Denote the set

$$\{t \geq 1; -\alpha(\Omega, k_i) = (\log 2)^{-1}(\log(t^{n-1}\varphi(t)))\}$$

by $S(\Omega, \varphi, i)$. Then $1 \in S(\Omega, \varphi, 1)$. When there is an integer N such that $S(\Omega, \varphi, N) \neq \emptyset$ and $S(\Omega, \varphi, N+1) = \emptyset$, denote the set $\{i; 1 \leq i \leq N\}$ of integers by $J(\Omega, \varphi)$. Otherwise, denote the set of all positive integers by $J(\Omega, \varphi)$. Let $t(i) = t(\Omega, \varphi, i)$ be the minimum of elements t in $S(\Omega, \varphi, i)$ for each $i \in J(\Omega, \varphi)$. In the former case, we put $t(N+1) = \infty$. Then $t(1) = 1$. We define $W(C(\Omega), \varphi)(P, Q)$ ($P \in C(\Omega)$, $Q = (t, \Xi) \in S(\Omega)$) by

$$W(C(\Omega), \varphi)(P, Q) = \begin{cases} 0 & (0 < t < 1) \\ V(C(\Omega), i)(P, Q) & (t(i) \leq t < t(i+1); i \in J(\Omega, \varphi)). \end{cases}$$

The Poisson kernel $K(C(\Omega), \varphi)(P, Q)$ ($P \in C(\Omega)$, $Q \in S(\Omega)$) is defined by

$$K(C(\Omega), \varphi)(P, Q) = c_n^{-1} \frac{\partial}{\partial v} G_{C(\Omega)}(P, Q) - W(C(\Omega), \varphi)(P, Q).$$

Now we have

THEOREM 2. *Let $g(Q)$ be a continuous function on $\partial C(\Omega)$. Then there is a positive continuous function $\varphi_g(t)$ of $t \geq 1$ depending on g such that*

$$H(C(\Omega), \varphi_g)(P) = \int_{S(\Omega)} g(Q)K(C(\Omega), \varphi_g)(P, Q) d\sigma_Q$$

is a solution of the Dirichlet problem on $C(\Omega)$ with g .

If we take $\Omega = S_+^{n-1}$ in Theorem 2, Then we have

COROLLARY 2 (Finkelstein and Scheinberg [8] and Gardiner [9]). *Let $g(Q)$ be a continuous function on ∂T_n . Then there is a positive continuous function $\varphi_g(t)$ of $t \geq 1$ depending on g such that*

$$H(T_n, \varphi_g)(P) = \int_{\partial T_n} g(Q) K(T_n, \varphi_g)(P, Q) d\sigma_Q$$

is a solution of the Dirichlet problem on T_n with g .

4. A type of general solutions

To obtain a type of general solutions, the following is essential.

THEOREM B (Yoshida and Miyamoto [20, Theorem 3]). *Let $h(r, \Theta)$ be a harmonic function in $C(\Omega)$ vanishing continuously on $\partial C(\Omega)$ and let p be a positive integer. If h satisfies*

$$\mu_p(h^+) = 0,$$

then

$$h(r, \Theta) = \sum_{k \in I(\Omega, k_{p+1})} A_k r^{\alpha(\Omega, k)} f_k^\Omega(\Theta)$$

for every $(r, \Theta) \in C(\Omega)$, where $A_k (k = 1, 2, 3, \dots, k_{p+1} - 1)$ is a constant.

By using Theorem 1 and Theorem B, we can prove the following Theorem 3.

THEOREM 3. *Let l be a non-negative integer and p be a positive integer satisfying $p \geq 1$. Let $g(t, \Xi)$ be a continuous function on $\partial C(\Omega)$ satisfying (3.2) with l . If $h(r, \Theta)$ is a solution of the Dirichlet problem on $C(\Omega)$ with g satisfying*

$$(4.1) \quad \mu_p(h^+) = 0,$$

then

$$h(r, \Theta) = H(C(\Omega), l; g)(P) + \sum_{k \in I(\Omega, k_{p+1})} A_k r^{\alpha(\Omega, k)} f_k^\Omega(\Theta)$$

for every $P = (r, \Theta) \in C(\Omega)$, where $A_k (k = 1, 2, \dots, k_{p+1} - 1)$ is a constant.

If we take $l = 0$ and $p = 1$ in Theorem 3, then we have the following result which is the second part of Yoshida [18, Theorem 3].

COROLLARY 3. *Let $g(Q)$ be a continuous function on $\partial C(\Omega)$ satisfying*

$$\int_1^\infty t^{-\alpha(\Omega, 1)-1} \left(\int_{\partial \Omega} |g(t, \Xi)| d\sigma_\Xi \right) dt < \infty.$$

If $h(r, \Theta)$ is a solution of the Dirichlet problem on $C(\Omega)$ with g satisfying

$$\mu_1(h^+) = 0,$$

then

$$h(r, \Theta) = c_n^{-1} \int_{S(\Omega)} g(Q) \frac{\partial}{\partial \nu} G_{C(\Omega)}(P, Q) d\sigma_Q + \mu_0(h) r^{\alpha(\Omega, 1)} f_1^\Omega(\Theta)$$

for every $P = (r, \Theta) \in C(\Omega)$.

If we put $\Omega = \mathcal{S}_+^{n-1}$, $l = \rho$ and $p = \rho$ (resp. $l = \rho - 1$ and $p = \rho$) (ρ is a positive integer) in Theorem 3, we obtain

COROLLARY 4 (Yoshida [19, Theorem 2 (resp. Corollary 2)]). *Let ρ be a positive integer and $g(X)$ be a continuous function on $\partial T_n = \mathbf{R}^{n-1}$ satisfying (1.1) with ρ (resp. (1.1) with $\rho - 1$). If $h(P)$ is a solution of the Dirichlet problem on T_n with g such that*

$$\lim_{r \rightarrow \infty} r^{-(\rho+1)} N(h^+)(r) = 0,$$

then

$$h(P) = H(T_n, \rho; g)(P) + y\Pi(P)$$

$$\text{(resp. } h(P) = H(T_n, \rho - 1; g)(P) + y\Pi(P)\text{),}$$

where $\Pi(P)$ is a harmonic polynomial (of $P = (x_1, x_2, \dots, x_{n-1}, y) \in \mathbf{R}^n$) of at most degree $\rho - 1$ and even with respect to the variable y .

The following Theorem 4 also generalizes a result of Yoshida [19, Theorem 3].

THEOREM 4. *If $h(r, \Theta)$ is a harmonic function on $C(\Omega)$ and is continuous on $\overline{C(\Omega)}$ such that the restriction $h = h|_{\partial C(\Omega)}$ of h to $\partial C(\Omega)$ satisfies*

$$\int_1^\infty t^{-\alpha(\Omega, k_{l+1})-1} \left(\int_{\partial\Omega} |h(t, \Xi)| d\sigma_\Xi \right) dt < \infty$$

for some non-negative integer l and

$$\limsup_{r \rightarrow \infty} \frac{\log N(h^+)(r)}{\log r} < \infty,$$

then for some positive integer p

$$h(r, \Theta) = H(C(\Omega), l; h)(P) + \sum_{k \in I(\Omega, k_{p+1})} A_k r^{\alpha(\Omega, k)} f_k^\Omega(\Theta)$$

at every $P = (r, \Theta) \in C(\Omega)$, where $A_k (k = 1, 2, \dots, k_{p+1} - 1)$ is a constant.

5. Proof of Theorems 1,2,3,4, and Corollary 4

Given a domain Ω on \mathcal{S}_+^{n-1} and an interval $I \subset \mathbf{R}_+$, the sets $\{(r, \Theta) \in \mathbf{R}^n; (1, \Theta) \in \Omega, r \in I\}$ and $\{(t, \Xi) \in \mathbf{R}^n; (1, \Xi) \in \partial\Omega, t \in I\}$ are denoted by $C(\Omega; I)$ and $S(\Omega; I)$, respectively.

LEMMA 1. Let $h(r, \Theta)$ be a harmonic function in $C(\Omega; (a, b))$, $0 \leq a < b \leq \infty$, which vanishes continuously on $S(\Omega; (a, b))$. For any fixed $r(a < r < b)$, define the function $h_r(\Theta)$ on Ω by $h_r(\Theta) = h(r, \Theta)$. Then

$$c(h_r, k) = \{(r_1 r^{-1})^{\beta(\Omega, k)} c(h_{r_1}, k) (r_2^{\delta(\Omega, k)} - r^{\delta(\Omega, k)}) \\ + (r_2 r^{-1})^{\beta(\Omega, k)} c(h_{r_2}, k) (r^{\delta(\Omega, k)} - r_1^{\delta(\Omega, k)})\} (r_2^{\delta(\Omega, k)} - r_1^{\delta(\Omega, k)})^{-1}$$

for any given $r_1, r_2 (0 \leq a < r_1 < r_2 < b \leq \infty)$, where $-\beta(\Omega, k)$ is a negative solution of (2.4) and $\delta(\Omega, k) = \alpha(\Omega, k) + \beta(\Omega, k)$.

PROOF. First of all, we note that $h(r, \Theta)$ is continuously differentiable twice on $\{(r, \Theta); \Theta \in \bar{\Omega}, a < r < b\}$ (see [10, pp.101–102]). Now, by differentiating twice under the integral sign,

$$\frac{\partial^2 c(h_r, k)}{\partial r^2} = \int_{\Omega} \frac{\partial^2 h(r, \theta)}{\partial r^2} f_k^{\Omega}(\theta) d\sigma_{\theta} \\ = -(n-1)r^{-1} \int_{\Omega} \frac{\partial h}{\partial r} f_k^{\Omega} d\sigma_{\theta} - r^{-2} \int_{\Omega} (\Delta_n h) f_k^{\Omega} d\sigma_{\theta}.$$

Hence, if we see from the formula of Green (see e.g. Helgason [12, p.387]) that

$$\int_{\Omega} (\Delta_n h) f_k^{\Omega} d\sigma_{\theta} = \int_{\Omega} h (\Delta_n f_k^{\Omega}) d\sigma_{\theta},$$

we have that

$$\frac{\partial^2}{\partial r^2} c(h_r, k) + (n-1)r^{-1} \frac{\partial}{\partial r} c(h_r, k) - \lambda(\Omega, k)r^{-2} c(h_r, k) = 0$$

for any r , $a < r < b$. This gives that

$$c(h_r, k) = A_k r^{\alpha(\Omega, k)} + B_k r^{-\beta(\Omega, k)} \quad (a < r < b),$$

A_k and B_k being constants independent of r . Since $c(h_r, k)$ takes a value $c(h_{r_j}, k)$ at a point $r_j (j = 1, 2)$, the conclusion of Lemma 1 follows immediately.

LEMMA 2. Let $H(r, \Theta)$ be a harmonic function in $C(\Omega; (0, 2))$ such that $H(r, \Theta)$ vanishes continuously on $S(\Omega; (0, 2))$ and is uniformly bounded as $r \rightarrow 0$. Then for any non-negative integer l we have

$$|H(r, \Theta) - \sum_{k \in I(\Omega, k_{l+1})} c(H_1, k) r^{\alpha(\Omega, k)} f_k^{\Omega}(\Theta)| \leq L_1(H) r^{\alpha(\Omega, k_{l+1})} \quad (0 < r < 1),$$

where $H_1(\Theta) = H(1, \Theta)$ and $L_1(H)$ is a constant dependent only on H .

PROOF. Put $H_r(\Theta) = H(r, \Theta)$. For any fixed r , $0 < r < 2$, we see from Lemma 1 that

$$c(H_r, k) = \{(r_1 r^{-1})^{\beta(\Omega, k)} c(H_{r_1}, k) (r_2^{\delta(\Omega, k)} - r^{\delta(\Omega, k)}) \\ + (r_2 r^{-1})^{\beta(\Omega, k)} c(H_{r_2}, k) (r^{\delta(\Omega, k)} - r_1^{\delta(\Omega, k)})\} (r_2^{\delta(\Omega, k)} - r_1^{\delta(\Omega, k)})^{-1}$$

for any r_1 and $r_2, 0 < r_1 < r_2 < 2$. Since $c(H_{r_1}, k)$ is also uniformly bounded as $r_1 \rightarrow 0$, we obtain

$$(5.1) \quad c(H_r, k) = (r/r_2)^{\alpha(\Omega, k)} c(H_{r_2}, k) \quad (0 < r_2 < 2).$$

Now, take a number r_2^* satisfying $r < r_2^* < 2$. Then we have from (2.3) that

$$(5.2) \quad |c(H_{r_2^*}, k)| \leq s_n M_2 k^{1/2} \times \max_{\Theta \in \Omega} |H(r_2^*, \Theta)|.$$

It follows from (2.3), (2.5), (5.1) and (5.2) that

$$(5.3) \quad \sum_{k=1}^{\infty} |c(H_r, k)| |f_k^\Omega(\Theta)| \leq s_n M_2^2 \times \max_{\Theta \in \Omega} |H(r_2^*, \Theta)| \times \sum_{k=1}^{\infty} k (r/r_2^*)^{M_3 k^{1/(n-1)}}.$$

Hence we know from the completeness of the orthonormal sequence $\{f_k^\Omega(\Theta)\}$ that

$$(5.4) \quad \sum_{k=1}^{\infty} c(H_r, k) f_k^\Omega(\Theta) = H(r, \Theta)$$

for any $\Theta \in \Omega$.

If we take $r = 1, r_2^* = 3/2$ in (5.3) and put

$$L_1(H) = s_n M_2^2 \times \max_{\Theta \in \Omega} \left| H\left(\frac{3}{2}, \Theta\right) \right| \times \sum_{k=1}^{\infty} k \left(\frac{2}{3}\right)^{M_3 k^{1/(n-1)}},$$

then we obtain that

$$\sum_{k=1}^{\infty} |c(H_1, k)| |f_k^\Omega(\Theta)| \leq L_1(H).$$

If $0 < r < 1$, then by taking $r_2 = 1$ in (5.1) we have from (5.3) and (5.4) that

$$\begin{aligned} |H(r, \Theta) - \sum_{k \in I(\Omega, k_{l+1})} c(H_1, k) r^{\alpha(\Omega, k)} f_k^\Omega(\Theta)| &\leq \sum_{k=k_{l+1}}^{\infty} |c(H_r, k)| |f_k^\Omega(\Theta)| \\ &= \sum_{k=k_{l+1}}^{\infty} |c(H_1, k)| |f_k^\Omega(\Theta)| r^{\alpha(\Omega, k)} \leq L_1(H) r^{\alpha(\Omega, k_{l+1})}, \end{aligned}$$

which gives the conclusion.

LEMMA 3. *For a non-negative integer l we have*

$$\left| c_n^{-1} \frac{\partial}{\partial v} G_{C(\Omega)}(P, Q) - V(C(\Omega), l)(P, Q) \right| \leq L_2 (2r)^{\alpha(\Omega, k_{l+1})} t^{-\alpha(\Omega, k_{l+1}) - n + 1}$$

for any $P = (r, \Theta) \in C(\Omega)$ and any $Q = (t, \Xi) \in S(\Omega)$ satisfying $0 < (2r/t) < 1$, where L_2 is a constant independent of P, Q and l .

PROOF. Take any $P = (r, \Theta) \in C(\Omega)$ and any $Q = (t, \Xi) \in S(\Omega)$. Put $R_1 = (2r/t)$, $u = (t/2)$ and $\Theta_1 = \Theta$ in

$$\begin{aligned} u^{n-2} G_{C(\Omega)}((uR_1, \Theta_1), (uR_2, \Theta_2)) &= G_{C(\Omega)}((R_1, \Theta_1), (R_2, \Theta_2)) \\ ((R_1, \Theta_1) \in C(\Omega), (R_2, \Theta_2) \in C(\Omega), 0 < u < \infty). \end{aligned}$$

When (R_2, Θ_2) approaches to $(2, \Xi) \in S(\Omega)$ along the inward normal, we obtain

$$(5.5) \quad \left(\frac{1}{2}t\right)^{n-1} \frac{\partial}{\partial \nu} G_{C(\Omega)}((r, \Theta), (t, \Xi)) = \frac{\partial}{\partial \nu} G_{C(\Omega)}\left(\left(\frac{2r}{t}, \Theta\right), (2, \Xi)\right) \quad (\Xi \in \partial\Omega).$$

we remark that

$$H_{\Xi}(R, \Theta) = c_n^{-1} \frac{\partial}{\partial \nu} G_{C(\Omega)}((R, \Theta), (2, \Xi))$$

is a harmonic function of $(R, \Theta) \in C(\Omega)$ such that $H_{\Xi}(R, \Theta)$ vanishes continuously on $\partial C(\Omega) - \{(2, \Xi)\}$ and tends uniformly to zero as $R \rightarrow 0$ (see Azarin [2, Lemma 1]). If we apply Lemma 2 to $H_{\Xi}(2r/t, \Theta)$ and put

$$L_2 = 2^{n-1} \max_{\Xi \in \partial\Omega} L_1(H_{\Xi}),$$

then we obtain the conclusion from (5.5).

REMARK 3. Take any $(r, \Theta) \in C(\Omega)$ and any $(t, \Xi) \in S(\Omega)$ satisfying $r < t$. Then the proof of Lemma 2 gives the expansion

$$H_{\Xi}\left(\frac{2r}{t}, \Theta\right) = \sum_{k=1}^{\infty} c((H_{\Xi})_{r_2}, k) \left(\frac{2r}{tr_2}\right)^{\alpha(\Omega, k)} f_k^{\Omega}(\Theta)$$

for any $r_2, 0 < r_2 < 2$. Hence it follows from (5.5) that

$$\begin{aligned} c_n^{-1} \frac{\partial}{\partial \nu} G_{C(\Omega)}((r, \Theta), (t, \Xi)) &= \sum_{k=1}^{\infty} 2^{\alpha(\Omega, k) + n - 1} r_2^{-\alpha(\Omega, k)} c((H_{\Xi})_{r_2}, k) r^{\alpha(\Omega, k)} t^{1 - n - \alpha(\Omega, k)} f_k^{\Omega}(\Theta) \\ &= \sum_{i=1}^{\infty} 2^{\alpha(\Omega, k_i) + n - 1} r_2^{-\alpha(\Omega, k_i)} r^{\alpha(\Omega, k_i)} t^{1 - n - \alpha(\Omega, k_i)} \times \left(\sum_{k=k_i}^{k_{i+1}-1} c((H_{\Xi})_{r_2}, k) f_k^{\Omega}(\Theta) \right). \end{aligned}$$

LEMMA 4. Let $\varphi(t)$ be a positive continuous function of $t \geq 1$ satisfying

$$\varphi(1) = 2^{-\alpha(\Omega, 1)}$$

Then

$$\left| c_n^{-1} \frac{\partial}{\partial \nu} G_{C(\Omega)}(P, Q) - W(C(\Omega), \varphi)(P, Q) \right| < L_2 \varphi(t)$$

for any $P = (r, \Theta) \in C(\Omega)$ and any $Q = (t, \Xi) \in S(\Omega)$ satisfying

$$(5.6) \quad t > \max(1, 4r).$$

PROOF. Take any $P = (r, \Theta) \in C(\Omega)$ and any $Q = (t, \Xi) \in S(\Omega)$ satisfying (5.6). Choose an integer $i = i(P, Q) \in J(\Omega, \varphi)$ such that

$$(5.7) \quad t(i-1) \leq t < t(i).$$

Then

$$W(C(\Omega), \varphi)(P, Q) = V(C(\Omega), i-1)(P, Q).$$

Hence we have from Lemma 3, (5.6) and (5.7) that

$$\left| c_n^{-1} \frac{\partial}{\partial v} G_{C(\Omega)}(P, Q) - W(C(\Omega), \varphi)(P, Q) \right| < L_2 2^{-\alpha(\Omega, k_i)} t^{-n+1} < L_2 \varphi(t),$$

which is the conclusion.

LEMMA 5. *Let $g(Q)$ be locally integrable and upper semicontinuous on $\partial C(\Omega)$. Let $W(P, Q)$ be a function of $P \in C(\Omega), Q \in \partial C(\Omega)$ such that for any fixed $P \in C(\Omega)$ the function $W(P, Q)$ of $Q \in \partial C(\Omega)$ is a locally integrable function on $\partial C(\Omega)$. Put*

$$K(P, Q) = c_n^{-1} \frac{\partial}{\partial v} G_{C(\Omega)}(P, Q) - W(P, Q) \quad (P \in C(\Omega), Q \in \partial C(\Omega)).$$

Suppose that the following (I) and (II) are satisfied:

(I) *For any $Q^* \in \partial C(\Omega)$ and any $\varepsilon > 0$, there exist a neighbourhood $U(Q^*)$ of Q^* in \mathbb{R}^n and a number $R(0 < R < \infty)$ such that*

$$\int_{S(\Omega; [R, \infty))} |g(Q)K(P, Q)| d\sigma_Q < \varepsilon$$

for any $P = (r, \theta) \in C(\Omega) \cap U(Q^*)$.

(II) *For any $Q^* \in \partial C(\Omega)$ and any number $R(0 < R < \infty)$,*

$$\limsup_{P \rightarrow Q^*, P \in C(\Omega)} \int_{S(\Omega; (0, R))} |g(Q)W(P, Q)| d\sigma_Q = 0.$$

Then

$$\limsup_{P \rightarrow Q^*, P \in C(\Omega)} \int_{S(\Omega)} g(Q)K(P, Q) d\sigma_Q \leq g(Q^*)$$

for any $Q^* \in \partial C(\Omega)$.

PROOF. Let $Q^* = (r^*, \theta^*)$ be any fixed point of $\partial C(\Omega)$ and let ε be any positive number. From (I), we can choose a number $R^*(0 < R^* < \infty)$ such that

$$(5.8) \quad \int_{S(\Omega; [R^*, \infty))} |g(Q)K(P, Q)| d\sigma_Q < \frac{\varepsilon}{2}$$

for any $P = (r, \theta) \in C(\Omega) \cap U(Q^*)$. Let Φ be a continuous function on $\partial C(\Omega)$ such that $0 \leq \Phi \leq 1$ and

$$\Phi = \begin{cases} 1 & \text{on } S(\Omega; (0, R^*]) \cup \{O\} \\ 0 & \text{on } S(\Omega; (2R^*, \infty)). \end{cases}$$

Let $G_{C(\Omega)}^j(P, Q)$ be the Green function of $C(\Omega; (0, j))$ (j is a positive integer) and put

$\Gamma_j(P, Q) = G_{C(\Omega)}(P, Q) - G_{C(\Omega)}^j(P, Q)$. Then we can find an integer j^* , $j^* > 2R^*$ such that

$$(5.9) \quad c_n^{-1} \int_{S(\Omega; (0, 2R^*))} |\Phi(Q)g(Q)| \left| \frac{\partial}{\partial \nu} \Gamma_{j^*}(P, Q) \right| d\sigma_Q < \frac{\varepsilon}{4}$$

for any $P = (r, \theta) \in C(\Omega) \cap U(Q^*)$. Thus we have from (5.8) and (5.9) that

$$(5.10) \quad \begin{aligned} \int_{\partial C(\Omega)} g(Q)K(P, Q) d\sigma_Q &\leq c_n^{-1} \int_{S(\Omega; (0, 2R^*))} \Phi(Q)g(Q) \frac{\partial}{\partial \nu} G_{C(\Omega)}^{j^*}(P, Q) d\sigma_Q \\ &\quad + c_n^{-1} \int_{S(\Omega; (0, 2R^*))} \left| \Phi(Q)g(Q) \frac{\partial}{\partial \nu} \Gamma_{j^*}(P, Q) \right| d\sigma_Q \\ &\quad + \int_{S(\Omega; (0, 2R^*))} |g(Q)W(P, Q)| d\sigma_Q + 2 \int_{S(\Omega; (R^*, \infty))} |g(Q)K(P, Q)| d\sigma_Q \\ &\leq c_n^{-1} \int_{S(\Omega; (0, 2R^*))} \Phi(Q)g(Q) \frac{\partial}{\partial \nu} G_{C(\Omega)}^{j^*}(P, Q) d\sigma_Q \\ &\quad + \int_{S(\Omega; (0, 2R^*))} |g(Q)W(P, Q)| d\sigma_Q + \frac{5}{4} \varepsilon \end{aligned}$$

for any $P = (r, \theta) \in C(\Omega) \cap U(Q^*)$. Consider an upper semicontinuous function

$$V(Q) = \begin{cases} \Phi(Q)g(Q) & \text{on } S(\Omega; (0, 2R^*)) \cup \{O\} \\ 0 & \text{on } \partial C(\Omega; (0, j^*)) - S(\Omega; (0, 2R^*)) - \{O\} \end{cases}$$

on $\partial C(\Omega; [0, j^*))$ and denote the Perron-Wiener-Brelot solution of the Dirichlet problem on $C(\Omega; (0, j^*))$ by $H_V(P; C(\Omega; (0, j^*)))$ (see, e.g., [13]). We know that

$$(5.11) \quad c_n^{-1} \int_{S(\Omega; (0, 2R^*))} \Phi(Q)g(Q) \frac{\partial}{\partial \nu} G_{C(\Omega)}^{j^*}(P, Q) d\sigma_Q = H_V(P; C(\Omega; (0, j^*)))$$

(see Dahlberg [6, Theorem 3]). If $C(\Omega; (0, j^*))$ is not a Lipschitz domain at O , we can prove (5.11) by considering a sequence of the Lipschitz domains $C(\Omega; (1/m, j^*))$ which converges to $C(\Omega; (0, j^*))$ as $m \rightarrow \infty$. We also have that

$$\limsup_{P \in C(\Omega), P \rightarrow Q^*} H_V(P; C(\Omega; (0, j^*))) \leq \limsup_{Q \in S(\Omega), Q \rightarrow Q^*} V(Q) = g(Q^*)$$

(see, e.g., Helms [13, Lemma 8.20]). Hence we obtain

$$\limsup_{P \in C(\Omega), P \rightarrow Q^*} c_n^{-1} \int_{S(\Omega; (0, 2R^*))} \Phi(Q)g(Q) \frac{\partial}{\partial \nu} G_{C(\Omega)}^{j^*}(P, Q) d\sigma_Q \leq g(Q^*).$$

With (5.10) and (II) this gives the conclusion.

PROOF OF THEOREM 1. First of all, we shall show that $H(C(\Omega), l; g)(P)$ is a harmonic function on $C(\Omega)$. For any fixed $P = (r, \theta) \in C(\Omega)$, take a number R

satisfying $R > \max(1, 2r)$. Then

$$\begin{aligned}
 (5.12) \quad & \int_{S(\Omega; (R, \infty))} |g(Q)| |K(C(\Omega), l)(P, Q)| d\sigma_Q \\
 &= \int_{S(\Omega; (R, \infty))} |g(Q)| \left| c_n^{-1} \frac{\partial}{\partial \nu} G_{C(\Omega)}(P, Q) - V(C(\Omega), l)(P, Q) \right| d\sigma_Q \\
 &\leq L_2 (2r)^{\alpha(\Omega, k_{l+1})} \int_R^\infty t^{-\alpha(\Omega, k_{l+1})-1} \left(\int_{\partial\Omega} |g(t, \Xi)| d\sigma_\Xi \right) dt < \infty
 \end{aligned}$$

from Lemma 3 and (3.2). Thus $H(C(\Omega), l; g)(P)$ is finite for any $P \in C(\Omega)$. Since $K(C(\Omega), l)(P, Q)$ is a harmonic function of $P \in C(\Omega)$ for any $Q \in S(\Omega)$, $H(C(\Omega), l; g)(P)$ is also a harmonic function of $P \in C(\Omega)$.

To prove that

$$\lim_{P \in C(\Omega), P \rightarrow Q^*} H(C(\Omega), l; g)(P) = g(Q^*)$$

for any $Q^* \in \partial C(\Omega)$, apply Lemma 5 to $g(Q)$ and $-g(Q)$ by putting

$$W(P, Q) = W(C(\Omega), l)(P, Q),$$

which is locally integrable on $\partial C(\Omega)$ for any fixed $P \in C(\Omega)$. Then we shall see that (I) and (II) hold. Take any $Q^* = (t^*, \Xi^*) \in \partial C(\Omega)$ and any $\varepsilon > 0$. Let δ be a positive number. Then from (3.2) and (5.12) we can choose a number $R, R > \max\{1, 2(t^* + \delta)\}$ such that for any $P \in C(\Omega) \cap U_\delta(Q^*)$, $U_\delta(Q^*) = \{X \in \mathbf{R}^n; |X - Q^*| < \delta\}$,

$$\int_{S(\Omega; [R, \infty))} |g(Q)K(C(\Omega), l)(P, Q)| d\sigma_Q < \varepsilon,$$

which is (I) in Lemma 5. To see (II), we only need to observe from (3.1) that for any $Q^* \in \partial C(\Omega)$ and any $Q \in S(\Omega)$

$$\lim_{P \in C(\Omega), P \rightarrow Q^*} W(C(\Omega), l)(P, Q) = 0,$$

because

$$\lim_{\Theta \rightarrow \Xi^*} f_k(\Theta) = 0 \quad (k = 1, 2, \dots)$$

as $P = (r, \Theta) \rightarrow Q^* = (t^*, \Xi^*) \in S(\Omega)$.

We shall prove (3.3). To simplify expression in the proceeding part, we use the following notation. When $I(r)$ is a function on \mathbf{R}_+ and l is a non-negative integer, we denote

$$\lim_{r \rightarrow \infty} r^{-\alpha(\Omega, k_{l+1})} I(r)$$

by $\mu_l^*(I)$, if it exists. Hence for a function $F(r, \Theta)$ on $C(\Omega)$, we see

$$\mu_l(F) = \mu_l^*(N(F)).$$

Consider the inequality

$$(5.13) \quad N(|H(C(\Omega), l : g^+)|)(r) \leq I_1(r) + I_2(r),$$

where

$$I_1(r) = \int_{\Omega} \left(\int_{S(\Omega; (2r, \infty))} g^+(Q) |K(C(\Omega), l)(P, Q)| d\sigma_Q \right) f_1^{\Omega}(\Theta) d\sigma_{\Theta}$$

and

$$I_2(r) = \int_{\Omega} \left(\int_{S(\Omega; (0, 2r])} g^+(Q) |K(C(\Omega), l)(P, Q)| d\sigma_Q \right) f_1^{\Omega}(\Theta) d\sigma_{\Theta},$$

$$(P = (r, \Theta), 0 < r < \infty).$$

Let ε be any positive number. From (3.2) we can take a sufficiently large number r_0 such that

$$\int_{2r}^{\infty} t^{-\alpha(\Omega, k_{l+1})-1} \left(\int_{\partial\Omega} |g(t, \Xi)| d\sigma_{\Xi} \right) dt < \frac{\varepsilon}{2^{\alpha(\Omega, k_{l+1})+1} LL_2} \quad (r > r_0),$$

where L_2 is the constant in Lemma 3 and

$$L = \int_{\Omega} f_1^{\Omega}(\Theta) d\sigma_{\Theta}.$$

Then from Lemma 3 we have

$$0 \leq I_1(r) \leq LL_2 (2r)^{\alpha(\Omega, k_{l+1})} \int_{2r}^{\infty} t^{-\alpha(\Omega, k_{l+1})-1} \left(\int_{\partial\Omega} g^+(t, \Xi) d\sigma_{\Xi} \right) dt$$

$$< \frac{\varepsilon}{2} r^{\alpha(\Omega, k_{l+1})} \quad (r > r_0),$$

which gives

$$(5.14) \quad \mu_l^*(I_1) = 0.$$

To estimate $I_2(r)$, we use the inequality

$$(5.15) \quad I_2(r) \leq I_{2,1}(r) + I_{2,2}(r),$$

where

$$I_{2,1}(r) = c_n^{-1} \int_{\Omega} \left(\int_{S(\Omega; (0, 2r])} g^+(Q) \frac{\partial}{\partial \nu} G_{C(\Omega)}(P, Q) d\sigma_Q \right) f_1^{\Omega}(\Theta) d\sigma_{\Theta}$$

and

$$I_{2,2}(r) = \int_{\Omega} \left(\int_{S(\Omega; (0, 2r])} g^+(Q) |V(C(\Omega), l)(P, Q)| d\sigma_Q \right) f_1^{\Omega}(\Theta) d\sigma_{\Theta}$$

$$\left(P = (r, \Theta), r > \frac{1}{2} \right).$$

First we have from (2.3) and (3.1) that if $l \geq 1$, then

$$I_{2,2}(r) \leq s_n B L M_2^2 \sum_{k \in I(\Omega, k_{l+1})} k 2^{\alpha(\Omega, k) + n - 1} r^{\alpha(\Omega, k)} \Psi_k(r) \quad \left(r > \frac{1}{2} \right),$$

where

$$B = c_n^{-1} \max_{\Theta \in \Omega, \Xi \in \partial\Omega} \frac{\partial}{\partial \mathbf{v}} G_{C(\Omega)}((1, \Theta), (2, \Xi))$$

and

$$\Psi_k(r) = \int_1^{2r} t^{-\alpha(\Omega, k) - 1} \left(\int_{\partial\Omega} g^+(t, \Xi) d\sigma_\Xi \right) dt \quad \left(r > \frac{1}{2}, k \in I(\Omega, k_{l+1}) \right).$$

We shall later show that

$$(5.16) \quad \Psi_k(r) = o(r^{\alpha(\Omega, k_{l+1}) - \alpha(\Omega, k)}) \quad (r \rightarrow \infty) \quad (l \geq 1, k \in I(\Omega, k_{l+1})).$$

Hence we can conclude that if $l \geq 1$, then

$$(5.17) \quad \mu_l^*(I_{2,2}) = 0.$$

This also holds in the case $l = 0$, because $I_{2,2}(r) \equiv 0$ then. Further we can obtain

$$(5.18) \quad \mu_l^*(I_{2,1}) = 0,$$

which will be proved at the end of this proof. We thus obtain from (5.15), (5.17) and (5.18) that

$$(5.19) \quad \mu_l^*(I_2) = 0.$$

We can finally conclude from (5.13), (5.14) and (5.19) that

$$\mu_l(|H(C(\Omega), l; g^+)|) = 0.$$

In the completely same way applied to g^- we also have that

$$\mu_l(|H(C(\Omega), l; g^-)|) = 0.$$

Since

$$|H(C(\Omega), l; g)(P)| \leq |H(C(\Omega), l; g^+)(P)| + |H(C(\Omega), l; g^-)(P)|,$$

these give the conclusion (3.3).

We shall prove (5.16). We note that $\Psi_k(r)$ is increasing,

$$\begin{aligned} & \int_1^\infty \Psi_k'(r) r^{-\alpha(\Omega, k_{l+1}) + \alpha(\Omega, k)} dr \\ &= 2^{\alpha(\Omega, k_{l+1}) - \alpha(\Omega, k)} \int_2^\infty t^{-\alpha(\Omega, k_{l+1}) - 1} \left(\int_{\partial\Omega} g^+(t, \Xi) d\sigma_\Xi \right) dt \end{aligned}$$

and

$$\begin{aligned} \Psi_k(r)r^{-\alpha(\Omega, k_{l+1})+\alpha(\Omega, k)} &\leq 2^{\alpha(\Omega, k_{l+1})-\alpha(\Omega, k)} \int_1^{2r} t^{-\alpha(\Omega, k_{l+1})-1} \left(\int_{\partial\Omega} g^+(t, \Xi) d\sigma_\Xi \right) dt \\ &\leq L_3 2^{\alpha(\Omega, k_{l+1})-\alpha(\Omega, k)} \left(r > \frac{1}{2} \right), \end{aligned}$$

where

$$L_3 = \int_1^\infty t^{-\alpha(\Omega, k_{l+1})-1} \left(\int_{\partial\Omega} g^+(t, \Xi) d\sigma_\Xi \right) dt.$$

From these we see

$$(5.20) \quad \int_1^\infty \Psi_k(r)r^{-\alpha(\Omega, k_{l+1})+\alpha(\Omega, k)-1} dr < \infty$$

by integration by parts. Since

$$\begin{aligned} &\Psi_k(r)r^{-\alpha(\Omega, k_{l+1})+\alpha(\Omega, k)} \\ &= (\alpha(\Omega, k_{l+1}) - \alpha(\Omega, k)) \Psi_k(r) \int_r^\infty t^{-\alpha(\Omega, k_{l+1})+\alpha(\Omega, k)-1} dt \\ &\leq (\alpha(\Omega, k_{l+1}) - \alpha(\Omega, k)) \int_r^\infty \Psi_k(t)t^{-\alpha(\Omega, k_{l+1})+\alpha(\Omega, k)-1} dt \quad (1 \leq k < k_{l+1}), \end{aligned}$$

(5.20) gives (5.16).

At the end we shall show (5.18). First we note that

$$(5.21) \quad 0 \leq I_{2,1}(r) = N(H(C(\Omega), l; g^+))(r) - I_1^*(r) + I_{2,2}^*(r) \quad \left(r > \frac{1}{2} \right),$$

where

$$I_1^*(r) = \int_\Omega \left(\int_{S(\Omega; (2r, \infty))} g^+(Q)K(C(\Omega), l)(P, Q) d\sigma_Q \right) f_1^\Omega(\Theta) d\sigma_\Theta,$$

and

$$I_{2,2}^*(r) = \int_\Omega \left(\int_{S(\Omega; (1, 2r))} g^+(Q)V(C(\Omega), l)(P, Q) d\sigma_Q \right) f_1^\Omega(\Theta) d\sigma_\Theta \quad \left(r > \frac{1}{2} \right).$$

Since

$$|I_1^*(r)| \leq I_1(r) \quad \text{and} \quad |I_{2,2}^*(r)| \leq I_{2,2}(r) \quad \left(r > \frac{1}{2} \right),$$

we easily see from (5.14) and (5.17) that

$$(5.22) \quad \mu_i^*(|I_1^*|) = \mu_i^*(|I_{2,2}^*|) = 0$$

If we can show that

$$(5.23) \quad \limsup_{r \rightarrow \infty} r^{-\alpha(\Omega, k_{l+1})} N(H(C(\Omega), l; g^+))(r) \leq 0,$$

then we finally conclude from (5.21) and (5.22) that

$$\limsup_{r \rightarrow \infty} r^{-\alpha(\Omega, k_{l+1})} I_{2,1}(r) \leq 0,$$

which give (5.18). To prove (5.23), remember that $-H(C(\Omega), l; g^+)(P)$ is also a harmonic function on $C(\Omega)$ satisfying

$$\lim_{P \in C(\Omega), P \rightarrow Q^*} -H(C(\Omega), l; g^+)(P) = -g^+(Q^*) \leq 0$$

for every $Q^* \in \partial C(\Omega)$. Hence from Yoshida [17, Theorem 3.3] we know that

$$-\infty < \mu_0(-H(C(\Omega), l; g^+)) \leq \infty$$

and hence

$$-\infty \leq \mu_0(H(C(\Omega), l; g^+)) < \infty.$$

Thus we obtain that if $l \geq 1$, then

$$(5.24) \quad \limsup_{r \rightarrow \infty} r^{-\alpha(\Omega, k_{l+1})} N(H(C(\Omega), l; g^+))(r) \leq 0.$$

Since

$$\mu_0(H(C(\Omega), 0; g^+)) = 0$$

(see [18, Lemma 3]), this and (5.24) also give (5.23) for any non-negative integer l .

PROOF OF THEOREM 2. Take a positive continuous function $\varphi(t)$ ($t \geq 1$) such that

$$(5.25) \quad \varphi(1) = 2^{-\alpha(\Omega, 1)}$$

and

$$\varphi(t) \int_{\partial\Omega} |g(t, \Xi)| d\sigma_{\Xi} \leq L_4 t^{-n} \quad (t > 1),$$

where

$$L_4 = 2^{-\alpha(\Omega, 1)} \int_{\partial\Omega} |g(1, \Xi)| d\sigma_{\Xi}.$$

For any fixed $P = (r, \theta) \in C(\Omega)$, choose a number R , $R > \max(1, 4r)$. Then we see from Lemma 4 that

$$(5.26) \quad \begin{aligned} & \int_{S(\Omega; (R, \infty))} |g(Q)K(C(\Omega), \varphi)(P, Q)| d\sigma_Q \\ & \leq L_2 \int_R^\infty \left(\int_{\partial\Omega} |g(t, \Xi)| d\sigma_{\Xi} \right) \varphi(t) t^{n-2} dt < L_2 L_4 \int_R^\infty t^{-2} dt < \infty. \end{aligned}$$

It is evident that

$$\int_{S(\Omega; (0, R))} |g(Q)K(C(\Omega), \varphi)(P, Q)| d\sigma_Q < \infty.$$

These give that

$$\int_{S(\Omega)} |g(Q)K(C(\Omega), \varphi)(P, Q)| d\sigma_Q < \infty.$$

To see that $H(C(\Omega), \varphi; g)(P)$ is harmonic in $C(\Omega)$, we remark that $H(C(\Omega), \varphi; g)(P)$ satisfies the locally mean-valued property by Fubini's theorem.

Finally we shall show

$$(5.27) \quad \lim_{P \in C(\Omega), P \rightarrow Q^*} H(C(\Omega), \varphi; g)(P) = g(Q^*)$$

for any $Q^* \in \partial C(\Omega)$. Put

$$W(P, Q) = W(C(\Omega), \varphi)(P, Q)$$

in Lemma 5, which is a locally integrable function of $\partial C(\Omega)$ for any fixed $P \in C(\Omega)$. Then we can see from (5.26) in the same way as in the proof of Theorem 1 that both (I) and (II) are satisfied. Thus Lemma 5 applied to $g(Q)$ and $-g(Q)$ gives (5.27).

PROOF OF THEOREM 3. From Theorem 1, we have the solution $H(C(\Omega), l; g)(P)$ of the Dirichlet problem on $C(\Omega)$ with g satisfying (3.3). Consider the function $h - H(C(\Omega), l; g)$. Then it follows that this is harmonic in $C(\Omega)$ and vanishes continuously on $\partial C(\Omega)$. Since

$$0 \leq \{h - H(C(\Omega), l; g)\}^+(P) \leq h^+(P) + \{H(C(\Omega), l; g)\}^-(P)$$

for any $P \in C(\Omega)$ and

$$\mu_l(\{H(C(\Omega), l; g)\}^-) = 0$$

from (3.3), (4.1) gives that

$$\mu_p(\{h - H(C(\Omega), l; g)\}^+) = 0.$$

From Theorem B we see that

$$h(P) - H(C(\Omega), l; g)(P) = \sum_{k \in I(\Omega, k_{p+1})} A_k r^{\alpha(\Omega, k)} f_k^\Omega(\Theta)$$

for every $P = (r, \Theta) \in \Omega$, where $A_k (k = 1, 2, 3, \dots, k_{p+1} - 1)$ is a constant. Thus we obtain the conclusion of Theorem 3.

PROOF OF COROLLARY 4. From Theorem 3, we obtain

$$h(P) = H(T_n, \rho; g)(P) \quad (\text{resp. } H(T_n, \rho - 1; g)(P)) + \prod_1(r, \Theta) \quad (P = (r, \Theta) \in T_n),$$

where

$$\prod_1(r, \Theta) = \sum_{k \in I(\Omega, k_{p+1})} A_k r^{\alpha(\Omega, k)} f_k^\Omega(\Theta) \quad (\Omega = \mathcal{S}_+^{n-1}).$$

If we extend \prod_1 to a harmonic function \prod_2 on \mathbf{R}^n by defining

$$\prod_2(r, \Theta) = \begin{cases} \prod_1(r, \Theta) & ((r, \Theta) \in \mathbf{T}_n) \\ -\prod_1(r, -\Theta) & ((r, \Theta) \in -\mathbf{T}_n = \{(X, -y) \in \mathbf{R}^n; (X, y) \in \mathbf{T}_n\}) \end{cases}$$

and observe

$$r^{-\rho-1} M(\prod_2^+)(r) \rightarrow 0 (r \rightarrow \infty), \quad M(\prod_2^+)(r) = \int_{\mathcal{S}^{n-1}} \prod_2^+(r, \Theta) d\sigma_\Theta,$$

from (2.7), we know from a result of BreLOT [3, Appendix, § 26] that \prod_2 is a harmonic polynomial on \mathbf{R}^n of degree less than $\rho + 1$. From the fact $\prod_2(r, \Theta) = -\prod_2(r, -\Theta)$, we can write $\prod_2 = y\Pi$, where Π is a polynomial of degree less than ρ and even with respect to y .

PROOF OF THEOREM 4. Put

$$\limsup_{r \rightarrow \infty} \frac{\log N(h^+)(r)}{\log r} = \gamma.$$

Take a positive integer p_0 satisfying $\alpha(\Omega, k_{p_0+1}) > \gamma$ and put $p = \max(l, p_0)$. Since

$$0 \leq \{h - H(C(\Omega), l; h)\}^+(P) \leq h^+(P) + \{H(C(\Omega), l; h)\}^-(P),$$

we have $\mu_p(\{h - H(C(\Omega), l; h)\}^+) = 0$, which with Theorem 3 gives the conclusion.

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Hidenobu YOSHIDA and Ikuko MIYAMOTO

Department of Mathematics and Informatics
Faculty of Science
Chiba University
Chiba 263
Japan