

## Exceptional Values in Holomorphic Families of Entire Functions

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In 1926, Julia [5] studied singularities of implicit functions defined by equations  $f(z, w) = 0$ , where  $f$  is an entire function of two variables such that  $f(\cdot, w) \not\equiv 0$  for every  $w \in \mathbf{C}$ . Among other things, he investigated the exceptional set  $P$  consisting of those  $w$  for which such an equation has no solutions  $z$ . In other words,  $P$  is the complement of the projection of the analytic set  $\{(z, w) : f(z, w) = 0\}$  onto the second coordinate. Julia proved that  $P$  is closed and cannot contain a continuum unless it coincides with the  $w$ -plane. Lelong [6] and Tsuji [12; 13, Thm. VIII.37] independently improved this result by showing that the logarithmic capacity of  $P$  is zero if  $P \neq \mathbf{C}$ . In the opposite direction, Julia [5] proved that every discrete set  $P \subset \mathbf{C}$  can occur as the exceptional set. He writes: “Resterait à voir si cet ensemble, sans être continu, peut avoir la puissance du continu.” (It remains to be seen whether this set, without being a continuum, can have the power of a continuum.)

According to Alan Sokal (private communication), the same question arises in holomorphic dynamics when one tries to extend to holomorphic families of transcendental entire functions a result of Lyubich [8, Prop. 3.5] on holomorphic families of rational functions.

In this paper we show that, in general, the result of Lelong and Tsuji is best possible: every closed set of zero capacity can occur as an exceptional set (Theorem 1). Then we study a related problem of dependence of Picard exceptional values of the function  $z \mapsto f(z, w)$  on the parameter  $w$  (Theorem 2).

It is known that the exceptional set  $P$  is discrete in the important case where  $z \mapsto f(z, w)$  are functions of finite order. This was discovered by Lelong in [6]; the result was later generalized to the case of a multidimensional parameter  $w$  in [7, Thm. 3.44].

We also mention that the set  $P$  must be analytic in certain holomorphic families of entire functions with finitely many singular values, a situation that was considered in [1; 2]. These families may consist of functions of infinite order.

We begin with a simple proof of a version of Lelong’s theorem on functions of finite order.

**PROPOSITION 1.** *Let  $D$  be a complex manifold and  $f : \mathbf{C} \times D \rightarrow \mathbf{C}$  an analytic function such that the entire functions  $z \mapsto f(z, w)$  are not identically equal to zero and are of finite order for all  $w \in D$ . Then the set*

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Received August 29, 2005. Revision received September 30, 2005.

The author was supported by NSF Grant nos. DMS-0100512 and DMS-0244547.

$$P = \{w \in D : f(z, w) \neq 0 \ \forall z \in \mathbb{C}\} \tag{1}$$

is analytic.

**COROLLARY.** *Let  $D$  be a region in  $\mathbb{C}$  and  $f : \mathbb{C} \times D \rightarrow \mathbb{C}$  an analytic function such that entire functions  $z \mapsto f(z, w)$  are of finite order for all  $w \in D$ . Then either the set  $P$  as in (1) is discrete or  $D \setminus P$  is discrete.*

Indeed, the set  $A = \{w \in D : f(\cdot, w) \equiv 0\}$  is discrete (unless  $f = 0$ , in which case there is nothing to prove). Hence there exists a function  $g$  holomorphic in  $D$  whose zero set is  $A$  and such that  $f/g$  satisfies all the conditions of Proposition 1. □

**REMARKS.** 1. In general, if  $D$  is of dimension  $> 1$  and the set  $A$  is not empty, then one can prove only that  $A \cup P$  is contained in a proper analytic subset of  $D$  (unless  $A \cup P = D$ ) [7, Thm. 3.44].

2. If the order of  $f(\cdot, w)$  is finite for all  $w \in D$ , then this order is bounded on compact subsets of  $D$  [7, Thm. 1.41].

*Proof of Proposition 1.* We assume without loss of generality that

$$f(0, w) \neq 0 \quad \text{for } w \in D \tag{2}$$

(shift the origin in  $\mathbb{C}_z$  and shrink  $D$ , if necessary) and that the order of the function  $f(\cdot, w)$  does not exceed  $\lambda$  for all  $w \in D$  (see Remark 2).

Let  $p$  be an integer,  $p > \lambda$ . Then, for each  $w$ ,  $f$  has the Weierstrass representation

$$f(z, w) = e^{c_0 + \dots + c_p z^p} \prod_{a: f(a, w)=0} \left(1 - \frac{z}{a}\right) e^{z/a + \dots + z^p/pa^p},$$

where  $a$  are the zeros of  $f(\cdot, w)$  repeated according to their multiplicities and where  $c_j$  and  $a$  depend on  $w$ . Taking the logarithmic derivative, differentiating it  $p$  times, and substituting  $z = 0$ , for each  $w \in D$  we obtain

$$F_p(w) = \frac{d^p}{dz^p} \left( \frac{df}{f dz} \right) \Big|_{z=0} = p! \sum_{a: f(a, w)=0} a^{-p-1}.$$

The series on the right-hand side is absolutely convergent owing to our choice of  $p$ . The functions  $F_p$  are holomorphic in  $D$  in view of (2). Clearly,  $w \in P$  implies  $F_p(w) = 0$  for all  $p > \lambda$ . In the opposite direction, that  $F_p(w) = 0$  for all  $p > \lambda$  means all but finitely many derivatives with respect to  $z$  at  $z = 0$  of the function  $df/f dz$  meromorphic in  $\mathbb{C}$  are equal to zero, so this meromorphic function is a polynomial and thus  $f(z, w) = \exp(c_0 + \dots + c_p z^p)$ ; that is,  $w \in P$ . Therefore,  $P$  is the set of common zeros of  $F_p$  for  $p > \lambda$ . □

The following result is due to Lelong and Tsuji. However, they state it only for the case  $\dim D = 1$  whereas we need a multidimensional version for the proof of Theorem 2 to follow.

PROPOSITION 2. *Let  $D$  be a connected complex manifold and  $f : \mathbf{C} \times D \rightarrow \mathbf{C}$  an analytic function such that the entire functions  $z \mapsto f(z, w)$  are not identically equal to zero. Then the set*

$$P = \{w \in D : f(z, w) \neq 0 \ \forall z \in \mathbf{C}\}$$

*either is closed and pluripolar or coincides with  $D$ .*

We recall that a set  $X$  is called *pluripolar* if there is a neighborhood  $U$  of  $X$  and a plurisubharmonic function  $u$  in  $U$  such that  $X \subset \{z : u(z) = -\infty\}$ .

*Proof of Proposition 2.* Suppose that  $P \neq D$ . It is enough to show that every point  $w_0 \in D$  has a neighborhood  $U$  such that  $P \cap U$  is pluripolar. By shifting the origin in  $\mathbf{C}_z$  and shrinking  $U$ , we may assume that  $f(0, w) \neq 0$  for all  $w \in U$ . Let  $r(w)$  be the smallest of the moduli of zeros of the entire function  $z \mapsto f(z, w)$ . If this function has no zeros, we set  $r(w) = +\infty$ . We shall prove that  $\log r$  is a continuous plurisuperharmonic function.

First we prove the continuity of  $r : U \rightarrow (0, +\infty]$ . Indeed, suppose that  $r(w_0) < \infty$  and let  $k$  be the number of zeros of  $f(\cdot, w_0)$  on  $|z| = r(w_0)$ , counting multiplicity. Let  $\varepsilon > 0$  be so small that the number of zeros of  $f(\cdot, w_0)$  in  $|z| \leq r(w_0) + \varepsilon$  equals  $k$ . Then

$$\int_{|z|=r(w_0) \pm \varepsilon} \frac{df}{f dz} dz = \begin{cases} 2\pi ik, \\ 0. \end{cases}$$

Because the integrals depend on  $w_0$  continuously, we conclude that  $r$  is continuous at  $w_0$ . Consideration of the case  $r(w_0) = +\infty$  is similar.

Now we verify that the restriction of  $\log r$  to any complex line is superharmonic. Let  $\zeta \rightarrow w(\zeta)$  be the equation of such a line, where  $w(0) = w_0$ . Let  $z_0$  be a zero of  $f(\cdot, w_0)$  of the smallest modulus. We verify the inequality for the averages of  $\log r$  over the circles  $|\zeta| = \delta$  where  $\delta$  is small enough. According to the Weierstrass preparation theorem, the set  $Q = \{(z, \zeta) : f(z, w(\zeta)) = 0\}$  is given in a neighborhood of  $(z_0, 0)$  by an equation of the form

$$(z - z_0)^p + b_{p-1}(\zeta)(z - z_0)^{p-1} + \dots + b_0(\zeta) = 0,$$

where the  $b_j$  are analytic functions in a neighborhood of 0,  $b_j(0) = 0$ . We rewrite this as

$$z^p + c_{p-1}(\zeta)z^{p-1} + \dots + c_0(\zeta) = 0, \tag{3}$$

where the  $c_j$  are analytic functions and

$$c_0(0) = (-z_0)^p. \tag{4}$$

Let  $V$  be a punctured disc around 0; we choose its radius so small that  $c_0(\zeta) \neq 0$  in  $V$ . For  $\zeta$  in  $V$  let  $z_i(\zeta)$ ,  $i = 1, \dots, p$ , be the branches of the multivalued function  $z(\zeta)$  defined by equation (3). Then

$$\begin{aligned} \frac{1}{2\pi} \int_{-\pi}^{\pi} \log r(w(\delta e^{i\theta})) d\theta &\leq \frac{1}{2\pi} \int_{-\pi}^{\pi} \min_i \log |z_i(\delta e^{i\theta})| d\theta \\ &\leq \frac{1}{2\pi p} \int_{-\pi}^{\pi} \log \prod_i |z_i(\delta e^{i\theta})| d\theta \\ &= \frac{1}{2\pi p} \int_{-\pi}^{\pi} \log |c_0(\delta e^{i\theta})| d\theta = \log |z_0| = \log r(w_0), \end{aligned}$$

where we have used (4) and the harmonicity of  $\log |c_0|$  in  $V \cup \{0\}$ . This completes the proof of plurisuperharmonicity. Since  $P = \{w : \log r(w) = +\infty\}$ , we conclude that  $P$  is pluripolar. □

Our first theorem answers the question of Julia; it shows that the restriction of finiteness of order cannot be removed in Proposition 1 and that Proposition 2 is best possible—at least when  $\dim D = 1$ .

**THEOREM 1.** *Let  $D \subset \mathbf{C}$  be the unit disc, and let  $P$  be an arbitrary compact subset of  $D$  of zero capacity. Then there exists a holomorphic function  $f : \mathbf{C} \times D \rightarrow \mathbf{C}$  such that, for every  $w \in P$ , the equation  $f(z, w) = 0$  has no solutions while for each  $w \in D \setminus P$  it has infinitely many solutions.*

It is not clear whether a similar result holds with multidimensional parameter space  $D$  and arbitrary closed pluripolar set  $P \subset D$ .

*Proof of Theorem 1.* Let  $\phi : D \rightarrow D \setminus P$  be a universal covering, and let  $S$  be the set of singular points of  $\phi$  on the unit circle. Then  $S$  is a closed set of zero Lebesgue measure.

(We recall a simple proof of this fact. As a bounded analytic function,  $\phi$  has radial limits almost everywhere. It is easy to see that a point where the radial limit has absolute value 1 is not a singular point of  $\phi$ . Hence the radial limits exist and belong to  $P$  almost everywhere on  $S$ . Let  $u$  be the “Evans potential” of  $P$ : a harmonic function in  $D \setminus P$  that is continuous in  $\bar{D}$  and such that  $u(\zeta) = 0$  for  $\zeta \in \partial D$  and  $u(\zeta) = -\infty$  for  $\zeta \in P$ . Such a function exists for every compact set  $P$  of zero capacity. Now  $v = u \circ \phi$  is a negative harmonic function in the unit disc and whose radial limits on  $S$  are equal to  $-\infty$ ; thus  $|S| = 0$  by the classical uniqueness theorem.)

According to a theorem of Fatou (see e.g. [3, Chap. VI]), for every closed set  $S$  of zero Lebesgue measure on  $\partial D$  there exists a holomorphic function  $g$  in  $D$  that is continuous in  $\bar{D}$  and such that

$$\{\zeta \in \bar{D} : g(\zeta) = 0\} = S.$$

In particular,  $g$  has no zeros in  $D$ .

Now we define the set  $Q \subset \mathbf{C} \times D$  as follows:

$$Q = \{(1/g(\zeta), \phi(\zeta)) : \zeta \in D\}.$$

It is evident that the projection of  $Q$  on the second coordinate equals  $D \setminus P$ . It remains to prove that the set  $Q$  is analytic. For this, it is enough to establish that the map

$$\Phi: D \rightarrow \mathbf{C} \times D, \quad \Phi(\zeta) = (1/g(\zeta), \phi(\zeta)),$$

is proper. Let  $K \subset \mathbf{C} \times D$  be a compact subset. Then the closure of  $\Phi^{-1}(K)$  in  $\bar{D}$  is disjoint from  $S$  because  $g$  is continuous and  $1/g(\zeta) \rightarrow \infty$  as  $\zeta \rightarrow S$ . On the other hand, for every point  $\zeta \in \partial D \setminus S$ , the limit

$$\lim_{\zeta \rightarrow \zeta_0} \phi(\zeta)$$

exists and has absolute value 1. Hence  $\Phi^{-1}(K)$  is compact in  $D$ .

Now the existence of the required function  $f$  follows from the solvability of the second cousin problem (see [4, Sec. 5.6]). □

Notice that the map  $\Phi$  constructed in the proof is an immersion.

We recall that a point  $a \in \mathbf{C}$  is called an *exceptional value* of an entire function  $f$  if the equation  $f(z) = a$  has no solutions. Picard's little theorem states that a nonconstant entire function can have at most one exceptional value.

Let  $f$  be an entire function of  $z$  depending on the parameter  $w$  holomorphically, as in Propositions 1 and 2, and *assume in the rest of the paper that, for all  $w \in D$ ,  $f(\cdot, w) \neq \text{const}$* . Let  $n(w) \in \{0, 1\}$  be the number of exceptional values of  $f(\cdot, w)$ .

QUESTION 1. What can be said about  $n(w)$  as a function of  $w$ ?

EXAMPLE 1.  $f(z, w) = e^z + wz$ . We have  $n(0) = 1$  and  $n(w) = 0$  for  $w \neq 0$ .

EXAMPLE 2.  $f(z, w) = (e^{wz} - 1)/w$  for  $w \neq 0$ , and  $f(z, 0) = z$ . We have  $n(0) = 0$ , while  $n(w) = 1$  for  $w \neq 0$ . The exceptional value  $a(w) = -1/w$  tends to infinity as  $w \rightarrow 0$ .

Thus  $n$  is neither upper nor lower semicontinuous.

EXAMPLE 3. Let

$$f(z, w) = \int_{-\infty}^z (\zeta + w)e^{-\zeta^2/2} d\zeta,$$

where the contour of integration consists of the negative ray, passed left to right, followed by a curve from 0 to  $z$ . We have  $f(z, 0) = -e^{-z^2/2}$ , which has exceptional value 0, so  $n(0) = 1$ . It is easy to see that there are no exceptional values for  $w \neq 0$ , so  $n(w) = 0$  for  $w \neq 0$ . Thus  $n(w)$  is the same as in Example 1, but this time we have the additional feature that the set of singular values of  $f(\cdot, w)$  is finite for all  $w \in \mathbf{C}$ : there is one critical value,  $f(-w, w)$ , and two asymptotic values, 0 and  $\sqrt{2\pi}w$ .

QUESTION 2. Suppose that  $n(w) \equiv 1$ , and let  $a(w)$  be the exceptional value of  $f(\cdot, w)$ . What can be said about  $a(w)$  as a function of  $w$ ?

For functions of finite order, Question 2 was addressed by Nishino, who proved the following in [9].

*Let  $f$  be an entire function of two variables such that  $z \mapsto f(z, w)$  is a nonconstant function of finite order for all  $w$ . If  $n(w) = 1$  for all  $w$*

in some set having a finite accumulation point, then there exists a meromorphic function  $\tilde{a}(w)$  such that (i)  $a(w) = \tilde{a}(w)$  when  $a(w) \neq \infty$  and (ii)  $f(\cdot, w)$  is a polynomial when  $\tilde{a}(w) = \infty$ .

EXAMPLE 4 (Nishino). Let  $f(z, w) = (e^{we^z} - 1)/w$  for  $w \neq 0$  and let  $f(z, 0) = e^z$ . Then  $f$  is an entire function of two variables and  $n(w) \equiv 1$ . However,  $a(w) = -1/w$  for  $w \neq 0$  and also  $a(0) = 0$ , so  $a$  is a discontinuous function of  $w$ .

Nishino also proved that, for an arbitrary entire function  $f$  of two variables with  $n(w) = 1$  in some region  $D$ , the set of discontinuity of the function  $a(w)$  is closed and nowhere dense in  $D$ .

Our Theorem 2 gives a complete answer to Question 2. We first prove the following semicontinuity property of the set of exceptional values; it holds for all meromorphic functions that depend holomorphically on a parameter. We always assume that  $z \mapsto f(z, w)$  is nonconstant for all  $w$ . Let

$$A(w) = \{a \in \bar{\mathbf{C}} : f(z, w) \neq a \ \forall z \in \mathbf{C}\}.$$

PROPOSITION 3. For every  $w_0 \in D$  and every  $\varepsilon > 0$ , there exists a  $\delta > 0$  such that  $|w - w_0| < \delta$  implies  $A(w)$  is contained in the  $\varepsilon$ -neighborhood of  $A(w_0)$  with respect to the spherical metric.

*Proof.* Let  $U$  be the open  $\varepsilon$ -neighborhood of  $A(w_0)$ . Then  $K = \bar{\mathbf{C}} \setminus U$  is compact, so there exists an  $r > 0$  such that the image of the disc  $|z| < r$  under  $f(\cdot, w_0)$  contains  $K$ . Then Hurwitz's theorem shows that, for every  $w$  close enough to  $w_0$ , the image of the disc  $|z| < r$  under  $f(\cdot, w)$  will also contain  $K$ .  $\square$

COROLLARY 1. The set of meromorphic functions having no exceptional values on the Riemann sphere is open in the topology of uniform convergence on compact subsets of  $\mathbf{C}$  with respect to the spherical metric in the image.

The set of entire functions whose only exceptional value is  $\infty$  is not open, as Example 2 shows.

COROLLARY 2. Suppose that  $f(\cdot, w)$  is entire and has an exceptional value  $a(w) \in \mathbf{C}$  for all  $w$  on some subset  $E \subset D$ . If  $a(w)$  is bounded on  $E$  then its restriction on  $E$  is continuous.

Example 4 shows that  $a$  can be discontinuous.

THEOREM 2. Let  $f : \mathbf{C} \times D \rightarrow \mathbf{C}$  be a holomorphic function, where  $D$  is a region in  $\mathbf{C}$  and  $z \mapsto f(z, w)$  is not constant for all  $w \in D$ . Assume that, for some function  $a : D \rightarrow \mathbf{C}$ , we have  $f(z, w) \neq a(w)$  for all  $z \in \mathbf{C}$ .

Then there exists a discrete set  $E \subset D$  such that  $a$  is holomorphic in  $D \setminus E$  and such that  $a(w) \rightarrow \infty$  as  $w \rightarrow w_0$  for every  $w_0 \in E$ .

As a result, the singularities of  $a$  can only be of the type described in Example 4.

The main ingredient in the proof of Theorem 2 is the following result of Shcherbina [11].

**THEOREM A.** *Let  $h$  be a continuous function in a region  $G \in \mathbf{C}^n$ . If the graph of  $h$  is a pluripolar subset of  $\mathbf{C}^{n+1}$ , then  $h$  is analytic.*

*Proof of Theorem 2.* Consider the analytic set

$$Q = \{(z, w, a) \in \mathbf{C}_z \times D \times \mathbf{C}_a : f(z, w) - a = 0\}.$$

Let  $R$  be the complement of the projection of  $Q$  onto  $D \times \mathbf{C}_a$ . Then it follows from the assumptions of Theorem 2 and Picard’s theorem that  $R$  is the graph of the function  $w \mapsto a(w)$ . Hence  $R$  is a nonempty proper subset of  $D \times \mathbf{C}_a$ . Proposition 2 implies that  $R$  is closed in  $D \times \mathbf{C}_a$  and pluripolar.

It follows from Proposition 3 that  $w \mapsto |a(w)|$  is lower semicontinuous, so the sets

$$E_n = \{w \in D : |a(w)| \leq n\}, \quad \text{where } n = 1, 2, 3, \dots$$

are closed. We have  $E_1 \subset E_2 \subset \dots$ , and the assumptions of Theorem 2 imply that  $D = \bigcup E_j$ . Let  $E_j^0$  be the interiors of  $E_j$ ; then  $E_1^0 \subset E_2^0 \subset \dots$ , and the set  $G = \bigcup E_j^0$  is open.

We claim that  $G$  is dense in  $D$ . Indeed, otherwise there would exist a disc  $U \subset D$  disjoint from  $G$ . But then the closed sets  $E_j \setminus E_j^0$  with empty interiors would cover  $D$ , which is impossible by the Baire category theorem. This proves the claim.

Since  $a$  is locally bounded on  $G$ , Corollary 2 implies that  $a$  is continuous in  $G$ ; hence, by Shcherbina’s theorem,  $a$  is analytic in  $G$ . It follows from the definition of  $G$  that  $a$  does not have an analytic continuation from any component of  $G$  to any boundary point of  $G$ . Our goal is to prove that  $D \setminus G$  consists of isolated points.

If  $G$  has an isolated boundary point  $w_0$ , then

$$\lim_{w \rightarrow w_0} a(w) = \infty. \tag{5}$$

Indeed, by Proposition 3, the limit set of  $a(w)$  as  $w \rightarrow w_0$  ( $w \in G$ ) consists of at most two points,  $a(w_0)$  and  $\infty$ . On the other hand, this limit set is connected and so the limit exists. If the limit is finite, then it is equal to  $a(w_0)$  and the removable singularity theorem gives an analytic continuation of  $a$  to  $G \cup w_0$ , contradicting our previous statement that there is no such continuation. Therefore, the limit is infinite and (5) holds.

We add to  $G$  all its isolated boundary points, thus obtaining a new open set  $G'$  containing  $G$ . Our function  $a$  has a meromorphic continuation to  $G'$  that we call  $\tilde{a}$ . This meromorphic continuation coincides with  $a$  in  $G$  but does not coincide at the added points  $G' \setminus G$ .

We claim that  $G'$  has no isolated boundary points. Indeed, suppose that  $w_0$  is an isolated boundary point of  $G'$ . By the same argument as before, the limit (5) exists and is infinite. Then  $\tilde{a}$  can be extended to  $w_0$  such that the extended function has a pole at  $w_0$ , but then  $w_0$  would be an isolated boundary point of  $G$  (poles cannot accumulate to a pole) and so  $w_0 \in G'$  by definition of  $G'$ . This contradiction proves the claim.

Let  $F'$  be the complement of  $G'$  with respect to  $D$ . Then  $F'$  is a closed and nowhere dense subset of  $D$ . Furthermore,  $F'$  has no isolated points because such points would be isolated boundary points of  $G'$ . Hence  $F'$  is perfect or empty. Our goal is to prove that  $F'$  is empty.

Assume, to the contrary, that  $F'$  is perfect. Then the closed sets  $E_n$  would cover the locally compact space  $F'$  and so, by the Baire category theorem, one of these  $E_n$  contains a relatively open part of  $F'$ . This means that there exists a positive integer  $n$  and an open disc  $U \subset D$  intersecting  $F'$  and such that

$$|a(w)| \leq n \quad \text{for } w \in U \cap F'. \quad (6)$$

By Corollary 2, this implies that the restriction of  $a$  on  $U \cap F'$  is continuous.

We shall prove that  $\tilde{a}$  has a continuous extension from  $G'$  to  $U \cap F'$  and that this extension agrees with the restriction of  $a$  on  $U \cap F'$ . Let  $W$  be a point of  $U \cap F'$ , and let  $(w_k)$  be a sequence in  $G'$  tending to  $W$ . Choosing a subsequence, we may assume that there exists a limit

$$\lim_{k \rightarrow \infty} \tilde{a}(w_k), \quad (7)$$

finite or infinite. By a small perturbation of the sequence that does not change the limit of  $\tilde{a}(w_k)$ , we may assume the  $w_k$  are not poles of  $\tilde{a}$  and so  $a(w_k) = \tilde{a}(w_k)$ . By Proposition 3, the limit (7) can only be  $a(W)$  or  $\infty$ .

In order to prove continuity, we must exclude the latter case. So suppose that

$$\lim_{k \rightarrow \infty} \tilde{a}(w_k) = \infty. \quad (8)$$

Let  $C_k$  be the component of the set

$$G' \cap \{w \in U : |w - W| < 2|w_k - W|\}$$

that contains  $w_k$ , and let

$$m_k = \inf\{|\tilde{a}(w)| : w \in C_k\}. \quad (9)$$

We claim that  $m_k \rightarrow \infty$ . Indeed, suppose this is not so; then, by choosing a subsequence, we may assume that  $m_k \leq m$  for some  $m > n$ . Then there exists a curve in  $C_k$  connecting  $w_k$  to some point  $w'_k \in C_k$  such that  $|\tilde{a}(w'_k)| \leq m + 1$ . Because  $|a|$  is continuous in  $C_k$ , (8) implies that this curve contains a point  $y_k$  such that  $|\tilde{a}(y_k)| = m + 1$ . By selecting another subsequence we obtain

$$\lim_{k \rightarrow \infty} \tilde{a}(y_k) = y, \quad \text{where } |y| = m + 1 > n.$$

Since  $|a(W)| \leq n$ , we obtain a contradiction with Proposition 3, proving our claim that  $m_k \rightarrow \infty$  in (9).

We can thus assume that

$$m_k \geq n + 1 \quad \text{for all } k. \quad (10)$$

Let us show that this leads to a contradiction. Fix  $k$ , and consider the limit set of  $\tilde{a}(w)$  as  $w \rightarrow \partial C_k \cap U$  from  $C_k \cap U$ . In view of (6), (10), and Proposition 3, this limit set consists of a single point—namely,  $\infty$ . To see that this is impossible, we use the following lemma.

LEMMA. Let  $V$  and  $C$  be two intersecting regions in  $\mathbb{C}$ , and let  $g$  be a meromorphic function in  $C$  such that

$$\lim_{w \rightarrow W, w \in C} g(w) = \infty \text{ for all } W \in V \cap \partial C.$$

Then  $V \cap \partial C$  consists of isolated points in  $V$ , and  $g$  has a meromorphic extension from  $C$  to  $V \cup C$ .

*Proof.* By shrinking  $V$ , we may assume that  $|g(w)| \geq 1$  for  $w \in C \cap V$ . Then  $h = 1/g$  has a continuous extension from  $C$  to  $C \cup V$  if we set  $h(w) = 0$  for  $w \in V \setminus C$ . The extended function is holomorphic on the set

$$\{w \in C \cap V : h(w) \neq 0\}$$

and so, by Rado's theorem [10, Thm. 3.6.5],  $h$  is analytic in  $V \cup C$ ; hence  $1/g$  gives the required meromorphic extension of  $g$ . □

Resuming the proof of Theorem 2, we now apply this lemma with

$$C = C_k, \quad V = \{w \in U : |w - W| < 2|w_k - W|\},$$

and  $g = \tilde{a}$  while taking into account that  $\partial C_k \cap V \subset F'$  and  $F'$  has no isolated points. We thus arrive at a contradiction, which completes the proof that  $\tilde{a}$  has a continuous extension to  $F' \cap U$  that agrees with  $a$  on  $F' \cap U$ .

By Theorem A,  $a$  is analytic on  $F' \cap U$ , which contradicts the fact (stated in the beginning of the proof) that  $a$  has no analytic continuation from  $G$ . This contradiction shows that  $F' = \emptyset$ , proving the theorem. □

ACKNOWLEDGMENTS. The author thanks Alan Sokal for asking the question that is the subject of this paper, as well as Adam Epstein, Laszlo Lempert, Pietro Poggi-Corradini, Alexander Rashkovskii, and Nikolay Shcherbina for stimulating discussions.

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