

ON A NON-NEGATIVE SUBHARMONIC FUNCTION IN A HALF-PLANE

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1. We shall prove

THEOREM 1. *Let $u(z) = u(x + iy) \geq 0$ be a non-negative subharmonic function in a half-plane $x > 0$, which vanishes continuously on the imaginary axis.*

Let

$$m(r) = m(r, u) = \int_{-\pi/2}^{\pi/2} u(re^{i\theta}) \cos \theta \, d\theta, \quad 0 < r < \infty,$$

then

(i) $m(r)/r$ is a continuous non-decreasing function of r and is a convex function of $1/r^2$. Hence

$$\lim_{r \rightarrow \infty} \frac{m(r)}{r} = c, \quad 0 < c \leq \infty,$$

exists.

If $0 < c < \infty$, then

$$(ii) \quad u(z) = kx - \int_{\Re(a) > 0} \log \left| \frac{z + \bar{a}}{z - a} \right| d\mu(a), \quad k = \frac{2c}{\pi},$$

where μ is a positive mass distribution in $x > 0$, such that

$$\int_{\Re(a) > 0} \frac{\Re(a)}{|a|^2} d\mu(a) < \infty.$$

(iii) *Except a set of θ of logarithmic capacity zero,*

$$\lim_{r \rightarrow \infty} \frac{u(re^{i\theta})}{r} = k \cos \theta$$

exists.

That $m(r)/r$ is a non-decreasing function of r is proved by Ahlfors [1] and the proof is simplified by Dinghas [2]. (iii) is proved by Ahlfors and Heins [3].

As a special case, we have

THEOREM 2. *Let $f(z)$ be regular in $x > 0$ and continuous and $|f(z)| \leq 1$ on the imaginary axis. Suppose that $\log^+ |f(z)| \geq 0$ and let*

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$$m(r) = \int_{-\pi/2}^{\pi/2} \log^+ |f(re^{i\theta})| \cos \theta \, d\theta, \quad 0 < r < \infty,$$

then $m(r)/r$ is a continuous non-decreasing function of r and is a convex function of $1/r^2$.

2. First we shall prove some lemmas.

LEMMA 1. Let $u(z)$ be subharmonic in a domain D_0 and D be a subdomain of D_0 , such that $\bar{D} \subset D_0$, whose boundary Γ consists of a finite number of analytic Jordan curves and $G(z, a)$ be the Green's function of D . Then

$$u(z) = \frac{1}{2\pi} \int_{\Gamma} u(\zeta) \frac{\partial G(\zeta, z)}{\partial \nu} |d\zeta| - \int_D G(z, a) d\mu(a), \quad z \in D,$$

where ν is the inner normal of Γ at ζ and μ is a positive mass distribution in D_0 .

Proof. By F. Riesz' theorem, there exists a positive mass distribution μ in D_0 , such that for any subdomain D_1 of D_0 , such that $\bar{D}_1 \subset D_0$,

$$u(z) = v_1(z) - \int_{D_1} G_1(z, a) d\mu(a), \quad z \in D_1,$$

where $v_1(z)$ is harmonic in D_1 and $G_1(z, a)$ is the Green's function of D_1 . If we choose D_1 , such that $\bar{D} \subset D_1 \subset D_0$, then if $z \in D$,

$$\begin{aligned} & \frac{1}{2\pi} \int_{\Gamma} u(\zeta) \frac{\partial G(\zeta, z)}{\partial \nu} |d\zeta| \\ &= \frac{1}{2\pi} \int_{\Gamma} v_1(\zeta) \frac{\partial G(\zeta, z)}{\partial \nu} |d\zeta| - \frac{1}{2\pi} \int_{D_1} d\mu(a) \int_{\Gamma} G_1(\zeta, a) \frac{\partial G(\zeta, z)}{\partial \nu} |d\zeta| \\ (1) \quad &= v_1(z) - \frac{1}{2\pi} \int_{D_1} d\mu(a) \int_{\Gamma} G_1(\zeta, a) \frac{\partial G(\zeta, z)}{\partial \nu} |d\zeta| \\ &= u(z) + \int_{D_1} G_1(z, a) d\mu(a) - \frac{1}{2\pi} \int_{D_1} d\mu(a) \int_{\Gamma} G_1(\zeta, a) \frac{\partial G(\zeta, z)}{\partial \nu} |d\zeta|. \end{aligned}$$

If $a \in D_1 - D$, then since $G_1(z, a)$ is harmonic in D ,

$$(2) \quad \frac{1}{2\pi} \int_{\Gamma} G_1(\zeta, a) \frac{\partial G(\zeta, z)}{\partial \nu} |d\zeta| = G_1(z, a), \quad a \in D_1 - D.$$

If $a \in D$, let $\Gamma(a): |\zeta - a| = r$ be a circle about a and $\Gamma(z): |\zeta - z| = r$ be that about z , such that $\Gamma(a)$ and $\Gamma(z)$ are contained in D . By the Green's formula,

$$\begin{aligned} & \int_{\Gamma} \left(G_1(\zeta, a) \frac{\partial G(\zeta, z)}{\partial \nu} - G(\zeta, z) \frac{\partial G_1(\zeta, a)}{\partial \nu} \right) |d\zeta| \\ &+ \int_{\Gamma(z)} \left(G_1(\zeta, a) \frac{\partial G(\zeta, z)}{\partial \nu} - G(\zeta, z) \frac{\partial G_1(\zeta, a)}{\partial \nu} \right) |d\zeta| \\ &+ \int_{\Gamma(a)} \left(G_1(\zeta, a) \frac{\partial G(\zeta, z)}{\partial \nu} - G(\zeta, z) \frac{\partial G_1(\zeta, a)}{\partial \nu} \right) |d\zeta| = 0. \end{aligned}$$

If we make $r \rightarrow 0$, then since $G(\zeta, z) = 0$ on Γ , we have

$$(3) \quad \frac{1}{2\pi} \int_{\Gamma} G_1(\zeta, a) \frac{\partial G(\zeta, z)}{\partial \nu} |d\zeta| = G_1(z, a) - G(z, a), \quad a \in D.$$

Hence

$$\begin{aligned} & \int_{D_1} G_1(z, a) d\mu(a) - \frac{1}{2\pi} \int_{D_1} d\mu(a) \int_{\Gamma} G_1(\zeta, a) \frac{\partial G(\zeta, z)}{\partial \nu} |d\zeta| \\ &= \int_{D_1} G_1(z, a) d\mu(a) - \int_{D_1-D} G_1(z, a) d\mu(a) - \int_D G_1(z, a) d\mu(a) + \int_D G(z, a) d\mu(a) \\ &= \int_D G(z, a) d\mu(a), \end{aligned}$$

so that by (1),

$$u(z) = \frac{1}{2\pi} \int_{\Gamma} u(\zeta) \frac{\partial G(\zeta, z)}{\partial \nu} |d\zeta| - \int_D G(z, a) d\mu(a), \quad z \in D.$$

LEMMA 2. Let $\Delta_\rho: |z| < \rho, \Re(z) > 0$ be a half-disc and $C_\rho: |z| = \rho, \Re(z) \geq 0$ be a semi-circle and

$$G_\rho(z, a) = \log \left| \frac{z + \bar{a}}{z - a} \cdot \frac{\rho^2 - z\bar{a}}{\rho^2 + za} \right|$$

be the Green's function of Δ_ρ . Then if $r < \rho$,

$$(i) \quad \rho \frac{\partial G_\rho(\rho e^{i\varphi}, \rho e^{i\theta})}{\partial \nu} = 4(\lambda \cos \varphi \cos \theta + \lambda^2 \sin 2\varphi \sin 2\theta + \lambda^3 \cos 3\varphi \cos 3\theta + \dots), \quad \lambda = r/\rho < 1,$$

where ν is the inner normal of C_ρ at $z = \rho e^{i\varphi}$.

$$(ii) \quad \int_{-\pi/2}^{\pi/2} \frac{\partial G_\rho(\rho e^{i\varphi}, \rho e^{i\theta})}{\partial \nu} \rho \cos \theta d\theta = \frac{2\pi r}{\rho} \cos \varphi.$$

Proof. If $z = \rho e^{i\varphi}$, $a = \rho e^{i\theta}$, then

$$\begin{aligned} \rho \frac{\partial G(z, a)}{\partial \nu} &= -\Re \left(z \frac{d}{dz} \log \left(\frac{z + \bar{a}}{z - a} \cdot \frac{\rho^2 - z\bar{a}}{\rho^2 + za} \right) \right) \\ &= \Re \left(\frac{-z}{z + \bar{a}} + \frac{z}{z - a} + \frac{z\bar{a}}{\rho^2 - z\bar{a}} + \frac{za}{\rho^2 + za} \right) \\ (1) \quad &= \Re \left(\frac{-z}{z + \bar{a}} + \frac{z}{z - a} + \frac{\rho^2}{\rho^2 - z\bar{a}} - \frac{\rho^2}{\rho^2 + za} \right) \\ &= 2\Re \left(\frac{1}{1 - \lambda e^{i(\theta - \varphi)}} - \frac{1}{1 + \lambda e^{i(\theta + \varphi)}} \right) \\ &= 4(\lambda \cos \varphi \cos \theta + \lambda^2 \sin 2\varphi \sin 2\theta + \lambda^3 \cos 3\varphi \cos 3\theta + \dots). \end{aligned}$$

Since

$$\int_{-\pi/2}^{\pi/2} \cos^2 \theta d\theta = \frac{\pi}{2}, \quad \int_{-\pi/2}^{\pi/2} \sin 2n\theta \cos \theta d\theta = 0,$$

$$\int_{-\pi/2}^{\pi/2} \cos(2n+1)\theta \cos \theta d\theta = 0, \quad (n = 1, 2, \dots),$$

$$(2) \quad \int_{-\pi/2}^{\pi/2} \frac{\partial G_\rho(\rho e^{i\varphi}, \rho e^{i\theta})}{\partial \nu} \rho \cos \theta d\theta = \frac{2\pi r}{\rho} \cos \varphi.$$

LEMMA 3 [3]. *Let*

$$G(z, a) = \log \left| \frac{z + \bar{a}}{z - a} \right|, \quad z = re^{i\theta}, \quad a = \tau e^{i\varphi},$$

be the Green's function of $x > 0$, then

(i) $G(z, a) \leq G(e^{i\theta}, e^{i\varphi}),$

(ii) *If* $|\theta| \leq \theta_0 < \pi/2$, then

$$G(z, a) \leq K(\theta_0) \frac{r\Re(a)}{|a|^2} (G(e^{i\theta}, e^{i\varphi}) + 1), \quad K(\theta_0) = \frac{8}{\cos^2 \theta_0}.$$

Proof. Since (i) can be proved easily, we shall prove (ii). Let $\Re(z) = x$, $\Re(a) = \xi$, then $x \geq r \cos \theta_0$.

$$(1) \quad G(z, a) = \frac{1}{2} \log \left(1 + \frac{4x\xi}{|z-a|^2} \right) \leq \frac{2x\xi}{|z-a|^2} \leq \frac{2r\xi}{|z-a|^2}.$$

If $|z-a| \geq \frac{|a| \cos \theta_0}{2}$, then

$$(2) \quad G(z, a) \leq \frac{8r\Re(a)}{\cos^2 \theta_0 |a|^2} \leq \frac{8r\Re(a)}{\cos^2 \theta_0 |a|^2} (G(e^{i\theta}, e^{i\varphi}) + 1).$$

If $|z-a| \leq \frac{|a| \cos \theta_0}{2}$, then $\left| \frac{1}{a} - \frac{1}{z} \right| \leq \frac{\cos \theta_0}{2|z|}$, so that

$$\frac{\xi}{|a|^2} \geq \frac{x}{|z|^2} - \frac{\cos \theta_0}{2|z|} \geq \frac{\cos \theta_0}{|z|} - \frac{\cos \theta_0}{2|z|} = \frac{\cos \theta_0}{2|z|},$$

$$\frac{2r\Re(a)}{\cos \theta_0 |a|^2} \geq 1,$$

hence

$$(3) \quad G(z, a) \leq G(e^{i\theta}, e^{i\varphi}) \leq \frac{2r\Re(a)}{\cos \theta_0 |a|^2} (G(e^{i\theta}, e^{i\varphi}) + 1).$$

Hence by (2), (3),

$$G(z, a) \leq K(\theta_0) \frac{r\Re(a)}{|a|^2} (G(e^{i\theta}, e^{i\varphi}) + 1), \quad K(\theta_0) = \frac{8}{\cos^2 \theta_0}.$$

3. Now we shall prove the theorem. We extend the definition of u for $x < 0$ by putting $u = 0$ for $x < 0$, then since $u = 0$ on the imaginary axis, u becomes a non-negative subharmonic function for $|z| < \infty$. Let μ be the positive mass distribution, defined by u , then since $u = 0$ for $x < 0$, $\mu = 0$

for $x < 0$. Let $\Delta_\rho: |z| < \rho, \Re(z) > 0$ be a half-disc and $C_\rho: |z| = \rho, \Re(z) \geq 0$ be a semi-circle and $L_\rho: z = iy (-\rho \leq y \leq \rho)$ be a segment on the imaginary axis, then $\Gamma_\rho = C_\rho + L_\rho$ is the boundary of Δ_ρ and

$$(1) \quad G_\rho(z, a) = \log \left| \frac{z + \bar{a}}{z - a} \cdot \frac{\rho^2 - z\bar{a}}{\rho^2 + za} \right|$$

is the Green's function of Δ_ρ . Since $u = 0$ on L_ρ , we have by Lemma 1,

$$(2) \quad u(z) = v_\rho(z) - w_\rho(z) \quad \text{in } \Delta_\rho,$$

where

$$(3) \quad v_\rho(z) = \frac{1}{2\pi} \int_{-\pi/2}^{\pi/2} u(\rho e^{i\varphi}) \frac{\partial G_\rho(\rho e^{i\varphi}, z)}{\partial \nu} \rho d\varphi,$$

$$(4) \quad w_\rho(z) = \int_{\Delta_\rho} G_\rho(z, a) d\mu(a).$$

Let

$$m(r, v_\rho) = \int_{-\pi/2}^{\pi/2} v_\rho(re^{i\theta}) \cos \theta d\theta, \quad m(r, w_\rho) = \int_{-\pi/2}^{\pi/2} w_\rho(re^{i\theta}) \cos \theta d\theta,$$

then

$$(5) \quad m(r, u) = m(r, v_\rho) - m(r, w_\rho).$$

By Lemma 2,

$$\begin{aligned} m(r, v_\rho) &= \frac{1}{2\pi} \int_{-\pi/2}^{\pi/2} u(\rho e^{i\varphi}) d\varphi \int_{-\pi/2}^{\pi/2} \frac{\partial G_\rho(\rho e^{i\varphi}, re^{i\theta})}{\partial \nu} \rho \cos \theta d\theta \\ &= \frac{r}{\rho} \int_{-\pi/2}^{\pi/2} u(\rho e^{i\varphi}) \cos \varphi d\varphi = \frac{rm(\rho, u)}{\rho}, \end{aligned}$$

so that

$$(6) \quad \frac{m(r, v_\rho)}{r} = \frac{m(\rho, u)}{\rho}, \quad (0 < r \leq \rho).$$

Now

$$w_\rho(z) = \int_{\Delta_\rho} \log \left| \frac{z + \bar{a}}{z - a} \right| d\mu(a) - \int_{\Delta_\rho} \log \left| \frac{\rho^2 + za}{\rho^2 - z\bar{a}} \right| d\mu(a) = w'_\rho(z) - w''_\rho(z).$$

If $z = re^{i\theta}$, $a = \tau e^{i\varphi}$, then we can prove similarly as Lemma 2, that if $\tau \leq r \leq \rho$,

$$\int_{-\pi/2}^{\pi/2} \log \left| \frac{z + \bar{a}}{z - a} \right| \cos \theta d\theta = \frac{\pi \tau \cos \varphi}{r} = \frac{\pi \Re(a)}{r},$$

and if $r \leq \tau \leq \rho$,

$$\int_{-\pi/2}^{\pi/2} \log \left| \frac{z + \bar{a}}{z - a} \right| \cos \theta d\theta = \frac{\pi r \cos \varphi}{\tau} = \frac{\pi r \Re(a)}{|a|^2},$$

hence

$$(7) \quad \frac{m(r, w'_\rho)}{r} = \frac{\pi}{r^2} \int_{|a| < r} \Re(a) d\mu(a) + \pi \int_{r \leq |a| < \rho} \frac{\Re(a) d\mu(a)}{|a|^2}.$$

Since

$$\int_{-\pi/2}^{\pi/2} \log \left| \frac{1 + (r\tau/\rho^2)e^{i(\theta+\varphi)}}{1 - (r\tau/\rho^2)e^{i(\theta-\varphi)}} \right| \cos \theta d\theta = \frac{\pi r\tau}{\rho^2} \cos \varphi = \frac{\pi r \Re(a)}{\rho^2},$$

we have

$$(8) \quad \frac{m(r, w_\rho'')}{r} = \frac{\pi}{\rho^2} \int_{|a| < \rho} \Re(a) d\mu(a),$$

so that

$$\begin{aligned} \frac{m(r, w_\rho)}{r} &= \frac{\pi}{r^2} \int_{|a| < r} \Re(a) d\mu(a) + \pi \int_{r \leq |a| < \rho} \frac{\Re(a) d\mu(a)}{|a|^2} \\ &\quad - \frac{\pi}{\rho^2} \int_{|a| < \rho} \Re(a) d\mu(a). \end{aligned}$$

Hence if we put

$$(9) \quad \Omega(r) = \int_{|a| < r} \Re(a) d\mu(a),$$

then by the partial integration, we have easily

$$(10) \quad \frac{m(r, w_\rho)}{r} = 2\pi \int_r^\rho \frac{\Omega(t) dt}{t^3},$$

so that by (5), (6), (10),

$$(11) \quad \frac{m(r, u)}{r} = \frac{m(\rho, u)}{\rho} - 2\pi \int_r^\rho \frac{\Omega(t) dt}{t^3}, \quad 0 < r \leq \rho.$$

Hence $m(r, u)/r$ is a continuous non-decreasing function of r and since

$$\frac{d(m(r, u)/r)}{d(1/r^2)} = -\pi\Omega(r),$$

$m(r, u)/r$ is a convex function of $1/r^2$. From (11),

$$2\pi \int_r^\rho \frac{\Omega(t) dt}{t^3} \leq \frac{m(\rho, u)}{\rho},$$

so that

$$(12) \quad 2\pi \int_0^\rho \frac{\Omega(t) dt}{t^3} \leq \frac{m(\rho, u)}{\rho}.$$

Since $m(r, u)/r$ is a non-decreasing function of r ,

$$(13) \quad \lim_{r \rightarrow \infty} \frac{m(r, u)}{r} = c, \quad 0 < c \leq \infty,$$

exists.

If $0 < c < \infty$, then by (11),

$$(14) \quad \frac{m(r, u)}{r} = c - 2\pi \int_r^\infty \frac{\Omega(t) dt}{t^3},$$

and from (12),

$$(15) \quad 2\pi \int_0^\infty \frac{\Omega(t) dt}{t^3} \leq c.$$

Hence

$$(16) \quad \lim_{r \rightarrow 0} \frac{\Omega(r)}{r^2} = 0, \quad \lim_{r \rightarrow \infty} \frac{\Omega(r)}{r^2} = 0,$$

and from this, we have

$$(17) \quad \int_{|a| < \infty} \frac{\Re(a)}{|a|^2} d\mu(a) = 2 \int_0^\infty \frac{\Omega(t) dt}{t^3} \leq \frac{c}{\pi} < \infty.$$

By Lemma 2, if $z = re^{i\theta}$, $\lambda = r/\rho < 1$, then

$$\begin{aligned} v_\rho(z) &= \frac{1}{2\pi} \int_{-\pi/2}^{\pi/2} u(\rho e^{i\varphi}) \frac{\partial G_\rho(\rho e^{i\varphi}, re^{i\theta})}{\partial \nu} \rho d\varphi \\ &= \frac{2}{\pi} \int_{-\pi/2}^{\pi/2} u(\rho e^{i\varphi}) \left(\frac{r}{\rho} \cos \varphi \cos \theta + O\left(\frac{r}{\rho}\right)^2 \right) d\varphi, \end{aligned}$$

so that

$$(18) \quad \lim_{\rho \rightarrow \infty} v_\rho(z) = \frac{2r \cos \theta}{\pi} \lim_{\rho \rightarrow \infty} \int_{-\pi/2}^{\pi/2} \frac{u(\rho e^{i\varphi})}{\rho} \cos \varphi d\varphi = kx, \quad k = \frac{2c}{\pi}.$$

Since

$$\log \left| \frac{\rho^2 + za}{\rho^2 - za} \right| = \frac{1}{2} \log \left(1 + \frac{4\rho^2 x \xi}{|\rho^2 - za|^2} \right) \leq \frac{2\rho^2 x \xi}{|\rho^2 - za|^2} \leq \frac{2|z| \xi}{(\rho - |z|)^2},$$

$$x = \Re(z), \quad \xi = \Re(a),$$

$$w'_\rho(z) \leq \frac{2|z|}{(\rho - |z|)^2} \int_{|a| < \rho} \Re(a) d\mu(a) = \frac{2|z| \rho^2}{(\rho - |z|)^2} \cdot \frac{\Omega(\rho)}{\rho^2},$$

hence by (16),

$$\lim_{\rho \rightarrow \infty} w'_\rho(z) = 0,$$

so that in $x > 0$,

$$(19) \quad u(z) = kx - w(z),$$

where

$$(20) \quad w(z) = \int_{|a| < \infty} \log \left| \frac{z + \bar{a}}{z - a} \right| d\mu(a).$$

Next we shall prove that, except a set of θ of logarithmic capacity zero,

$$(21) \quad \lim_{r \rightarrow \infty} \frac{w(re^{i\theta})}{r} = 0.$$

By Lemma 3, if $|\theta| \leq \theta_0 < \pi/2$ and $\arg a = \varphi$, we have for any $r_0 > 0$,

$$(22) \quad \begin{aligned} \frac{w(re^{i\theta})}{r} &= \frac{1}{r} \int_{|a| < r_0} G(re^{i\theta}, a) d\mu(a) + \frac{1}{r} \int_{r_0 \leq |a| < \infty} G(re^{i\theta}, a) d\mu(a) \\ &\leq \frac{1}{r} \int_{|a| < r_0} G(re^{i\theta}, a) d\mu(a) + K(\theta_0) \int_{r_0 \leq |a| < \infty} \frac{\Re(a)}{|a|^2} (G(e^{i\theta}, e^{i\varphi}) + 1) d\mu(a). \end{aligned}$$

Hence if we put

$$(23) \quad \chi(\theta) = \overline{\lim}_{r \rightarrow \infty} \frac{w(re^{i\theta})}{r},$$

then if $|\theta| \leq \theta_0 < \pi/2$,

$$(24) \quad \chi(\theta) \leq K(\theta_0) \int_{r_0 \leq |a| < \infty} \frac{\Re(a)}{|a|^2} (G(e^{i\theta}, e^{i\varphi}) + 1) d\mu(a).$$

Suppose that $\chi(\theta) > 0$ on a set E of positive logarithmic capacity on $|z| = 1$, then by taking a suitable closed subset, we may assume that E is a closed set, contained in $|\arg z| \leq \theta_0 < \pi/2$. Let ν be the mass of equilibrium distribution of E and

$$U(z) = \int_E \log \left| \frac{z + e^{-i\theta}}{z - e^{i\theta}} \right| d\nu(\theta), \quad \nu(E) = 1$$

be the conductor potential of E , such that $U(z) \leq V < \infty$ for any z . Then

$$\int_E \chi(\theta) d\nu(\theta) \leq K(\theta_0) (V + 1) \int_{r_0 \leq |a| < \infty} \frac{\Re(a) d\mu(a)}{|a|^2}.$$

Since $\int_{|a| < \infty} \frac{\Re(a) d\mu(a)}{|a|^2} < \infty$, the right hand side tends to zero, if $r_0 \rightarrow \infty$, hence

$$\int_E \chi(\theta) d\nu(\theta) = 0,$$

which is absurd. Hence $\chi(\theta) = 0$, except a set of θ of logarithmic capacity zero, which is equivalent to (21). Hence

$$\lim_{r \rightarrow \infty} \frac{u(re^{i\theta})}{r} = k \cos \theta,$$

except a set of θ of logarithmic capacity zero.

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