A CHARACTERIZATION OF INTERNAL FUNCTIONS ON MULTIPLY CONNECTED REGIONS

LEE A. RUBEL

Dedicated to the Memory of Errett Bishop

The notion of *internal function* enters naturally in the study of factorization of function in Lumer's Hardy spaces—see [RUB], where this aspect is developed in some detail. By definition, a bounded analytic function f on a complex-analytic manifold M is internal if $\|f\|_\infty = 1$ and if the following implication holds: if h and $1/h$ are bounded analytic functions on M and if $|f| \leq |h| \leq 1$ everywhere on M, then h must be a constant. It is shown in [RUB] that if $M = D$, the unit disc, then f is internal if and only if f is an *inner* function, i.e. $|f^*| = 1$ a.e., where f^* is the radial boundary function associated with f. In this paper, we take M to be a region bounded by $n + 1$ Jordan curves $\Gamma_0, \Gamma_1, \cdots, \Gamma_n$ and characterize the internal functions on M. This characterization (Theorem 1) is most useful in the case of an annulus A, in which case it has a simple expression. (See Corollary 2.) For domains of higher connectivity, it is not as easy to work with. However, it does follow (see Corollary 1) in the general case that if f is internal then the boundary value function f^* must have modulus 1 on at least one boundary component, a.e. with respect to harmonic measure ω on ∂M.

It would be interesting to similarly characterize *Blaschke products* on these regions M, but we cannot presently do so. (For f to be a Blaschke product, one relaxes the condition on h in the above definition of internal functions to the condition that h and $1/h$ are analytic (without demanding boundedness) on M.)

Our approach to the present characterization grew out of some valuable conversations we had some years back with Kenneth Stephenson, whom we thank for his help.

A major role is played here by the *fluxes* of a harmonic function,

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so we now describe them. Throughout this paper, M is a region bounded
by $n + 1$ closed Jordan curves $\Gamma_0, \Gamma_1, \cdots, \Gamma_n$, and Γ_0 is the outside
boundary. Inside M, we draw $n + 1$ analytic closed Jordan curves $\gamma_0, \gamma_1,$
$\cdots, \gamma_n$ that run essentially parallel, respectively, to $\Gamma_0, \Gamma_1, \cdots, \Gamma_n$, but a
little distance inside M, so that the γ_i form a basis for the homology of
M. If w is a harmonic function on M, we define $F_i(w)$, the *flux* of w
around γ_i, by

$$F_i = F_i(w) = \operatorname{Flux}_{\gamma_i} w = \frac{1}{2\pi} \int_{\gamma_i} \frac{\partial w}{\partial \vec{n}} ds$$

where ds is arc length on γ_i and $\partial/\partial\vec{n}$ denotes the (outward) normal
derivative on γ_i—as usual, Γ_0 and γ_0 are oriented clockwise and the
others counterclockwise. It is an elementary fact that

$$F_0 + F_1 + \cdots + F_n = 0 .$$

Also, e^w is the modulus of an analytic function on M if and only if every
F_i is an integer [NEH]. This motivates our subsequent definition of Z-
fluxable.

Throughout this paper, f is an analytic function on M with $\|f\|_\infty =$
$\sup \{|f(z)| : z \in M\} = 1$, and we always take $u = -\log|f|$, so that u is
superharmonic on M. Now [FIS], f has ("radial") boundary values f^*
defined a.e. with respect to harmonic measure on the boundary $\Gamma = \Gamma_0$
$+ \Gamma_1 + \cdots + \Gamma_n$ of M, and we let $u^* = -\log|f^*|$. Note that $u \geq 0$ and
$u^* \geq 0$. We now let $\tilde{u}$ be the harmonic solution of the Dirichlet problem
for the boundary values u^* (see [FIS]). (Again, $\tilde{u} \geq 0$ on M.)

DEFINITION. f is Z-fluxable if $\tilde{u}$ has a non-negative harmonic mi-
norant $\tilde{v}$ which is not identically 0, with every flux of $\tilde{v}$ an integer, i.e.
$F_i(\tilde{v}) \in Z$, $i = 0, 1, \cdots, n$.

THEOREM 1. *The non-constant bounded analytic function f on the
multiply connected Jordan region M, with $\|f\|_\infty = 1$, is internal if and only
if f is not Z-fluxable.*

Proof. (Easy) Suppose f is internal, but is Z-fluxable. Take the
function $\tilde{v}$ in the definition of Z-fluxability, and let $\exp -\tilde{v} = |h|$. This
h violates the definition of f being internal, so we have proved by con-
tradiction that internal $\Rightarrow$ not Z-fluxable. Similarly suppose f is not Z-
fluxable but not internal. Then take the function h that makes f not
internal, and let $\tilde{v} = -\log|h|$, etc.

COROLLARY 1. *If f is internal on such an M, then $|f^*| = 1$ a.e. (with respect to harmonic measure ω) on at least one boundary component Γ_i of Γ.*

Proof. Suppose on the contrary, that each Γ_i has a set E_i of positive harmonic measure, such that $|f^*| < 1 - \varepsilon$ on every E_i, $i = 0, 1, \cdots, n$, i.e. $u \geq \log 1/(1 - \varepsilon) = \delta$ say. Take v as the solution of the Dirichlet problem, with boundary values 0 on $\Gamma \setminus (\cup E_i)$ and boundary values δ_i on E_i, $i = 0, 1, \cdots, n$ where $0 \leq \delta_i \leq \delta$ are at our disposal. Clearly, $0 \leq \tilde{v} \leq \tilde{u}$, and $\tilde{v}$ is not identically zero. Let us normalize the δ_i so that $\delta_0 + \delta_1 + \cdots + \delta_n = \delta$. Then the point $(\delta_0, \delta_1, \cdots, \delta_n) = \tilde{\delta}$ lies on a standard n-simplex Σ in n-space. For ease of exposition, we shall take $n = 2$, although the corresponding arguments work for larger n. By considerations of heat flow, we have

(α)
$$\begin{cases} F_0(0, \delta_1, \delta_2) < 0 \\ F_1(\delta_0, 0, \delta_2) < 0 \\ F_2(\delta_0, \delta_1, 0) < 0 \ . \end{cases}$$

Let F be the vector $F = \langle F_0, F_1 \rangle$ in R^2. Label the vertices of Σ as A, B, C, where $A = (0, \delta, 0)$, $B = (0, 0, \delta)$ and $C = (\delta, 0, 0)$. We shall prove that there is a point $\sigma \in \Sigma$ where $F = 0$, so that f will actually be Z-fluxable contrary to Theorem 1. At this point, our proof becomes topological, and is similar to proofs of the Brouwer fix-point theorem. [We thank Richard Jerrard for his generous help with the topological part of the proof.] Geometrically, our conditions (α) say that F maps $\overline{AB}$ into the open left half-plane $x < 0$, F maps $\overline{CA}$ into the open lower half-plane $y < 0$, and F maps $\overline{BC}$ into the open upper-right half-plane $x + y > 0$. If $A' = F(A)$, $B' = F(B)$ and $C' = F(C)$, then A' lies in the quadrant $x < 0$, $y < 0$, B' lies in the wedge $x < 0$, $x + y > 0$, and C' lies in the wedge $y < 0$, $x + y > 0$. It is now apparent that the index (winding number) of $F(\partial\Sigma)$ is exactly 1, and it follows from a simple homotopy argument that F must have at least one zero in Σ. The same proof works for higher n, but is more complicated to express. (See [DUG], for example, for a definition of the *index* in higher dimensions.) We omit the details of the proof. Since the "intermediate-value theorem" we are establishing here might be of independent interest, we state it separately.

THEOREM 2. *Let Σ be the standard n-simplex in R^{n+1} given by $x_0 + x_1 + \cdots + x_n = 1$. Suppose $F = \langle F_0, F_1, \cdots, F_n \rangle$ maps Σ into R^{n+1} and satisfies $F_0 + F_1 + \cdots + F_n = 0$. Suppose further that*

(α')
$$\begin{cases} F_0(0, x_1, x_2, \cdots, x_n) < 0 \\ F_1(x_0, 0, x_2, \cdots, x_n) < 0 \\ \quad \vdots \\ F_n(x_0, x_1, \cdots, x_{n-1}, 0) < 0 \, . \end{cases}$$

Then there is a point $\sigma \in \Sigma$ *with* $F(\sigma) = 0$.

Remark. Dmitri Khavinson has written the author that Corollary 1 of this paper can alternatively be proved by using Lemma 2 of his paper [KHA II], which involves only linear algebra, without topology.

COROLLARY 2. *In the annulus* $A = A_r = \{z \in C \colon 1 < |z| < r\}$, *a bounded non-constant analytic function* f *with* $\|f\|_\infty = 1$ *is internal iff both*

i) $|f^*| = 1$ *a.e. on at least one boundary component of* A

and

ii) $|\mathrm{Flux}\ \tilde{u}| < 1$.
(Here $\tilde{u}$ is as described above, namely the solution to the Dirichlet problem with boundary values $-\log|f^*|$.)

The proof is along the lines of what we have already done, but is much simpler, so we omit it. For $n \geq 2$, the condition of Z-fluxability seems to be much more delicate than in the annulus case $n = 1$, and probably depends in subtle ways on the detailed geometry of the region as well as the boundary values of f.

Let us now give an application of Theorem 1 that we see no other way of proving

COROLLARY 3. *Let* g *be a bounded analytic function on the multiply-connected Jordan region* M *as above, and let* m_g *be the operator on* $H^\infty(M)$ *of multiplication by* g, *i.e.* $m_g(f) = gf$. *Then* $m_g(f)$ *is internal for every internal function* f *if and only if* m_g *is an (into) isometry of* $H^\infty(M)$.

Proof. It is proved in [HAR] that m_g is an isometry if and only if $|g| \equiv 1$ on S, the Shilov boundary of $H^\infty(M)$, and that this happens if and only if $|g^*| = 1$ almost everywhere on ∂M. Since f being not Z-fluxable (equivalently *internal*) depends only on $|f^*|$ it is clear that if $|g^*| = 1$ a.e. then f and gf are internal together. We omit the details of the proof of the converse implication, which follow along the lines of the rest of this paper.

It would be interesting to know whether, if φ is an *arbitrary* linear isometry of $H^\infty(M)$ into $H^\infty(M)$, then $\varphi(f)$ must be internal if f is internal.

If φ is onto, this follows directly from the definition of *internal* and the characterization (see [FIS]) of *onto* linear isometries φ as being of the form $\varphi(f) = \lambda[f \circ a]$, where λ is a constant of modulus 1 and a is an analytic map of M onto M. No-one seems to know the general linear isometry of $H^\infty(M)$ *into* $H^\infty(M)$, but it is tempting to guess that it has the form $\varphi(f) = g \times [f \circ a]$, where g is as above, and a maps M into M so that the range of a contains a dominating set for $H^\infty(M)$.

We end with a word about our References section, which is unusually long, and is intended to be so. There is a great deal of Soviet literature of function spaces on multiply connected domains that seems to have escaped the attention of Western authors, and we feel that a real purpose will be served by giving a more extensive bibliography than is usual.

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Department of Mathematics
University of Illinois at Urbana-Champaign
Urbana, Illinois 61801
USA