

An Elementary Proof of the Cross Theorem in the Reinhardt Case

MAREK JARNICKI & PETER PFLUG

1. Introduction and Main Result

The problem of continuation of separately holomorphic functions defined on a cross has been investigated in several papers (e.g., [B; S1; S2; AkR; Za; S3; Sh; NS; NZ1; NZ2; N; AZ; Z]) and may be formulated in the form of the following *cross theorem*.

THEOREM 1.1. *Let $D_j \subset \mathbb{C}^{n_j}$ be a domain of holomorphy and let $A_j \subset D_j$ be a locally pluriregular set, $j = 1, \dots, N$, $N \geq 2$. Define the cross*

$$X := \bigcup_{j=1}^N A_1 \times \cdots \times A_{j-1} \times D_j \times A_{j+1} \times \cdots \times A_N.$$

Let $f: X \rightarrow \mathbb{C}$ be separately holomorphic—that is, for any $(a_1, \dots, a_N) \in A_1 \times \cdots \times A_N$ and $j \in \{1, \dots, N\}$, the function

$$D_j \ni z_j \mapsto f(a_1, \dots, a_{j-1}, z_j, a_{j+1}, \dots, a_N) \in \mathbb{C}$$

is holomorphic. Then f extends holomorphically to a uniquely determined function \hat{f} on the domain of holomorphy

$$\hat{X} := \left\{ (z_1, \dots, z_N) \in D_1 \times \cdots \times D_N : \sum_{j=1}^N h_{A_j, D_j}^*(z_j) < 1 \right\}, \quad (*)$$

where h_{A_j, D_j}^* is the upper regularization of the relative extremal function h_{A_j, D_j} , $j = 1, \dots, N$.

Recall that $h_{A, D} := \sup\{u \in \mathcal{PSH}(D) : u \leq 1, u|_A \leq 0\}$.

Observe that in the case where A_j is open, $j = 1, \dots, N$, the cross X is a domain in \mathbb{C}^n with $n := n_1 + \cdots + n_N$. Moreover, by the classical Hartogs lemma, every separately holomorphic function on X is simply holomorphic. Consequently, the formula (*) is nothing more than a description of the envelope of holomorphy of X . Thus, it is natural to conjecture that in this case the formula (*) may be obtained without the cross theorem machinery. Unfortunately, we do not know of any such simplification.

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The aim of this note is to present an elementary geometric proof of Theorem 1.1 in the case where D_j is a Reinhardt domain and A_j is a nonempty Reinhardt open set, $j = 1, \dots, N$. The proof (Section 4) will be based on well-known interrelations between the holomorphic geometry of a Reinhardt domain and the convex geometry of its logarithmic image. Moreover, the cross theorem for the Reinhardt case may be taught in any lecture on several complex variables; its proof needs only some basic facts for Reinhardt domains (see [JP]).

2. Convex Geometry

We begin with some elementary results related to the convex domains in \mathbb{R}^n .

DEFINITION 2.1. Let $\emptyset \neq S \subset U \subset \mathbb{R}^n$, where U is a convex domain. Define the *convex extremal function*

$$\Phi_{S,U} := \sup\{\varphi \in \mathcal{CVX}(U), \varphi \leq 1, \varphi|_S \leq 0\},$$

where $\mathcal{CVX}(U)$ stands for the family of all convex functions $\varphi: U \rightarrow [-\infty, +\infty)$.

REMARK 2.2. (a) $\Phi_{S,U} \in \mathcal{CVX}(U)$, $0 \leq \Phi_{S,U} < 1$, and $\Phi_{S,U} = 0$ on S .

(b) $\Phi_{\text{conv}(S),U} \equiv \Phi_{S,U}$.

(c) If $\emptyset \neq S_k \subset U_k \subset \mathbb{R}^n$, U_k is a convex domain, $k \in \mathbb{N}$, $S_k \nearrow S$, and $U_k \nearrow U$, then $\Phi_{S_k,U_k} \searrow \Phi_{S,U}$.

(d) For $0 < \mu < 1$, let $U_\mu := \{x \in U : \Phi_{S,U}(x) < \mu\}$ (observe that U_μ is a convex domain with $S \subset U_\mu$). Then $\Phi_{S,U_\mu} = (1/\mu)\Phi_{S,U}$ on U_μ .

Indeed, the inequality “ \geq ” is obvious. To prove the opposite inequality, let

$$\varphi := \begin{cases} \max\{\Phi_{S,U}, \mu\Phi_{S,U_\mu}\} & \text{on } U_\mu, \\ \Phi_{S,U} & \text{on } U \setminus U_\mu. \end{cases}$$

Then $\varphi \in \mathcal{CVX}(U)$, $\varphi < 1$, and $\varphi = 0$ on S . Thus $\varphi \leq \Phi_{S,U}$ and hence $\Phi_{S,U_\mu} \leq (1/\mu)\Phi_{S,U}$ in U_μ .

(e) Let $\emptyset \neq S_j \subset U_j \subset \mathbb{R}^{n_j}$, where U_j is a convex domain, $j = 1, \dots, N$, $N \geq 2$. Put

$$W := \left\{ (x_1, \dots, x_N) \in U_1 \times \dots \times U_N : \sum_{j=1}^N \Phi_{S_j,U_j}(x_j) < 1 \right\}$$

(observe that W is a convex domain with $S_1 \times \dots \times S_N \subset W$). Then

$$\Phi_{S_1 \times \dots \times S_N, W}(x) = \sum_{j=1}^N \Phi_{S_j,U_j}(x_j), \quad x = (x_1, \dots, x_N) \in W.$$

Indeed, the inequality “ \geq ” is obvious. To prove the opposite inequality we use induction on $N \geq 2$.

Let $N = 2$. To simplify notation write $A := S_1$, $U := U_1$, $B := S_2$, and $V := U_2$. Observe that $T := (A \times V) \cup (U \times B) \subset W$; then directly from the definition we get

$$\Phi_{A \times B, W}(x, y) \leq \Phi_{A,U}(x) + \Phi_{B,V}(y), \quad (x, y) \in T.$$

Fix a point $(x_0, y_0) \in W \setminus T$. Let

$$\mu := 1 - \Phi_{A,U}(x_0) \in (0, 1], \quad V_\mu := \{y \in V : \Phi_{B,V}(y) < \mu\},$$

$$\varphi := \frac{1}{\mu}(\Phi_{A \times B, W}(x_0, \cdot) - \Phi_{A,U}(x_0)).$$

Then φ is a well-defined convex function on V_μ , $\varphi < 1$ on V_μ , and $\varphi \leq 0$ on B . Thus, by (d), $\varphi(y_0) \leq \Phi_{B, V_\mu}(y_0) = (1/\mu)\Phi_{B,V}(y_0)$, which finishes the proof.

Now, assume that the formula is true for $N-1 \geq 2$. Put $S' := S_1 \times \dots \times S_{N-1}$ and

$$W' := \left\{ (x_1, \dots, x_{N-1}) \in U_1 \times \dots \times U_{N-1} : \sum_{j=1}^{N-1} \Phi_{S_j, U_j}(x_j) < 1 \right\}.$$

Then, by the inductive hypothesis, we have

$$\Phi_{S', W'}(x') = \sum_{j=1}^{N-1} \Phi_{S_j, U_j}(x_j), \quad x' = (x_1, \dots, x_{N-1}) \in W'.$$

Consequently,

$$W = \{(x', x_N) \in W' \times U_N : \Phi_{S', W'}(x') + \Phi_{S_N, U_N}(x_N) < 1\}.$$

Hence, using the case $N = 2$ (to $S' \subset W'$ and $S_N \subset U_N$), we get

$$\Phi_{S_1 \times \dots \times S_N, W}(x) = \Phi_{S', W'}(x') + \Phi_{S_N, U_N}(x_N) = \sum_{j=1}^N \Phi_{S_j, U_j}(x_j),$$

$$x = (x', x_N) = (x_1, \dots, x_N) \in W.$$

Notice that properties (d) and (e) correspond to analogous properties of the relative extremal function (cf. e.g. [S3]).

PROPOSITION 2.3. *Let $\emptyset \neq S_j \subset U_j \subset \mathbb{R}^{n_j}$, where U_j is a convex domain and $\text{int } S_j \neq \emptyset$, $j = 1, \dots, N$, $N \geq 2$, and define the cross*

$$T := \bigcup_{j=1}^N S_1 \times \dots \times S_{j-1} \times U_j \times S_{j+1} \times \dots \times S_N.$$

Then

$$\text{conv}(T) = \left\{ (x_1, \dots, x_N) \in U_1 \times \dots \times U_N : \sum_{j=1}^N \Phi_{S_j, U_j}(x_j) < 1 \right\} =: W.$$

(It seems to us that this ‘‘convex cross theorem’’ is so far nowhere in the literature.)

Proof. We may assume that S_j is convex, $j = 1, \dots, N$ (cf. Remark 2.2(b)). The inclusion ‘‘ \subset ’’ is obvious. Let

$$T_j := S_1 \times \dots \times S_{j-1} \times U_j \times S_{j+1} \times \dots \times S_N, \quad j = 1, \dots, N,$$

$$T' := \bigcup_{j=1}^{N-1} S_1 \times \dots \times S_{j-1} \times U_j \times S_{j+1} \times \dots \times S_{N-1}, \quad S' := S_1 \times \dots \times S_{N-1}.$$

Recall (cf. [Ro, Thm. 3.3]) that

$$\begin{aligned} \text{conv}(T) &= \bigcup_{\substack{t_1, \dots, t_N \geq 0 \\ t_1 + \dots + t_N = 1}} t_1 T_1 + \dots + t_N T_N \\ &= \text{conv}((\text{conv}(T') \times S_N) \cup (S' \times U_N)). \end{aligned} \tag{**}$$

We use induction on N . Suppose $N = 2$. To simplify notation write $A := S_1$, $U := U_1$, $p := n_1$, $B := S_2$, $V := U_2$, and $q := n_2$. Using Remark 2.2(c), we may assume that U and V are bounded.

Since $\text{conv}(T)$ is open and $\text{conv}(T) \subset W$, we only need to show that for every $(x_0, y_0) \in \partial(\text{conv}(T)) \cap \overline{(U \times V)}$ we have $\Phi_{A,U}(x_0) + \Phi_{B,V}(y_0) = 1$. Since U, V are bounded, we have $\overline{\text{conv}(T)} = \text{conv}(\bar{T})$ (cf. [Ro, Thm. 17.2]) and therefore $(x_0, y_0) = t(x_1, y_1) + (1 - t)(x_2, y_2)$, where $t \in [0, 1]$, $(x_1, y_1) \in \bar{A} \times \bar{U}$, and $(x_2, y_2) \in \bar{U} \times \bar{B}$. First observe that $t \in (0, 1)$.

Indeed, suppose for instance that $(x_0, y_0) \in U \times (\bar{B} \cap V)$. Take an arbitrary $x_* \in \text{int } A$ and let $r > 0$ and $\varepsilon > 0$ be such that the Euclidean ball $\mathbb{B}((x_*, y_0), r)$ is contained in $A \times V$ and $x_{**} := x_* + \varepsilon(x_0 - x_*) \in U$. Then

$$\begin{aligned} (x_0, y_0) &\in \text{int}(\text{conv}(\mathbb{B}((x_*, y_0), r) \cup \{(x_{**}, y_0)\})) \\ &\subset \text{int}(\text{conv}(\bar{T})) = \text{int}(\overline{\text{conv}(T)}) = \text{conv}(T); \end{aligned}$$

a contradiction.

Let $L: \mathbb{R}^p \times \mathbb{R}^q \rightarrow \mathbb{R}$ be a linear form such that $L(x_0, y_0) = 1$ and $L \leq 1$ on T . Since $1 = L(x_0, y_0) = tL(x_1, y_1) + (1 - t)L(x_2, y_2)$, we conclude that $L(x_1, y_1) = L(x_2, y_2) = 1$. Write $L(x, y) = P(x) + Q(y)$, where $P: \mathbb{R}^p \rightarrow \mathbb{R}$ and $Q: \mathbb{R}^q \rightarrow \mathbb{R}$ are linear forms.

Put $P_C := \sup_C P$ with $C \subset \mathbb{R}^p$ and $Q_D := \sup_D Q$ with $D \subset \mathbb{R}^q$. Since $L \leq 1$ on T and $L(x_1, y_1) = L(x_2, y_2) = 1$, we conclude that

$$\begin{aligned} P_A + Q_V &= 1, \\ P_U + Q_B &= 1. \end{aligned}$$

In particular, $P_A = P_U$ if and only if $Q_B = Q_V$. Consider the following two cases.

(i) $P_A < P_U$ and $Q_B < Q_V$: Then

$$\frac{P - P_A}{P_U - P_A} \leq \Phi_{A,U}, \quad \frac{Q - Q_B}{Q_V - Q_B} \leq \Phi_{B,V}.$$

Hence

$$\Phi_{A,U}(x_0) + \Phi_{B,V}(y_0) \geq \frac{P(x_0) - P_A}{1 - Q_B - P_A} + \frac{Q(y_0) - Q_B}{1 - P_A - Q_B} = 1.$$

(ii) $P_A = P_U$ and $Q_B = Q_V$: Then $P_U + Q_V = 1$, which implies that $(x_0, y_0) \in U \times V \subset \{L < 1\}$ —a contradiction.

Now, assume that the result is true for $N - 1 \geq 2$. In particular,

$$\text{conv}(T') = \left\{ (x_1, \dots, x_{N-1}) \in U_1 \times \dots \times U_{N-1} : \sum_{j=1}^{N-1} \Phi_{S_j, U_j}(x_j) < 1 \right\} =: W'.$$

Using (**), the case $N = 2$, and Remark 2.2(e), we get

$$\begin{aligned} \text{conv}(T) &= \text{conv}((W' \times S_N) \cup ((S' \times U_N)) \\ &= \{(x', x_N) \in W' \times U_N : \Phi_{S', W'}(x') + \Phi_{S_N, U_N}(x_N) < 1\} = W. \quad \square \end{aligned}$$

3. Reinhardt Geometry

Now we recall basic facts related to Reinhardt domains.

DEFINITION 3.1. We say that a set $A \subset \mathbb{C}^n$ is a *Reinhardt set* if for every $(a_1, \dots, a_n) \in A$ we have

$$\{(z_1, \dots, z_n) \in \mathbb{C}^n : |z_j| = |a_j|, j = 1, \dots, n\} \subset A$$

(cf. [JP, Def. 1.5.2]). Put

$$\begin{aligned} V_j &:= \mathbb{C}^{n-j-1} \times \{0\} \times \mathbb{C}^{n-j}, \quad V_0 := V_1 \cup \dots \cup V_n, \\ \log A &:= \{(\log|z_1|, \dots, \log|z_n|) : (z_1, \dots, z_n) \in A \setminus V_0\}, \quad A \subset \mathbb{C}^n, \\ \exp S &:= \{(z_1, \dots, z_n) \in \mathbb{C}^n \setminus V_0 : (\log|z_1|, \dots, \log|z_n|) \in S\}, \quad S \subset \mathbb{R}^n, \\ A^* &:= \text{int}(\overline{\exp(\log A)}), \quad A \subset \mathbb{C}^n. \end{aligned}$$

We say that a set $A \subset \mathbb{C}^n$ is *logarithmically convex* (*log-convex*) if $\log A$ is convex (cf. [JP, Def. 1.5.5]).

THEOREM 3.2 [JP, Thm. 1.11.13]. *Let $\Omega \subset \mathbb{C}^n$ be a Reinhardt domain. Then the following conditions are equivalent:*

- (i) Ω is a domain of holomorphy;
- (ii) Ω is log-convex and $\Omega = \Omega^* \setminus \bigcup_{\substack{j \in \{1, \dots, n\} \\ \Omega \cap V_j = \emptyset}} V_j$.

THEOREM 3.3 [JP, Thm. 1.12.4]. *For every Reinhardt domain $\Omega \subset \mathbb{C}^n$, its envelope of holomorphy $\hat{\Omega}$ is a Reinhardt domain.*

COROLLARY 3.4. *Let $\Omega \subset \mathbb{C}^n$ be a Reinhardt domain and let $\hat{\Omega}$ be its envelope of holomorphy. Then:*

- (a) $V_j \cap \hat{\Omega} = \emptyset$ if and only if $V_j \cap \Omega = \emptyset$;
- (b) $\log \hat{\Omega} = \text{conv}(\log \Omega)$.

Consequently, by Theorem 3.3,

$$\hat{\Omega} = \text{int}(\overline{\exp(\text{conv}(\log \Omega))}) \setminus \bigcup_{\substack{j \in \{1, \dots, n\} \\ \Omega \cap V_j = \emptyset}} V_j =: \tilde{\Omega}.$$

Proof. (a) If $V_j \cap \Omega = \emptyset$, then the function $\Omega \ni z_j \mapsto 1/z_j$ is holomorphic on Ω . Thus, it must be holomorphically continuable to $\hat{\Omega}$, which means that $V_j \cap \hat{\Omega} = \emptyset$.

(b) First observe that, by [JP, Rem. 1.5.6(a)], we get $\log \tilde{\Omega} = \text{conv}(\log \Omega)$. Consequently, $\tilde{\Omega}$ is a domain of holomorphy with $\Omega \subset \tilde{\Omega}$. Hence, $\hat{\Omega} \subset \tilde{\Omega}$. Finally, $\log \Omega \subset \log \hat{\Omega} \subset \log \tilde{\Omega} = \text{conv}(\log \Omega)$. □

PROPOSITION 3.5 [JP, Prop. 1.14.20]. *Let Ω be a log-convex Reinhardt domain.*

(a) *Let $u \in \mathcal{PSH}(\Omega)$ be such that*

$$u(z_1, \dots, z_n) = u(|z_1|, \dots, |z_n|), \quad (z_1, \dots, z_n) \in \Omega.$$

Then the function

$$\log \Omega \ni (x_1, \dots, x_n) \xrightarrow{\varphi} u(e^{x_1}, \dots, e^{x_n})$$

is convex.

(b) *Let $\varphi \in \mathcal{CVX}(\log \Omega)$. Then the function*

$$\Omega \setminus V_0 \ni z \xrightarrow{u} \varphi(\log|z_1|, \dots, \log|z_n|)$$

is plurisubharmonic.

COROLLARY 3.6. *Let $\emptyset \neq A \subset \Omega$, where Ω is a log-convex Reinhardt domain and A is a Reinhardt open set. Then*

$$h_{A,D}^*(z) = \Phi_{\log A, \log \Omega}(\log|z_1|, \dots, \log|z_n|), \quad z = (z_1, \dots, z_n) \in \Omega \setminus V_0$$

(cf. Definition 2.1).

Proof. Since A and Ω are invariant under rotations, we easily conclude that

$$h_{A,D}^*(z) = h_{A,D}^*(|z_1|, \dots, |z_n|), \quad z = (z_1, \dots, z_n) \in \Omega.$$

Thus, by Proposition 3.5,

$$h_{A,D}^*(z) = \varphi(\log|z_1|, \dots, \log|z_n|), \quad z = (z_1, \dots, z_n) \in \Omega \setminus V_0,$$

where $\varphi \in \mathcal{CVX}(\log \Omega)$. Clearly, $h_{A,D}^* = 0$ on A . Thus $\varphi = 0$ on $\log A$. Finally, $\varphi \leq \Phi_{\log A, \log \Omega}$.

To prove the opposite inequality, observe that by Proposition 3.5, the function

$$\Omega \setminus V_0 \ni z \xrightarrow{u} \Phi_{\log A, \log \Omega}(\log|z_1|, \dots, \log|z_n|)$$

is plurisubharmonic, $u < 1$, and $u = 0$ on $A \setminus V_0$. Consequently, u extends to a $\tilde{u} \in \mathcal{PSH}(\Omega)$. Clearly, $\tilde{u} \leq 1$ and $\tilde{u} = 0$ on A . Thus $\tilde{u} \leq h_{A,D}^*$. □

4. Proof of the Cross Theorem When D_j Is a Reinhardt Domain of Holomorphy and A_j Is an Open Reinhardt Set, $j = 1, \dots, N$

We have to prove that the envelope of holomorphy \hat{X} of the domain X coincides with

$$\tilde{X} := \left\{ (z_1, \dots, z_N) \in D_1 \times \dots \times D_N : \sum_{j=1}^N h_{A_j, D_j}^*(z_j) < 1 \right\}.$$

First, observe that \tilde{X} is a domain of holomorphy containing X . Thus $\hat{X} \subset \tilde{X}$. On the other hand, by Proposition 2.3 and Corollary 3.6, $\log \tilde{X} = \text{conv}(\log X) = \log \hat{X}$. Thus, using Corollary 3.4, we only need to show that if $V_j \cap \tilde{X} \neq \emptyset$, then

$V_j \cap X \neq \emptyset$. Indeed, let for example $a = (a_1, \dots, a_N) \in V_n \cap \tilde{X} \neq \emptyset$. Take arbitrary $b_j \in A_j$, $j = 1, \dots, N - 1$. Then $(b_1, \dots, b_{N-1}, a_N) \in V_n \cap X$. \square

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M. Jarnicki
Institute of Mathematics
Jagiellonian University
Łojasiewicza 6
30-348 Kraków
Poland

P. Pflug
Institut für Mathematik
Carl von Ossietzky Universität Oldenburg
Postfach 2503
D-26111 Oldenburg
Germany

Marek.Jarnicki@im.uj.edu.pl

pflug@mathematik.uni-oldenburg.de