Comparison of the Classes of Wiener Functions

Fumi-Yuki Maeda

(Received September 20, 1969)

Introduction

For a harmonic space satisfying the axioms of M. Brelot [1], one can define the notion of Wiener functions as a generalization of that for a Riemann surface or a Green space (see [2]). The class of Wiener functions may be used to see global properties of the harmonic space; in particular, in order to show that a compactification of the base space be resolutive with respect to the Dirichlet problem, it is enough to verify that every continuous function on the compactification is a Wiener function (see Theorem 4.4 in [2]). Thus, given two harmonic structures \mathfrak{H}_1 and \mathfrak{H}_2 on the same base space \mathcal{Q} , it may be useful to know when the inclusion $BW^{(1)} \subset BW^{(2)}$ holds, where $BW^{(i)}(i=1,$ 2) is the class of bounded Wiener functions with respect to \mathfrak{H}_i (i=1, 2). In this paper, we shall give a sufficient condition for the above inclusion, which includes the conditions given in [4] and [5] for special cases.

1. Harmonic spaces and Wiener functions

In this paper, we assume that a harmonic space $(\mathcal{Q}, \mathfrak{H}) = {\mathfrak{H}(G)}_{G:open}$, satisfies Axioms 1, 2 and 3 of M. Brelot [1] and that \mathcal{Q} is non-compact. For an open set G in \mathcal{Q} , the set of all superharmonic functions on G with respect to $(\mathcal{Q}, \mathfrak{H})$ is denoted by $\mathfrak{I}_{\mathfrak{H}}(G)$. The set of all potentials with respect to $(\mathcal{Q}, \mathfrak{H})$ is denoted by $\mathcal{P}_{\mathfrak{H}}$. In general, given a family \mathcal{A} of (extended) real-valued functions, we use the notation $\mathcal{A}^+ = \{f \in \mathcal{A}; f \geq 0\}$ and $\mathcal{B}\mathcal{A} = \{f \in \mathcal{A}; f: \text{ bounded}\}.$

We furthermore assume that $(\mathcal{Q}, \mathfrak{H})$ satisfies

Axiom 4. $1 \in \mathcal{O}_{\mathfrak{H}}(\Omega)$ and $\mathcal{P}_{\mathfrak{H}} \neq \{0\}$.

Remark that under Axiom 4 the following minimum principle holds (see [1]):

If $v \in \mathcal{O}_{\mathfrak{H}}(\mathcal{Q})$ and if for any $\varepsilon > 0$ there exists a compact set K in \mathcal{Q} such that $v(x) > -\varepsilon$ on $\mathcal{Q} - K$, then $v \ge 0$.

Given an extended real-valued function f on Ω , we consider the classes

$$\overline{\mathfrak{Q}}_{\mathfrak{H}}(f) = \left\{ v \in \mathfrak{S}_{\mathfrak{H}}(\mathcal{Q}); \text{ there exists a compact set } K_v \text{ in } \mathcal{Q} \right\}$$
 such that $v \ge f \text{ on } \mathcal{Q} - K_v$

and

Fumi-Yuki MAEDA

$$\underline{\mathfrak{Q}}_{\mathfrak{H}}(f) = \{-v; v \in \overline{\mathfrak{Q}}_{\mathfrak{H}}(-f)\}.$$

In case $\overline{\mathcal{W}}_{\mathfrak{H}}(f)$ (resp. $\underline{\mathcal{W}}_{\mathfrak{H}}(f)$) is non-empty, we define

$$\bar{h}_{f}^{\mathfrak{H}} = \inf \overline{\mathfrak{Q}}_{\mathfrak{H}}(f) \quad (\text{resp. } \underline{h}_{f}^{\mathfrak{H}} = \sup \underline{\mathfrak{Q}}_{\mathfrak{H}}(f)).$$

It is known (cf. [2]) that $\bar{h}_{f}^{\mathfrak{H}}$ (resp. $\underline{h}_{f}^{\mathfrak{H}}$) $\epsilon \mathfrak{H}(\mathcal{Q})$ if it exists. Remark that if f is bounded, then both $\overline{\mathfrak{Q}}_{\mathfrak{H}}(f)$ and $\underline{\mathfrak{Q}}_{\mathfrak{H}}(f)$ are non-empty and $\inf_{\mathfrak{Q}} f \leq \underline{h}_{f}^{\mathfrak{H}} \leq \overline{h}_{f}^{\mathfrak{H}} \leq \sup_{\mathfrak{Q}} f$ (by Axiom 4 and the minimum principle).

In case $\overline{\mathcal{W}}_{\mathfrak{H}}(f)$ and $\underline{\mathcal{W}}_{\mathfrak{H}}(f)$ are both non-empty and $\underline{h}_{f}^{\mathfrak{H}} = \overline{h}_{f}^{\mathfrak{H}}$, we say that f is \mathfrak{H} -harmonizable (cf. [2]) and denote $\underline{h}_{f}^{\mathfrak{H}} = \overline{h}_{f}^{\mathfrak{H}}$ by $h_{f}^{\mathfrak{H}}$. Obviously, any function in $\mathcal{J}_{\mathfrak{H}}^{+}(\mathcal{Q})$ is \mathfrak{H} -harmonizable and if $p \in \mathcal{P}_{\mathfrak{H}}$, then $h_{\mathfrak{H}}^{\mathfrak{H}} = 0$.

The set of all continuous \mathfrak{G} -harmonizable functions (called \mathfrak{G} -Wiener functions) will be denoted by $W^{\mathfrak{G}}$. We define (the class of \mathfrak{G} -Wiener potentials)

$$\boldsymbol{W}_{0}^{\mathfrak{H}} = \{ f \in \boldsymbol{W}^{\mathfrak{H}}; h_{f}^{\mathfrak{H}} = 0 \}.$$

It is known ([2]) that W^{δ} and W_0^{δ} are real linear spaces; if $f, g \in W^{\delta}$ and λ , μ are reals, then $h_{\lambda f+\mu g}^{\delta} = \lambda h_f^{\delta} + \mu h_g^{\delta}$. Also, constant functions belong to W^{δ} and $0 \leq h_1^{\delta} \leq 1$.

We can easily prove the following lemma:

LEMMA 1. If $f \in W^{\mathfrak{H}}$ and g is a bounded function on Ω , then

$$\bar{h}_{f+\varrho}^{\mathfrak{H}} = h_{f}^{\mathfrak{H}} + \bar{h}_{\varphi}^{\mathfrak{H}}$$
 and $\bar{h}_{f+\varrho}^{\mathfrak{H}} = h_{f}^{\mathfrak{H}} + \bar{h}_{\varphi}^{\mathfrak{H}}$

2. Comparison of the classes of Wiener functions

Now we consider two harmonic structures \mathfrak{H}_1 and \mathfrak{H}_2 on the same space \mathscr{Q} (non-compact). We assume that both $(\mathscr{Q}, \mathfrak{H}_1)$ and $(\mathscr{Q}, \mathfrak{H}_2)$ satisfy Axioms 1~4. For simplicity, we replace the index \mathfrak{H}_i by (i), e.g., we write $\mathfrak{I}_{(1)}(G)$ for $\mathfrak{I}_{\mathfrak{H}_2}(f)$ for $\mathfrak{I}_{\mathfrak{H}_2}(f)$ for $\mathfrak{I}_{\mathfrak{H}_2}(f)$, $h_i^{(1)}$ for $h_i^{\mathfrak{H}_1}$, etc.

LEMMA 2. Suppose $BW^{(1)} \subset BW^{(2)}$. Then, $BW^{(1)}_{0} \subset BW^{(2)}_{0}$ if and only if $h_{f}^{(2)} = h_{f_{1}}^{(2)}$ for any $f \in BW^{(1)}$, where $f_{1} = h_{f_{1}}^{(1)}$.

PROOF. The "if" part is obvious. Suppose now that $BW_0^{(1)} \subset BW_0^{(2)}$ and let $f \in BW^{(1)}$. Then $f - f_1 \in BW_0^{(1)} \subset BW_0^{(2)}$. Hence $h_{f-f_1}^{(2)} = 0$, so that $h_f^{(2)} = h_{f_1}^{(2)}$.

THEOREM 1. Suppose the following condition (C) is satisfied:

(C) There exists $p \in \mathcal{P}_{(2)}$ such that for any $v \in \mathcal{O}_{(1)}^+(\mathcal{Q})$ with $0 \leq v \leq 1$ there is $w \in \mathcal{O}_{(2)}^+(\mathcal{Q})$ with the property that $|v-w| \leq p$ on \mathcal{Q} .

Then $BW^{(1)} \subset BW^{(2)}$ and $BW^{(1)}_{0} \subset BW^{(2)}_{0}$.

232

PROOF. By Lemma 2, it is enough to show that if $f \in W^{(1)}$ and $0 \leq f \leq 1$, then $f \in W^{(2)}$ and $h_f^{(2)} = h_{f_1}^{(2)}$, where $f_1 = h_f^{(1)}$. Given such an f, let $v \in \overline{\mathfrak{O}}_{(1)}(f)$ and $0 \leq v \leq 1$. By condition (C), there exists $w \in \mathfrak{O}_{(2)}^+(\mathfrak{Q})$ such that $|v-w| \leq p$. Since $w+p \in \mathfrak{O}_{(2)}(\mathfrak{Q})$ and $w+p \geq v \geq f$ outside a compact set in \mathfrak{Q} , we have $w+p \in \overline{\mathfrak{O}}_{(2)}(f)$. Hence $w+p \geq \overline{h}_f^{(2)}$, and hence $v+2p \geq w+p \geq \overline{h}_f^{(2)}$. Taking the infimum of $v \in \overline{\mathfrak{O}}_{(1)}(f)$, we have

(1)
$$h_f^{(1)} + 2p \ge \bar{h}_f^{(2)}.$$

By applying the above result to the function 1-f, we have $h_{1-f}^{(1)} + 2p \ge \bar{h}_{1-f}^{(2)}$. By virtue of Lemma 1, this inequality can be written as

(2)
$$h_1^{(1)} - h_f^{(1)} + 2p \ge h_1^{(2)} - \underline{h}_f^{(2)}.$$

(1) and (2) imply

$$\bar{h}_{f}^{(2)} - 2p \leq h_{f}^{(1)} = f_{1} \leq h_{f}^{(2)} + h_{1}^{(1)} - h_{1}^{(2)} + 2p \leq h_{f}^{(2)} + (1 - h_{1}^{(2)}) + 2p.$$

Since $1-h_1^{(2)} \in \mathcal{P}_{(2)}$, it follows that f is \mathfrak{D}_2 -harmonizable and $h_f^{(2)} = h_{f_1}^{(2)}$. Hence we have the theorem.

The following theorem is an easy consequence of the above theorem:

THEOREM 2. If there exists a compact set K (may be empty) such that $\mathbf{B} \odot^{+}_{(1)}(\mathcal{Q}-K) \subset \mathbf{B} \odot^{+}_{(2)}(\mathcal{Q}-K)$, then $\mathbf{B} \mathbf{W}^{(1)} \subset \mathbf{B} \mathbf{W}^{(2)}_0$ and $\mathbf{B} \mathbf{W}^{(1)}_0 \subset \mathbf{B} \mathbf{W}^{(2)}_0$.

PROOF. Since $\mathcal{P}_{(2)} \neq \{0\}$ by assumption, there exists $p \in \mathcal{P}_{(2)}$ such that $p \geq 1$ on a neighborhood of K. Given $v \in \mathcal{S}^+_{(1)}(\mathcal{Q})$ such that $0 \leq v \leq 1$, let $w = \inf(1, v+p)$. Since $v \mid \mathcal{Q} - K \in \mathcal{B}^+_{(1)}(\mathcal{Q} - K) \subset \mathcal{B}^+_{(2)}(\mathcal{Q} - K)$, $w \mid \mathcal{Q} - K \in \mathcal{S}^+_{(2)}(\mathcal{Q} - K)$. Also, $w(x) \equiv 1$ on a neighborhood of K. Hence $w \in \mathcal{S}^+_{(2)}(\mathcal{Q})$. On the other hand, we see $0 \leq w - v = \inf(1 - v, p) \leq p$. Thus condition (C) of Theorem 1 is satisfied, and hence our conclusion holds.

P. A. Loeb [3] defined that $\mathfrak{H}_1 \geq \mathfrak{H}_2$ if there exists a compact set K in \mathcal{Q} such that $\mathfrak{H}_1^+(G) \subset \mathfrak{S}_{(2)}^+(G)$ for any open set G contained in $\mathcal{Q}-K$. In this case, we have $\mathfrak{S}_{(1)}^+(\mathcal{Q}-K) \subset \mathfrak{S}_{(2)}^+(\mathcal{Q}-K)$ (cf. [3]). Hence we have

COROLLARY. If $\mathfrak{H}_1 \geq \mathfrak{H}_2$ in Loeb's sense, then $BW^{(1)} \subset BW^{(2)}$ and $BW^{(1)}_0 \subset BW^{(2)}_0$.

3. Applications to the solutions of $\Delta u - qu = 0$

Now let \mathcal{Q} be a locally Euclidean space having a Green function (or a hyperbolic Riemann surface) and consider the differential equation $\mathcal{\Delta}u - qu = 0$ on \mathcal{Q} , where q is a locally Hölder continuous non-negative function on \mathcal{Q} . Then the solutions of this equation form a harmonic space $(\mathcal{Q}, \mathfrak{H}_q)$ satisfying

Axioms $1 \sim 4$ (see [4]). We denote by $G^q(x, y)$ the Green function on \mathcal{Q} for this equation.

If q_1 and q_2 are two locally Hölder continuous non-negative functions on Ω , then we obtain the following result as a consequence of Theorem 1:

PROPOSITION. If

$$\int G^{q_2}(x, y) \max (q_1(y) - q_2(y), 0) \ dy < +\infty$$

for some $x \in \Omega$, then $BW^{(1)} \subset BW^{(2)}$ and $BW^{(1)}_{0} \subset BW^{(2)}_{0}$, where we put $\mathfrak{H}_{1} = \mathfrak{H}_{q_{1}}$ and $\mathfrak{H}_{2} = \mathfrak{H}_{q_{2}}$.

PROOF. Under the condition of the proposition,

$$p(x) = \frac{1}{c_d} \int G^{q_2}(x, y) \max(q_1(y) - q_2(y), 0) \, dy$$

(see [4] for the constant c_d) is an \mathfrak{F}_2 -potential, i.e., $p \in \mathcal{P}_{(2)}$. Given $v \in \mathfrak{S}^+_{(1)}(\mathcal{Q})$ such that $0 \leq v \leq 1$, let w = v + p. Then, in the distribution sense, we have $(cf. [4]) \Delta v - q_1 v \leq 0$ and $\Delta p - q_2 p = -\max(q_1 - q_2, 0)$. Hence

$$\Delta w - q_2 w = \Delta v - q_2 v + \Delta p - q_2 p$$

 $\leq (q_1 - q_2) v - \max(q_1 - q_2, 0) \leq 0.$

Thus $w \in \mathcal{O}^+_{(2)}(\mathcal{Q})$ (see [4]) and $0 \leq w - v = p$. Therefore condition (C) of Theorem 1 is satisfied and the proposition is proved.

COROLLARY 1. If there exists $\alpha > 0$ such that $q_1 \leq \alpha q_2$ outside a compact set in Ω , then $BW^{(1)} \subset BW^{(2)}$ and $BW^{(1)}_0 \subset BW^{(2)}_0$.

PROOF. We may prove only the case $\alpha \ge 1$. In this case $q_1-q_2 \le (\alpha-1)q_2$ outside a compact set. Since

$$\int G^{q_2}(x, y) q_2(y) dy \leq c_d$$

for all $x \in \mathcal{Q}$ (cf. [4]), the condition in the above proposition is easily verified.

COROLLARY 2. (a) For any $q (\geq 0)$, $BW \subset BW^{(q)}$ and $BW_0 \subset BW_0^{(q)}$; (b) If $\int G(x, y) q(y) dy < +\infty$, then $BW^{(q)} = BW$ and $BW_0^{(q)} = BW_0$. Here, $W^{(q)}$ (resp. $W_0^{(q)}$) is the class of \mathcal{D}_q -Wiener functions (resp. \mathcal{D}_q -Wiener potentials) and W (resp. W_0) is the class of ordinary Wiener functions (resp. Wiener potentials).

REMARK. The above proposition and Corollary 1 show that our results contain the results given by Hidematu Tanaka [5]. Also, Theorem 3. 1, (i)

234

and Corollary 2 to Theorem 3.2 in [4] are immediate consequences of the above corollaries.

Added in proof: We can improve Lemma 2 as follows: If $BW^{(1)} \subset BW^{(2)}$, then $BW_0^{(1)} \subset BW_0^{(2)}$ and $h_f^{(2)} = h_{f_1}^{(2)}$ for any $f \in BW^{(1)}$, where $f_1 = h_f^{(1)}$.

References

- [1] M. Brelot, Lectures on potential theory, Part IV, Tata Inst. of F. R., Bombay, 1960.
- [2] C. Constantinescu and A. Cornea, Compactifications of harmonic spaces, Nagoya Math. J., 25 (1965), 1-57.
- [3] P. A. Loeb, An axiomatic treatment of pairs of elliptic differential equations, Ann. Inst. Fourier, 16/2 (1966), 167-208.
- [4] F-Y. Maeda, Boundary value problems for the equation $\Delta u qu = 0$ with respect to an ideal boundary, J. Sci. Hiroshima Univ., Ser. A-I, **32** (1968), 85-146.
- [5] Hidematu Tanaka, On Wiener compactification of a Riemann surface associated with the equation $\Delta u = pu$, Proc. Japan Acad., 45 (1969), 675-679.

Department of Mathematics Faculty of Science Hiroshima University