

46. On an Extension of Löwner's Theorem.

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(Comm. by T. YOSIE, M.I.A., May 12, 1942.)

We will prove the following extension of Löwner's theorem.

Theorem. Let $w=f(z)$ be regular and $|f(z)| < 1$ in $|z| < 1$, $f(0)=0$ and $\lim_{r \rightarrow 1} f(re^{i\theta}) = e^{i\psi}$ exists, when θ belongs to a set E and the ψ -set on $|w|=1$ be denoted by E^* . Then E and E^* are measurable and

$$mE \leq mE^* . \quad (1)$$

If $0 < mE < 2\pi$, then $mE < mE^*$.

Mr. Y. Kawakami¹⁾ proved (1) under the condition that $f(z)$ is schlicht in $|z| < 1$ and Messrs. S. Kametani and T. Ugaheri²⁾ proved that $m_i E \leq m_e E^*$, where $m_i E$ and $m_e E$ denote the inner and outer measure of E .

Proof. Since $f(re^{i\theta})$ ($0 < r < 1$) is continuous in $0 \leq \theta \leq 2\pi$, by H. Hahn's theorem³⁾, the set e , where $\lim_{r \rightarrow 1} f(re^{i\theta}) = \rho(\theta)e^{i\psi(\theta)}$ exists, is $F_{\sigma\delta}$, so that $\rho(\theta)$ and $\psi(\theta)$ are Borel functions defined on a Borel set e and hence the sub-set E of e , where $\rho(\theta)=1$, is a Borel set. Consider on the (θ, ψ) -plane a set M , whose points are $(\theta, \psi(\theta))$, where $\theta \in E$. We will prove that M is a Borel set on the (θ, ψ) -plane.

Let $0 = a_0 < a_1 < \dots < a_{n-1} < a_n = 2\pi$, $a_k - a_{k-1} = \frac{1}{n}$ ($1 \leq k \leq n$) and $E_k = E(a_{k-1} \leq \psi(\theta) \leq a_k)$,

\underline{M}_k = the set of points (θ, ψ) , where $\theta \in E_k$, $0 \leq \psi < a_{k-1}$,

$$\underline{M}(n) = \sum_{k=1}^n \underline{M}_k ,$$

and

\overline{M}_k = the set of points (θ, ψ) , where $\theta \in E_k$, $0 \leq \psi \leq a_k$,

$$\overline{M}(n) = \sum_{k=1}^n \overline{M}_k .$$

Then for $n \rightarrow \infty$, $\underline{M}(n) \rightarrow \underline{M}$, $\overline{M}(n) \rightarrow \overline{M}$, so that $M = \overline{M} - \underline{M}$. Since $\overline{M}(n)$, $\underline{M}(n)$ are Borel sets, \overline{M} and \underline{M} and hence M is a Borel set. E^* , being the projection of M on the ψ -axis, is an analytic set, so that is measurable.

1) Y. Kawakami; On an extension of Löwner's lemma. Japan. Jour. of Math. **17** (1941).

2) S. Kametani and T. Ugaheri: A remark on Kawakami's extension of Löwner's lemma. Proc. **18** (1942), 14.

3) Hausdorff. Mengenlehre, p. 271.

From this we can proceed similarly as Kametani-Ugaheri's proof. Let

$$u(z) = u(re^{i\theta}) = \frac{1}{2\pi} \int_E \frac{1-r^2}{1-2r \cos(\varphi-\theta) + r^2} d\varphi,$$

$$U(w) = U(\rho e^{i\psi}) = \frac{1}{2\pi} \int_{E^*} \frac{1-\rho^2}{1-2\rho \cos(\varphi-\psi) + \rho^2} d\varphi,$$

$v(z) = U(f(z)) - u(z)$. Let O be an open set which contains E^* , $U_1(w)$ be the Poisson integral formed with O instead of E^* and $v_1(z) = U_1(f(z)) - u(z)$, then $\lim_{r \rightarrow 1} v_1(re^{i\theta}) = 0$ almost everywhere on E , ≥ 0 almost everywhere on E' (the complementary set of E), so that $v_1(z) \geq 0$ in $|z| < 1$. Making $mO \rightarrow mE^*$, we have $v(z) \geq 0$ in $|z| < 1$. Hence $v(0) = mE^* - mE \geq 0$, or $mE^* \geq mE$. If $0 < mE < 2\pi$, then $0 < mE \leq mE^*$, so that

$$U(w) > 0 \text{ in } |w| < 1, \quad (2)$$

if in this case, $mE = mE^*$, then $v(0) = 0$, so that $v(z) \equiv 0$, or

$$u(z) \equiv U(f(z)). \quad (3)$$

Since $mE' > 0$, by Fatou's theorem, there exists θ_0 in E' , such that $\lim_{r \rightarrow 1} u(re^{i\theta_0}) = 0$, $\lim_{r \rightarrow 1} f(re^{i\theta_0}) = w_0$ ($|w_0| < 1$). Hence we have from (3), $U(w_0) = 0$, which contradicts (2). Hence if $0 < mE < 2\pi$, then $mE < mE^*$.