

## THE SEMI-BALAYABILITY OF REAL CONVOLUTION KERNELS

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*Dedicated to Professor Yukio Kusunoki on his 60th birthday*

### §1.

Let  $X$  be a locally compact,  $\sigma$ -compact and non-compact abelian group. Throughout this paper, we shall denote by  $\xi$  a fixed Haar measure on  $X$  and by  $\delta$  the Alexandroff point of  $X$ .

A real convolution kernel (i.e., a real Radon measure)  $N$  on  $X$  is said to be semi-balayable if  $N$  satisfies the semi-balayage principle on all open sets (see Definition 6). We know that every convolution kernel  $N$  of logarithmic type is semi-balayable (see [8]). Here  $N$  is said to be of logarithmic type if, with a vaguely continuous, markovian, semi-transient and recurrent convolution semi-group  $(\alpha_t)_{t \geq 0}$  of non-negative Radon measures on  $X$ ,

$$N * \mu = \int_0^\infty \alpha_t * \mu dt \left( = \lim_{t \rightarrow \infty} \int_0^t \alpha_s * \mu ds \right)^{1)}$$

for all real Radon measure  $\mu$  on  $X$  with compact support and  $\int d\mu = 0$ .

In this paper, we shall show that the semi-balayability is an essential property to characterize convolution kernels of logarithmic type. More precisely, we shall establish the following theorems.

**THEOREM 1.** *Let  $N$  be a real convolution kernel on  $X$ . If  $X \approx R \times F$  or  $X \approx Z \times F$ , we suppose an additional condition:  $N = o(|x|)$  at the infinity<sup>2)</sup>. Then  $N$  is of logarithmic type if and only if  $N$  is semi-balayable, non-periodic and satisfies  $\inf_{x \in X} N * f(x) \leq 0$  for any finite continuous function  $f$  on  $X$  with compact support and  $\int f d\xi = 0$ .*

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<sup>1)</sup> For a net  $(\mu_\alpha)_{\alpha \in A}$  of real Radon measures and a real Radon measure  $\mu$ , we write  $\mu = \lim_{\alpha \in A} \mu_\alpha$  if  $(\mu_\alpha)_{\alpha \in A}$  converges vaguely to  $\mu$  along  $A$ .

<sup>2)</sup> If  $X = R \times F$  or  $X = Z \times F$ ,  $N = o(|x|)$  at the infinity means that for any  $f \in C_K^+(X)$ ,  $N * f((x, y)) = o(|x|)$  as  $|x| \rightarrow \infty$ , where  $(x, y) \in R \times F$  or  $\in Z \times F$ . In the case of  $X \approx R \times F$  or  $X \approx Z \times F$ , the definition  $N = o(|x|)$  at the infinity follows naturally from the above definition.

Here  $R$ ,  $Z$  and  $F$  denote the additive group of real numbers, the additive group of integers and a certain compact abelian group, respectively.

By virtue of the main theorems in [8] (see Théorèmes 52 and 52'), Theorem 1 follows immediately from the following

**THEOREM 2.** *Let  $N$  be a non-periodic real convolution kernel on  $X$  satisfying  $\inf_{x \in X} N * f(x) \leq 0$  for any finite continuous function  $f$  on  $X$  with compact support and  $\int f d\xi = 0$ . Then  $N$  is semi-balayable if and only if  $N$  satisfies the semi-complete maximum principle and  $\eta_{N,\delta} = -\infty$ , i.e., for any exhaustion  $(K_n)_{n=1}^\infty$  of  $X$ <sup>3)</sup> and any non-negative continuous function  $f \neq 0$  on  $X$  with compact support,  $\lim_{n \rightarrow \infty} \int f d\eta_{N,CK_n} = -\infty$ , where  $\eta_{N,CK_n}$  is the  $N$ -reduced measure of  $N$  on  $CK_n$ .*

The "if" part is already known (see Proposition 28 in [8]), so that this paper will be devoted principally to the proof of the "only if" part.

It is interesting to compare Theorem 1 with the Choquet-Deny theorem for Hunt convolution kernels<sup>4)</sup> (see [3]).

Contrary to a conjecture in [8] (see Problème 29), Theorem 1 shows that, under some additional conditions, non-periodic and semi-balayable real convolution kernels are of logarithmic type.

## § 2.

We denote by:

$C(X)$  the usual Fréchet space of finite continuous functions on  $X$ ;

$C_K(X)$  the usual topological vector space of finite continuous functions on  $X$  with compact support;

$M(X) = C_K(X)^*$  the topological vector space of real Radon measures on  $X$  with the vague (weak\*) topology;

$M_K(X) = C(X)^*$  the usual topological vector space of real Radon measures on  $X$  with compact support;

$C^+(X)$ ,  $C_K^+(X)$ ,  $M^+(X)$  and  $M_K^+(X)$  their subsets of non-negative elements.

Furthermore, we put

$$C_K^0(X) = \left\{ f \in C_K(X); \int f d\xi = 0 \right\} \quad \text{and} \quad M_K^0(X) = \left\{ \mu \in M_K(X); \int d\mu = 0 \right\}.$$

<sup>3)</sup> An exhaustion  $(K_n)_{n=1}^\infty$  of  $X$  means a sequence of compact sets satisfying  $K_n \subset$  the interior of  $K_{n+1}$  and  $\bigcup_{n=1}^\infty K_n = X$ .

<sup>4)</sup> A non-negative convolution kernel  $N_0$  on  $X$  is a Hunt convolution kernel if and only if  $N_0$  is balayable (see Remark 14 (3)) and not pseudo-periodic.

DEFINITION 3. A real convolution kernel  $N$  on  $X$  is said to satisfy the semi-complete maximum principle (denoted by  $N \in (\text{SMP})$ ) if for any  $f, g \in C_K^+(X)$  with  $\int f d\xi = \int g d\xi$  and any  $a \in R$ , we have the implication:

$$N * f(x) \leq N * g(x) + a \quad \text{on } \text{supp}(f) \implies N * f(x) \leq N * g(x) + a \quad \text{on } X,$$

where  $\text{supp}(f)$  denotes the support of  $f$ .

DEFINITION 4. A real convolution kernel  $N$  on  $X$  is said to satisfy the transitive semi-complete maximum principle with respect to  $\xi$  (denoted by  $(N, \xi) \in (\text{TSMP})$ ) if for any  $f, g \in C_K^+(X)$  with  $\int f d\xi = \int g d\xi$  and any  $a \in R$ , we have the implication:

$$N * f(x) \leq N * g(x) + a \quad \text{on } \text{supp}(f) \implies a \geq 0.$$

We can describe the above principles by the term of non-negative Radon measures.

*Remark 5.*  $N \in (\text{SMP})$  (resp.  $(N, \xi) \in (\text{TSMP})$ ) if and only if for any  $\mu, \nu \in M_K^+(X)$  with  $\int d\mu = \int d\nu$  and any  $a \in R$ , we have the implication:

$$\begin{aligned} N * \mu &\leq N * \nu + a\xi && \text{in a certain open set } \supset \text{supp}(\mu) \\ \implies N * \mu &\leq N * \nu + a\xi && \text{on } X \text{ (resp. } \implies a \geq 0), \end{aligned}$$

where  $\text{supp}(\mu)$  denotes also the support of  $\mu$ .

For a real convolution kernel  $N$  on  $X$ , we put

$$D^+(N) = \{\mu \in M^+(X); N * \mu \text{ is defined in } M(X)\}.$$

Let  $\mu \in M^+(X)$ . Evidently  $\mu \in D^+(N)$  if and only if for any  $f \in C_K^+(X)$ ,  $\int |\check{N} * f| d\mu < \infty$ . Here  $\check{N}$  denotes the real convolution kernel on  $X$  defined by  $\int f d\check{N} = \int \check{f} dN$  for all  $f \in C_K(X)$ , where  $\check{f}(x) = f(-x)$ .

DEFINITION 6. A real convolution kernel  $N$  on  $X$  is said to satisfy the semi-balayage principle (resp. the semi-balayage principle on all open sets) (denoted by  $N \in (\text{SBP})$  (resp. denoted by  $N \in (\text{SBP}_g)$ )) if for any  $\mu \in M_K^+(X)$ , any  $a \in R$  and any relatively compact open set (resp. any open set)  $\omega \neq \emptyset$  in  $X$ , there exists an element  $(\mu', a') \in M^+(X) \times R$  such that:

$$(B.1) \quad \int d\mu' = \int d\mu.$$

$$(B.2) \quad \text{supp}(\mu') \subset \bar{\omega}.$$

(B.3)  $\mu' \in D^+(N)$  and  $N * \mu' + a'\xi = N * \mu + a\xi$  in  $\omega$ .

(B.4)  $N * \mu' + a'\xi \leq N * \mu + a\xi$  on  $X$ .

In this case, we call  $(\mu', a')$  a semi-balayaged couple of  $(\mu, a)$  on  $\omega$  with respect to  $N$  and denote by  $\text{SB}_N((\mu, a); \omega)$  the totality of such couples. If  $N \in (\text{SBP}_g)$ , we say that  $N$  is semi-balayable.

We set

$$\begin{aligned} \underline{\text{SB}}_N((\mu, a); \omega) &= \{(\mu', a') \in \text{SB}_N((\mu, a); \omega); N * \mu + a'\xi \\ &= \inf \{N * \mu'' + a''\xi; (\mu'', a'') \in \text{SB}_N((\mu, a); \omega)\}^5\}. \end{aligned}$$

When  $\bar{\omega}$  is non-compact, it is not easy to examine directly whether  $\underline{\text{SB}}_N((\mu, a); \omega) \neq \phi$  or  $= \phi$ .

Let  $N \in (\text{SBP})$  (resp.  $N \in (\text{SBP}_g)$ ). For  $\mu \in D^+(N)$  with  $\int d\mu < \infty$ ,  $a \in R$  and a relatively compact open set (resp. an open set)  $\omega \neq \phi$  in  $X$ , we can define  $\text{SB}_N((\mu, a); \omega)$  and  $\underline{\text{SB}}_N((\mu, a); \omega)$  analogously.

We shall use known results concerning potential theoretic principles for a real convolution kernel  $N$  on  $X$  (see Remarques 2, 7, Proposition 11 and Corollaire 14 in [8]).

*Remark 7.* (1)  $N \in (\text{SMP})$  and  $N \in (\text{SBP})$  are equivalent.

(2) Assume that  $N \in (\text{SMP})$ . Then  $(N, \xi) \in (\text{TSMP})$  is equivalent to  $\inf_{x \in X} N * f(x) \leq 0$  for any  $f \in C_K^0(X)$ .

(3) Assume that  $(N, \xi) \in (\text{TSMP})$ . Then  $N$  and  $\check{N}$  satisfy the maximum principle, that is, for any  $f \in C_K^+(X)$ , we have  $N * f(x) \leq \sup_{y \in \text{supp}(f)} N * f(y)$  on  $X$  and  $\check{N} * f(x) \leq \sup_{y \in \text{supp}(f)} \check{N} * f(y)$  on  $X$ .

**LEMMA 8.** *Let  $N \in (\text{SMP})$  and  $\omega \neq \phi$  be a relatively compact open set in  $X$ . Then we have:*

(1) *For any  $\mu \in D^+(N)$  with  $\int d\mu < \infty$  and any  $a \in R$ , we have  $\underline{\text{SB}}_N((\mu, a); \omega) \neq \phi$ , and for any  $(\mu', a') \in \underline{\text{SB}}_N((\mu, a); \omega)$ , there exist nets  $(\mu_\alpha)_{\alpha \in A}$  in  $M_K^+(X)$  and  $(a_\alpha)_{\alpha \in A}$  in  $R$  such that  $\text{supp}(\mu_\alpha) \subset \omega$  and  $(N * \mu_\alpha + a_\alpha \xi)_{\alpha \in A}$  converges increasingly to  $N * \mu' + a'\xi$  on  $X$  along  $A$ .*

(2) *For  $0 < c \in R$ , we denote by  $\text{SP}_c(N)$  the vague closure of*

$$\left\{ N * \nu + a\xi; \nu \in M_K^+(X), \int d\nu = c, a \in R \right\}.$$

*For any  $\eta \in \text{SP}_c(N)$ , there exists an element  $(\mu', a') \in M_K^+(X) \times R$  such that*

<sup>5)</sup> This means that  $\inf \{N * \mu'' + a''\xi; (\mu'', a'') \in \text{SB}_N((\mu, a); \omega)\}$  exists as a real Radon measure on  $X$  and it is equal to  $N * \mu' + a'\xi$ .

$\int d\mu' = c$ ,  $\text{supp}(\mu') \subset \bar{\omega}$ ,  $N * \mu' + a'\xi = \eta$  in  $\omega$  and  $N * \mu' + a'\xi \leq \eta$  on  $X$ .

*Proof.* The assertion (1) is proved in the same manner as in [8] (see Corollaire 12). We shall show the assertion (2). We choose nets  $(\mu_\alpha)_{\alpha \in A}$  in  $M_K^+(X)$  with  $\int d\mu_\alpha = c$  and  $(a_\alpha)_{\alpha \in A}$  in  $R$  such that  $\lim_{\alpha \in A} (N * \mu_\alpha + a_\alpha \xi) = \eta$ . Let  $(\mu'_\alpha, a'_\alpha) \in \text{SB}_N((\mu_\alpha, a_\alpha); \omega)$ . Since  $\int d\mu'_\alpha = \int d\mu_\alpha = c$ , we may assume that  $(\mu'_\alpha)_{\alpha \in A}$  converges vaguely. Put  $\mu' = \lim_{\alpha \in A} \mu'_\alpha$ . All  $\mu'_\alpha$  being supported by the compact set  $\bar{\omega}$ , we have  $N * \mu' = \lim_{\alpha \in A} N * \mu'_\alpha$ . This implies that  $(a'_\alpha)_{\alpha \in A}$  converges. Putting  $a' = \lim_{\alpha \in A} a'_\alpha$ , we see that  $(\mu', a')$  is a required element.

We shall use a more general form of the semi-complete maximum principle.

**PROPOSITION 9.** *Let  $N \in (\text{SMP})$ ,  $(N, \xi) \in (\text{TSMP})$ ,  $\mu \in D^+(N)$  with  $c = \int d\mu < \infty$ ,  $a \in R$  and let  $\eta \in \text{SP}_c(N)$ . If  $N * \mu + a\xi \leq \eta$  in a certain open set containing  $\text{supp}(\mu)$ , then the same inequality holds on  $X$ .*

For the proof of this proposition, we shall use the following known lemma.

**LEMMA 10** (see Lemme 21 in [8]). *Let  $N \in (\text{SMP})$  and  $(\mu_\alpha)_{\alpha \in A}$  be a net in  $M_K^+(X)$ . If  $\lim_{\alpha \in A} \int d\mu_\alpha = 0$  and  $(N * \mu_\alpha)_{\alpha \in A}$  converges vaguely, then there exists  $b \in R$  such that  $\lim_{\alpha \in A} N * \mu_\alpha = b\xi$ . Furthermore, if  $(N, \xi) \in (\text{TSMP})$ , then  $b \leq 0$ .*

*Proof of Proposition 9.* If  $\mu \in M_K^+(X)$ , then our assertion follows from Remark 5 and Lemma 8. In general case, we choose an open exhaustion  $(\omega_n)_{n=1}^\infty$  of  $X$ <sup>6)</sup>. Let  $\omega$  be an open set in  $X$  satisfying  $\omega \supset \text{supp}(\mu)$  and  $N * \mu + a\xi \leq \eta$  in  $\omega$ . We may assume that  $\omega \cap \omega_1 \neq \phi$ . Put  $\mu_n = \mu|_{\omega_n}$ <sup>7)</sup> and  $\lambda_n = \mu - \mu_n$ . Let  $(\lambda'_n, a'_n) \in \text{SB}_N((\lambda_n, a); \omega \cap \omega_n)$ . Then  $(\mu_n + \lambda'_n, a'_n) \in \text{SB}_N((\mu, a); \omega \cap \omega_n)$ , and Lemma 8 (1) gives

$$N * (\mu_n + \lambda'_n) + a'_n \xi \leq \eta \quad \text{on } X.$$

Hence it suffices to show that  $\lim_{n \rightarrow \infty} (N * (\mu_n + \lambda'_n) + a'_n \xi) = N * \mu + a\xi$ .

<sup>6)</sup> An open exhaustion  $(\omega_n)_{n=1}^\infty$  of  $X$  means a sequence of relatively compact open sets  $\neq \phi$  in  $X$  satisfying  $\omega_{n+1} \supset \bar{\omega}_n$  and  $\cup_{n=1}^\infty \omega_n = X$ .

<sup>7)</sup> For  $\mu \in M(X)$  and a universally measurable set  $E$  in  $X$ ,  $\mu|_E$  denotes the real Radon measure on  $X$  defined by  $\mu|_E = \mu$  on  $E$  and  $\mu|_E = 0$  on  $CE$ .

From  $(N, \xi) \in (\text{TSMP})$ , we see that  $a'_n \leq a'_{n+1} \leq a$  for all  $n \geq 1$ , so that  $(N * \lambda'_n)_{n=1}^\infty$  converges vaguely. By Lemma 10 and  $\lim_{n \rightarrow \infty} \int d\lambda'_n = 0$ , there exists  $0 \leq b \in R$  such that  $\lim_{n \rightarrow \infty} N * \lambda'_n = b\xi$ . Since

$$\lim_{n \rightarrow \infty} N * (\mu_n + \lambda'_n) + (\lim_{n \rightarrow \infty} a'_n)\xi = N * \mu + a\xi \quad \text{in } \omega ,$$

$\lim_{n \rightarrow \infty} a'_n = a$  and  $b = 0$ . Thus  $N * (\mu_n + \lambda'_n) + a'_n\xi$  converges increasingly to  $N * \mu + a\xi$  as  $n \uparrow \infty$ , which completes the proof.

Similarly we obtain the following

**PROPOSITION 11.** *Let  $N \in (\text{SBP}_g)$  and  $(N, \xi) \in (\text{TSMP})$ . Then, for any  $\mu \in M_K^+(X)$ , any  $a \in R$ , any open set  $\omega \neq \phi$  in  $X$  and any  $(\mu', a') \in \text{SB}_N((\mu, a); \omega)$ , we have  $a' \leq a$ . Furthermore, if  $C\omega$  is compact,  $a' = a$ .*

*Proof.* Let  $(\omega_n)_{n=1}^\infty$  be an open exhaustion of  $X$ . Put  $\mu'_n = \mu'|_{\omega_n}$  and  $\lambda_n = \mu' - \mu'_n$ . Choose  $(\lambda'_n, a'_n) \in \text{SB}_N((\lambda_n, a'); \omega_n)$ ; then  $(\mu'_n + \lambda'_n, a'_n) \in \text{SB}_N((\mu', a'); \omega_n)$ . Then  $(N, \xi) \in (\text{TSMP})$  gives  $a'_n \leq a$ . From the above proof, we see that  $\lim_{n \rightarrow \infty} a'_n = a'$ , that is,  $a' \leq a$ .

The latter part is shown in the same manner as in Proposition 28 (2) in [8].

It is a question when  $a' = a$  holds.

### § 3.

In this paragraph, we shall prepare some potential theoretic results concerning shift-bounded Hunt convolution kernels.

**DEFINITION 12.** A non-negative convolution kernel  $N_0$  on  $X$  is said to be a Hunt convolution kernel if it is of form

$$(3.1) \quad N_0 = \int_0^\infty \alpha_t dt \quad \left( \text{i.e., for any } f \in C_K(X), \int f dN_0 = \int_0^\infty dt \int f d\alpha_t \right),$$

where  $(\alpha_t)_{t \geq 0}$  is a vaguely continuous convolution semi-group (of positive Radon measures) on  $X$ , i.e.,  $\alpha_0 =$  the unit measure  $\varepsilon$  at the origin 0,  $\alpha_t * \alpha_s = \alpha_{t+s}$  for all  $t \geq 0, s \geq 0$  and  $t \rightarrow \alpha_t$  is vaguely continuous.

In this case,  $(\alpha_t)_{t \geq 0}$  is uniquely determined (see [5]) and called the convolution semi-group of  $N_0$ .

A vaguely continuous convolution semi-group  $(\alpha_t)_{t \geq 0}$  is said to be sub-markovian (resp. markovian) if  $\int d\alpha_t \leq 1$  (resp.  $\int d\alpha_t = 1$ ) for all  $t \geq 0$ .

DEFINITION 13. A family  $(N_p)_{p>0}$  of non-negative convolution kernels on  $X$  is said to be a resolvent if for any  $p > 0$  and  $q > 0$ ,

$$(3.2) \quad N_p - N_q = (q - p)N_p * N_q \text{ (The resolvent equation).}$$

A non-negative convolution kernel  $N_0$  on  $X$  possesses the resolvent if there exists a resolvent  $(N_p)_{p>0}$  with  $N_0 = \lim_{p \downarrow 0} N_p$ .

In this case,  $N_0 - N_p = pN_0 * N_p$  and  $\text{supp}(N_0) = \text{supp}(N_p)$  ( $p > 0$ ) hold, and  $(N_p)_{p>0}$  is uniquely determined (see [5]). We call it the resolvent of  $N_0$ .

A resolvent  $(N_p)_{p>0}$  is said to be sub-markovian (resp. markovian) if for any  $p > 0$ ,  $p \int dN_p \leq 1$  (resp.  $p \int dN_p = 1$ ).

The following results are fundamental for Hunt convolution kernels (see [1], [3], [5], [6] and [7]).

*Remark 14.* (1) A non-negative convolution kernel  $N_0$  on  $X$  is a Hunt convolution kernel if and only if its resolvent exists and  $N_0$  is non-periodic, i.e., for any  $x \in X$ ,  $N_0 \neq N_0 * \varepsilon_x$  provided with  $x \neq 0$ , where  $\varepsilon_x$  denotes the unit measure at  $x$ .

(2) Let  $N_0$  be a Hunt convolution kernel on  $X$ . Then the equivalences (a)  $\Leftrightarrow$  (b)  $\Leftrightarrow$  (c) hold:

(a) The convolution semi-group of  $N_0$  is sub-markovian (resp. markovian).

(b) The resolvent of  $N_0$  is sub-markovian (resp. markovian).

(c)  $N_0$  is shift-bounded, i.e., for any  $f \in C_K(X)$ ,  $N * f$  is bounded on  $X$  (resp. shift-bounded and  $\int dN_0 = \infty$ ).

(3) Let  $N_0$  be a shift-bounded Hunt convolution kernel on  $X$ . Then we have:

(a) (The balayability). For any  $\mu \in M_K^+(X)$  and any open set  $\omega$  in  $X$ , there exists  $\mu' \in D^+(N_0)$  such that  $\text{supp}(\mu') \subset \bar{\omega}$ ,  $N_0 * \mu' = N_0 * \mu$  in  $\omega$  and  $N_0 * \mu' \leq N_0 * \mu$  on  $X$ .

In this case,  $\mu'$  is called an  $N_0$ -balayaged measure of  $\mu$  on  $\omega$ , and  $\int d\mu' \leq d\mu$  holds. We have  $\int dN_0 = \infty$  if and only if, for any  $\mu \in M_K^+(X)$ , any open set  $\omega$  in  $X$  whose complement is compact and any  $N_0$ -balayaged measure  $\mu'$  of  $\mu$  on  $\omega$ ,  $\int d\mu' = \int d\mu$ .

(b) (The complete maximum principle). For any  $\mu, \nu \in M_K^+(X)$  and any  $0 \leq c \in R$ ,  $N_0 * \mu \leq N_0 * \nu + c\varepsilon_x^c$  in a certain neighborhood of  $\text{supp}(\mu)$

implies that the same inequality holds on  $X$ .

(c) (The equilibrium principle). For any relatively compact open set  $\omega$  in  $X$ , there exists  $\gamma \in M_K^+(X)$  such that  $\text{supp}(\gamma) \subset \bar{\omega}$ ,  $N_0 * \gamma = \xi$  in  $\omega$  and  $N_0 * \gamma \leq \xi$  on  $X$ .

In this case,  $\gamma$  is called an  $N_0$ -equilibrium measure of  $\omega$ .

(d) (The positive mass principle). For any  $\mu, \nu \in M_K^+(X)$ ,  $N_0 * \mu \leq N_0 * \nu$  on  $X$  implies  $\int d\mu \leq \int d\nu$ .

(e) (The dominated convergence property). Let  $(\mu_\alpha)_{\alpha \in A}$  be a net in  $D^+(N_0)$  and  $\mu \in M^+(X)$ . If  $\lim_{\alpha \in A} \mu_\alpha = \mu$  and there exists  $\nu \in D^+(N_0)$  satisfying  $N_0 * \mu_\alpha \leq N_0 * \nu$  on  $X$  for all  $\alpha \in A$ , then  $\lim_{\alpha \in A} N_0 * \mu_\alpha = N_0 * \mu$ .

(f) (The injectivity). For any  $\mu, \nu \in D^+(N_0)$ ,  $N_0 * \mu = N_0 * \nu$  on  $X$  implies  $\mu = \nu$ .

For  $\mu \in D^+(N_0)$  and an open set  $\omega$  in  $X$ , we can define analogously  $N_0$ -balayaged measures of  $\mu$  on  $\omega$  and denote by  $B_{N_0}(\mu; \omega)$  their totality. It is well-known that  $B_{N_0}(\mu; \omega) \neq \phi$ . Put

$$B_{N_0}(\mu; \omega) = \{\mu' \in B_{N_0}(\mu; \omega); N_0 * \mu' = \inf \{N_0 * \mu''; \mu'' \in B_{N_0}(\mu; \omega)\}\} \quad (\text{see}^5)$$

and

$$\bar{B}_{N_0}(\mu; \omega) = \{\mu' \in B_{N_0}(\mu; \omega); N_0 * \mu' = \sup \{N_0 * \mu''; \mu'' \in B_{N_0}(\mu; \omega)\}\} \quad (\text{see}^5).$$

For an open set  $\omega$  in  $X$ , we can define analogously  $N_0$ -equilibrium measures of  $\omega$  and denote by  $E_{N_0}(\omega)$  their totality. Put

$$\underline{E}_{N_0}(\omega) = \{\gamma \in E_{N_0}(\omega); N_0 * \gamma = \inf \{N_0 * \gamma'; \gamma' \in E_{N_0}(\omega)\}\} \quad (\text{see}^5)$$

provided with  $E_{N_0}(\omega) \neq \phi$ .

LEMMA 15. *Let  $N_0$  be a shift-bounded Hunt convolution kernel on  $X$ . Then we have:*

(1) *For any  $\mu \in D^+(N_0)$  and any open set  $\omega$  in  $X$ ,  $\underline{B}_{N_0}(\mu; \omega) \neq \phi$  and  $\bar{B}_{N_0}(\mu; \omega) \neq \phi$ . Moreover,  $\underline{B}_{N_0}(\mu; \omega)$  and  $\bar{B}_{N_0}(\mu; \omega)$  form only one element.*

(2) *For any  $\mu \in D^+(N_0)$  and any two open sets  $\omega_1, \omega_2$  in  $X$  with  $\omega_1 \subset \omega_2$ , we have  $N_0 * \mu'_1 \leq N_0 * \mu'_2$  and  $N_0 * \mu''_1 \leq N_0 * \mu''_2$  on  $X$ , where  $\mu'_i \in \underline{B}_{N_0}(\mu; \omega_i)$  and  $\mu''_i \in \bar{B}_{N_0}(\mu; \omega_i)$  ( $i = 1, 2$ ).*

(3) *Put  $P(N_0) = \overline{\{N_0 * \mu; \mu \in D^+(N_0)\}}$ , where the closure is in the sense of the vague topology. For any  $\mu \in D^+(N_0)$  and any  $\eta \in P(N_0)$ ,  $N_0 * \mu \leq \eta$  in a certain open set  $\supset \text{supp}(\mu)$  implies that the same inequality holds on  $X$ .*



(4) For an open set  $\omega$  in  $X$ ,  $E_{N_0}(\mu) \neq \phi$  implies  $\underline{E}_{N_0}(\mu) \neq \phi$ . In this case,  $\underline{E}_{N_0}(\mu)$  forms only one element.

(5) For  $0 < c \in R$ , we put  $P_c(N_0) = \overline{\left\{ N_0 * \mu; \mu \in D^+(N_0), \int d\mu \leq c \right\}}$ . For any  $\mu \in D^+(N_0)$  and any  $\eta \in P_c(N_0)$ ,  $N_0 * \mu \leq \eta$  on  $X$  implies  $\int d\mu \leq c$ .

(6) Let  $(\mu_\alpha)_{\alpha \in A}$  be a net in  $D^+(N_0)$  and  $0 \neq \lambda_1, 0 \neq \lambda_2 \in M_K^+(X)$ . If there exist  $\nu \in D^+(N_0)$  and a relatively compact net  $(x_\alpha)_{\alpha \in A}$  in  $X$  such that  $N_0 * \mu_\alpha * \lambda_1 \leq N_0 * \nu * \varepsilon_{x_\alpha} * \lambda_2$  on  $X$ , then  $(\mu_\alpha)_{\alpha \in A}$  is vaguely bounded. If  $\mu_\alpha \rightarrow \mu \in M^+(X)$ , then  $\lim_{\alpha \in A} N_0 * \mu_\alpha = N_0 * \mu$ .

*Proof.* (1) Let  $(\omega_\alpha)_{\alpha \in A}$  be a net of open sets in  $X$  with  $\bar{\omega}_\alpha \subset \omega_\beta$  ( $\alpha \leq \beta$ ) and  $\bigcup_{\alpha \in A} \omega_\alpha = \omega$ . We choose  $\mu'_\alpha \in B_{N_0}(\mu; \omega_\alpha)$ . Then the complete maximum principle of  $N_0$  implies that for any  $\mu'' \in B_{N_0}(\mu; \omega)$ ,  $N_0 * \mu'_\alpha \leq N_0 * \mu''$  on  $X$ . This and the dominated convergence property of  $N_0$  show that  $(\mu'_\alpha)_{\alpha \in A}$  is vaguely bounded and every vaguely accumulation point of  $(\mu'_\alpha)_{\alpha \in A}$  as  $\omega_\alpha \uparrow \omega$  is contained in  $\underline{B}_{N_0}(\mu; \omega)$ , which gives  $\underline{B}_{N_0}(\mu; \omega) \neq \phi$ . Let  $(\omega'_\alpha)_{\alpha' \in A'}$  be a net of open sets in  $X$  with  $\omega'_\alpha \supset \bar{\omega}'_{\beta'}$  ( $\alpha' \leq \beta'$ ) and  $\bigcap_{\alpha' \in A'} \omega'_\alpha = \bar{\omega}$ . We choose  $\mu''_{\alpha'} \in B_{N_0}(\mu; \omega'_\alpha)$ . Similarly as above,  $(\mu''_{\alpha'})_{\alpha' \in A'}$  as  $\omega'_\alpha \downarrow \bar{\omega}$  is contained in  $\bar{B}_{N_0}(\mu; \omega)$ , that is,  $\bar{B}_{N_0}(\mu; \omega) \neq \phi$ . The injectivity of  $N_0$  shows that  $\underline{B}_{N_0}(\mu; \omega)$  and  $\bar{B}_{N_0}(\mu; \omega)$  form only one element.

Consequently, let  $\mu'_\alpha \in \underline{B}_{N_0}(\mu; \omega_\alpha)$ ,  $\mu' \in \underline{B}_{N_0}(\mu; \omega)$ ,  $\mu''_{\alpha'} \in \bar{B}_{N_0}(\mu; \omega'_\alpha)$  and  $\mu'' \in \bar{B}_{N_0}(\mu; \omega)$ ; then  $\lim_{\alpha \in A} \mu'_\alpha = \mu'$  and  $\lim_{\alpha' \in A'} \mu''_{\alpha'} = \mu''$ .

(2) Using the complete maximum principle of  $N_0$  and noting the above proof, we see easily (2).

(3) Let  $\nu \in M_K^+(X)$  with  $\nu \leq \mu$ . We choose a relatively compact open set  $\omega$  in  $X$  such that  $\omega \supset \text{supp}(\nu)$  and  $N_0 * \nu \leq \eta$  in  $\omega$ . By virtue of the balayability of  $N_0$ , we can choose  $\lambda \in M_K^+(X)$  such that  $\text{supp}(\lambda) \subset \bar{\omega}$ ,  $N_0 * \lambda = \eta$  in  $\omega$  and  $N_0 * \lambda \leq \eta$  on  $X$ . This shows that  $N_0 * \nu \leq N_0 * \lambda \leq \eta$  on  $X$ , and  $\nu$  being arbitrary, we have  $N_0 * \mu \leq \eta$  on  $X$ .

(4) In the same manner as in the proof of  $\underline{B}_{N_0}(\mu; \omega) \neq \phi$  in (1), we see that  $E_{N_0}(\omega) \neq \phi$  implies  $\underline{E}_{N_0}(\omega) \neq \phi$ . For any  $\gamma \in E_{N_0}(\omega)$ ,  $\underline{E}_{N_0}(\omega) = \underline{B}_{N_0}(\gamma; \omega)$ . If  $\underline{E}_{N_0}(\omega) \neq \phi$ , the injectivity of  $N_0$  shows that  $\underline{E}_{N_0}(\omega)$  forms only one element.

(5) By using the positive mass principle of  $N_0$  and the similar method to (3), we obtain (5).

(6) Evidently  $(\mu_\alpha)_{\alpha \in A}$  is vaguely bounded. We shall show only the latter half part. Let  $(K_n)_{n=1}^\infty$  be an exhaustion of  $X$ . We choose  $\varepsilon'_n \in B_{N_0}(\varepsilon, CK_n)$ . The dominated convergence property of  $N_0$  gives  $\lim_{n \rightarrow \infty} N_0 * \varepsilon'_n = 0$ . Let

$f \in C_K^+(X)$ . Since  $(x_\alpha)_{\alpha \in A}$  is relatively compact,  $\int fdN_0 * \varepsilon'_n * \varepsilon_{x_\alpha} * \nu * \lambda_2$  converges uniformly to 0 on  $(x_\alpha)_{\alpha \in A}$  as  $n \rightarrow \infty$ . Hence

$$\overline{\lim}_{\alpha \in A} \int fdN_0 * \mu_\alpha * \lambda_1 \leq \int fdN_0 * \mu * \lambda_1.$$

Using the lower semi-continuity of convolutions of non-negative Radon measures, we have  $\underline{\lim}_{\alpha \in A} \int fdN_0 * \mu_\alpha \geq \int fdN_0 * \mu$ . Thus  $\mu \in D^+(N_0)$  and  $\lim_{\alpha \in A} N_0 * \mu_\alpha = N_0 * \mu$ .

From Lemma 15 and its proof, we see the following

**LEMMA 16.** *Let  $N_0$  be a shift-bounded Hunt convolution kernel on  $X$ ,  $(\Omega_j)_{j=1}^m$  and  $(\omega_k)_{k=1}^n$  two finite families of open sets in  $X$  and let  $(\mu_j)_{j=1}^m \subset D^+(N_0)$ . Assume that  $E_{N_0}(\omega_k) \neq \phi$  ( $k = 1, 2, \dots, n$ ). Let  $\mu'_j \in \underline{B}_{N_0}(\mu_j; \Omega_j)$ ,  $\gamma_k \in \underline{B}_{N_0}(\omega_k)$  ( $j = 1, 2, \dots, m; k = 1, 2, \dots, n$ ) and let  $\eta \in P(N_0)$ . If  $\sum_{j=1}^m \sum_{k=1}^n N_0 * (\mu'_j + \gamma_k) \leq \eta$  in  $(\cup_{j=1}^m \Omega_j) \cup (\cup_{k=1}^n \omega_k)$ , then the same inequality holds on  $X$ .*

**LEMMA 17.** *Let  $N_0$  be the same as above,  $\mu \in D^+(N_0)$  and let  $\omega$  be an open set in  $X$ . For  $x \in X$ , we denote by  $\mu'_x$  and  $\mu''_x$  the unique element in  $\underline{B}_{N_0}(\mu * \varepsilon_x; \omega)$  and that in  $\overline{B}_{N_0}(\mu * \varepsilon_x; \omega)$ , respectively. Then we have:*

(1) *The mapping  $x \rightarrow \mu'_x$  and  $x \rightarrow \mu''_x$  are universally measurable, that is, for any  $f \in C_K(X)$ , the functions  $\int fd\mu'_x$  and  $\int fd\mu''_x$  of  $x$  are universally measurable on  $X$ .*

(2) *For any  $\nu \in M_K^+(X)$ ,  $(\mu * \nu)' \in \underline{B}_{N_0}(\mu * \nu; \omega)$  and  $(\mu * \nu)'' \in \overline{B}_{N_0}(\mu * \nu; \omega)$  are of form*

$$(3.3) \quad (\mu * \nu)' = \int \mu'_x d\nu(x)^{8)} \quad \text{and} \quad (\mu * \nu)'' = \int \mu''_x d\nu(x).$$

*Proof.* Let  $x \in X$  and  $(x_\alpha)_{\alpha \in A}$  be a net in  $X$  with  $x_\alpha \rightarrow x$ . Then Lemma 15 (6) shows that  $(\mu'_{x_\alpha})_{\alpha \in A}$  and  $(\mu''_{x_\alpha})_{\alpha \in A}$  are vaguely bounded and that every vaguely accumulation point of  $(\mu'_{x_\alpha})_{\alpha \in A}$  and that of  $(\mu''_{x_\alpha})_{\alpha \in A}$  as  $x_\alpha \rightarrow x$  belong to  $\underline{B}_{N_0}(\mu * \varepsilon_x; \omega)$ . This implies that the mapping  $x \rightarrow N_0 * \mu'_x$  is lower semi-continuous (i.e., for any  $f \in C_K^+(X)$ , the function  $\int fdN_0 * \mu'_x$  is lower semi-continuous) and the mapping  $x \rightarrow N_0 * \mu''_x$  is upper semi-continuous. Let  $(N_p)_{p>0}$  be the resolvent of  $N_0$ . Then, for any  $p > 0$ ,  $x \rightarrow N_0 * N_p * \mu'_x$

<sup>8)</sup> This means that for any  $f \in C_K(X)$ ,  $\int fd(\mu * \nu)' = \int \int fd\mu'_x d\nu(x)$

is also lower semi-continuous and  $x \rightarrow N_0 * N_p * \mu'_x$  is also upper semi-continuous, because  $N_p$  is also a Hunt convolution kernel on  $X$ , so that  $N_p$  possesses the dominated convergence property. Hence, for any  $f \in C_K(X)$  and any  $p > 0$ , the resolvent equation shows that  $\int f dN_p * \mu'_x$  and  $\int f dN_p * \mu''_x$  are universally measurable functions of  $x$  on  $X$ . Since  $\lim_{p \rightarrow \infty} pN_p = \varepsilon$  and there exists  $g \in C_K^+(X)$  such that  $|p\check{N}_p * f| \leq \check{N}_0 * g$  on  $X$  for all  $p > 0$ , the Lebesgue dominated convergence theorem gives  $\int f d\mu'_x = \lim_{p \rightarrow \infty} p \int f dN_p * \mu'_x$  and  $\int f d\mu''_x = \lim_{p \rightarrow \infty} p \int f dN_p * \mu''_x$ , which show that  $x \rightarrow \mu'_x$  and  $x \rightarrow \mu''_x$  are universally measurable.

We shall show the assertion (2). For any  $f \in C_K^+(X)$ ,  $\iint f d\mu'_x d\nu(X)$  and  $\iint f d\mu''_x d\nu(x)$  are defined and

$$\iint \check{N}_0 * f d\mu'_x d\nu(x) \leq \iint \check{N}_0 * f d\mu''_x d\nu(x) \leq \int f dN_0 * (\mu * \nu),$$

so that  $\int \mu'_x d\nu(x)$  and  $\int \mu''_x d\nu(x)$  belong to  $D^+(N_0)$ . We see easily that  $\int \mu'_x d\nu(x), \int \mu''_x d\nu(x) \in B_{N_0}(\mu * \nu; \omega)$ . Let  $(\omega_\alpha)_{\alpha \in A}$  be a net of open sets in  $X$  satisfying  $\bar{\omega}_\alpha \subset \omega_\beta$  ( $\alpha \preceq \beta$ ) and  $\bigcup_{\alpha \in A} \omega_\alpha = \omega$ . We choose  $\mu'_{x,\alpha} \in \underline{B}_{N_0}(\mu * \varepsilon_x; \omega_\alpha)$ . Then Lemma 15 (1), (3) show that  $N_0 * \mu'_{x,\alpha} \uparrow N_0 * \mu'_x$  as  $\omega_\alpha \uparrow \omega$ , that is,

$$N_0 * \left( \int \mu'_{x,\alpha} d\nu(x) \right) \uparrow N_0 * \left( \int \mu'_x d\nu(x) \right) \quad \text{as } \omega_\alpha \uparrow \omega.$$

This shows that  $\int \mu'_x d\nu(x) \in \underline{B}_{N_0}(\mu * \nu; \omega)$ , and Lemma 15 (1) gives the first equality in (3.3). Let  $(\omega'_{\alpha'})_{\alpha' \in A'}$  be a net of open sets in  $X$  satisfying  $\omega'_{\alpha'} \supset \bar{\omega}'_{\beta'}$  ( $\alpha' \preceq \beta'$ ) and  $\bigcap_{\alpha' \in A'} \omega'_{\alpha'} = \bar{\omega}$ . We choose  $\mu''_{x,\alpha'} \in \bar{B}_{N_0}(\mu * \varepsilon_x; \omega'_{\alpha'})$ . Similarly as above, we have

$$N_0 * \left( \int \mu''_{x,\alpha'} d\nu(x) \right) \downarrow N_0 * \left( \int \mu''_x d\nu(x) \right) \quad \text{as } \omega'_{\alpha'} \downarrow \bar{\omega},$$

and hence the second equality in (3.3) holds. Thus Lemma 17 is shown.

The following proposition will play an important role to prove our main theorem.

**PROPOSITION 18.** *Let  $N_0$  be a shift-bounded Hunt convolution kernel on  $X$  and assume that the closed subgroup generated by  $\text{supp}(N_0)$  is equal to  $X$ . Then, for any  $0 \neq \mu \in M_K^+(X)$ , there exist an open set  $\omega \neq \phi$  in  $X$*

and an open neighborhood  $V$  of the origin such that:

- (1) For any  $\mu' \in \mathbf{B}_{N_0}(\mu, \omega + V)^{9)}$ ,  $\int d\mu' < \int d\mu$ .
- (2)  $N_0$ -equilibrium measures of  $\omega$  with finite total mass do not exist.

For the poof of this proposition, we use the following result:

LEMMA 19 (see [2], [4]). *Let  $\sigma \in M^+(X)$  with  $\int d\sigma = 1$ . If a shift-bounded real Radon measure  $\mu$  on  $X$  satisfies  $\mu = \mu * \sigma$ , then, for any  $x$  in the closed subgroup  $\Gamma$  generated by  $\text{supp}(\sigma)$ , we have  $\mu = \mu * \varepsilon_x$ , that is, each  $x$  in  $\Gamma$  is a period of  $\mu$ .*

*Proof of Proposition 18.* It suffices to show the following assertion:

Let  $0 \neq f \in C_K^+(X)$ . Then there exist an open set  $\omega \neq \phi$  in  $X$  and open neighborhood  $V$  of the origin such that:

- (1') For  $(f\xi)'' \in \bar{\mathbf{B}}_{N_0}(f\xi; \omega + V)$ ,  $\int d(f\xi)'' < \int fd\xi$ .
- (2')  $\mathbf{E}_{N_0}(\omega) = \phi$ , or  $\mathbf{E}_{N_0}(\omega) \neq \phi$  and for  $\gamma \in \underline{\mathbf{E}}_{N_0}(\omega)$ ,  $\int d\gamma = \infty$ .

In fact, admit this assertion and let  $0 \neq \mu \in M_K^+(X)$ . Choose  $\varphi \in C_K^+(X)$  with  $\int \varphi d\xi = 1$ . Then there exist an open set  $\omega \neq \phi$  in  $X$  and an open neighborhood  $V$  of the origin such that, for  $f = \mu * \varphi$ , (1') and (2') are verified. Since  $\int d\mu = \int \mu * \varphi d\xi$ , Lemma 17 (2) shows that there exists  $x \in \text{supp}(\varphi)$  such that for  $(\mu * \varepsilon_x)'' \in \bar{\mathbf{B}}_{N_0}(\mu * \varepsilon_x; \omega + V)$ ,  $\int d(\mu * \varepsilon_x)'' < \int d\mu * \varepsilon_x = \int d\mu$ . We remark here that  $(\mu * \varphi)\xi = \int \mu * \varepsilon_x \varphi(x) d\xi(x)$  and for any  $y \in X$ ,  $\int d(\mu * \varepsilon_y)'' \leq \int d\mu * \varepsilon_y$ . Put  $\omega_x = \omega - \{x\}$  and  $\mu_x'' \in \bar{\mathbf{B}}_{N_0}(\mu; \omega_x + V)$ . Then we see easily that  $(\mu * \varepsilon_x)'' = \mu_x'' * \varepsilon_x$ , which implies  $\int d\mu_x'' < \int d\mu$ . We remark that  $\mathbf{E}_{N_0}(\omega) = \phi$  and  $\mathbf{E}_{N_0}(\omega_x) = \phi$  are equivalent and if  $\mathbf{E}_{N_0}(\omega) \neq \phi$ , then, for  $\gamma \in \underline{\mathbf{E}}_{N_0}(\omega)$  and  $\gamma_x \in \underline{\mathbf{E}}_{N_0}(\omega_x)$ ,  $\gamma = \gamma_x * \varepsilon_x$ . By the positive mass principle and Lemma 15 (5), we see that  $\omega_x$  and  $V$  are our required open set and open neighborhood of the origin.

Dividing into the following two cases, we shall show our required assertion.

(a) Assume that there exists  $0 \neq g \in C_X^+(X)$  with  $\overline{\lim}_{x \rightarrow \delta} N_0 * g(x) > 0$ . Then  $\int dN_0 = \infty$ . Noting that  $(N_0 * \varepsilon_x)_{x \in X}$  is vaguely bounded, we can

<sup>9)</sup> For subsets  $A, B$  of  $X$ ,  $A + B = \{x + y; x \in A, y \in B\}$ ,  $-B = \{-x; x \in B\}$ .

choose a net  $(x_\alpha)_{\alpha \in A}$  in  $X$  with  $x_\alpha \rightarrow \delta$  such that  $(N_0 * \varepsilon_{x_\alpha})_{\alpha \in A}$  converges vaguely and  $\lim_{\alpha \in A} N_0 * \varepsilon_{x_\alpha} * g(0) = \overline{\lim}_{x \rightarrow \delta} N_0 * g(x)$ . Put  $\eta = \lim_{\alpha \in A} N_0 * \varepsilon_{x_\alpha}$ ; then  $\eta \neq 0$ . Let  $(N_p)_{p > 0}$  be the resolvent of  $N_0$ . By the resolvent equation and  $p \int dN_p = 1$  ( $p > 0$ ), we have

$$\eta = pN_p * \eta \quad (p > 0).$$

Since  $\text{supp}(N_p) = \text{supp}(N_0)$  ( $p > 0$ ) and  $\eta$  is shift-bounded, Lemma 19 gives  $\eta = c\xi$  with some constant  $c > 0$ . We may assume that  $\int fd\xi = 1$ . Let  $\Omega$  be a relatively compact open set with  $\Omega \supset \text{supp}(f)$ . Since  $(N_0 * \varepsilon_x * f)_{x \in X}$  converges uniformly to  $N_0 * f$  on  $\bar{\Omega}$  as  $x \rightarrow 0$ , there exists an open neighborhood  $V$  of the origin such that  $V = -V$ ,  $\text{supp}(f) + \bar{V} \subset \Omega$  and for any  $x \in \bar{V}$ ,  $|N_0 * \varepsilon_x * f - N_0 * f| < \frac{1}{3}c$  on  $\bar{\Omega}$ . By virtue of the complete maximum principle of  $N_0$ , we have  $|N_0 * \varepsilon_x * f - N_0 * f| < \frac{1}{3}c$  on  $X$  for all  $x \in \bar{V}$ . Put  $\omega = \{x \in X; N_0 * f(x) < \frac{1}{3}c\}$  and  $\omega' = \{x \in X; N_0 * f(x) < \frac{2}{3}c\}$ . Then  $\bar{\omega} + \bar{V} \subset \omega'$ . We shall show that  $\omega$  and  $V$  are our required open set and open neighborhood of the origin. First we see that  $E_{N_0}(\omega) = \phi$ , because, if there exists  $\gamma \in E_{N_0}(\omega)$ , then  $N_0 * (\frac{1}{3}c\gamma + f\xi) \geq \frac{1}{3}c\xi$  on  $X$ , which contradicts  $p \int dN_p = 1$  for all  $p > 0$  and  $pN_p * N_0 \downarrow 0$  as  $p \downarrow 0$ . It remains to prove that (1') is verified. By Lemma 15 (2), it suffices to show that for any  $(f\xi)' \in B_{N_0}(f\xi; \omega')$ ,  $\int d(f\xi)' < \int fd\xi = 1$ . For any integer  $m \geq 1$ ,  $N_0 * (f\xi)' \leq (\frac{2}{3} + 1/m)\eta$  in a certain open set  $\supset \text{supp}((f\xi)')$ , so that Lemma 15 (3) gives  $N_0 * (f\xi)' \leq (\frac{2}{3} + 1/m)\eta$  on  $X$ . Letting  $m \uparrow \infty$  and using Lemma 15 (5), we obtain  $\int d(f\xi)' \leq \frac{2}{3}$ . Thus  $\omega$  and  $V$  are our required open set and open neighborhood of the origin.

(b) Assume that  $N_0$  vanishes at the infinity (i.e., for any  $g \in C_K(X)$ ,  $\lim_{x \rightarrow \delta} N_0 * g(x) = 0$ ). Let  $U_0$  be a relatively compact open set  $\neq \phi$  in  $X$  with  $\bar{U}_0 \subset \{x \in X; f(x) > 0\}$ . Since  $\text{supp}(N_0) \ni 0$ , we may assume that  $N_0 * f(x) > 1$  on  $\bar{U}_0$ . We choose an open set  $\omega_0 \neq \phi$  and an open neighborhood  $V$  of the origin such that  $\bar{\omega}_0 + \bar{V} \subset U_0$ . Since  $\lim_{x \rightarrow \delta} N_0 * \varepsilon_x = 0$ , we can choose inductively a sequence  $(x_n)_{n=0}^\infty$  in  $X$  with  $x_0 = 0$  and  $x_n \rightarrow \delta$  ( $n \rightarrow \infty$ ) such that, for any  $n \geq 0$  and  $m \geq 0$  with  $n \neq m$ ,

$$N_0 * \varepsilon_{x_n} * f \leq \frac{1}{2^{|n-m|+1}} \quad \text{on } \{x_m\} + U_0.$$

Put  $U_n = \{x_n\} + U_0$  ( $n = 1, 2, \dots$ ) and  $U = \bigcup_{n=1}^\infty U_n$ . Evidently  $\bar{U}_m \cap \bar{U}_n = \phi$

if  $n \neq m$ . Put  $\omega_n = \{x_n\} + \omega_0$  ( $n = 1, 2, \dots$ ) and  $\omega = \bigcup_{n=1}^{\infty} \omega_n$ . Then  $\omega + V \subset U$ . For any  $(f\xi)' \in B_{N_0}(f\xi; U)$ , we set  $(f\xi)'_n = (f\xi)'|_{\bar{\omega}_n}$  ( $n \geq 1$ ). Then, by virtue of the complete maximum principle of  $N_0$ ,

$$N_0 * (f\xi)'_n \leq \frac{1}{2^{n+1}} (N_0 * \varepsilon_{x_n} * f) \quad \text{on } X,$$

and hence  $\int d(f\xi)'_n \leq (1/2^{n+1}) \int f d\xi$ . Consequently,  $\int d(f\xi)' \leq \frac{1}{2} \int f d\xi$ . From Lemma 15 (2), it follows that for  $(f\xi)'' \in \bar{B}_{N_0}(f\xi; \omega + V)$ ,  $\int d(f\xi)'' \leq \frac{1}{2} \int f d\xi$ .

Let  $\gamma'_n \in \underline{E}_{N_0}(\omega_n)$ . Then  $N_0 * \gamma'_n \leq (N_0 * \varepsilon_{x_n} * f)\xi$  on  $X$ . For any  $n \geq 1$  and any  $k$  with  $1 \leq k \leq n$ , we have, in  $\omega_k$ ,

$$N_0 * \left( \sum_{j=1}^n \gamma'_j \right) \leq \xi + \sum_{j=1}^{k-1} (N_0 * \varepsilon_{x_j} * f)\xi + \sum_{j=k+1}^n (N_0 * \varepsilon_{x_j} * f)\xi \leq 2\xi,$$

that is,  $N_0 * (\sum_{j=1}^n \gamma'_j) \leq 2\xi$  in  $\bigcup_{j=1}^n \omega_j$ . This and Lemma 16 show that the same inequality holds on  $X$ . Thus  $\sum_{n=1}^{\infty} \gamma'_n$  converges vaguely. Put  $\gamma' = \sum_{n=1}^{\infty} \gamma'_n$ ; then  $N_0 * \gamma' \geq \xi$  in  $\omega$  and  $N_0 * \gamma' \leq 2\xi$  on  $X$ . Let  $\gamma_n \in \underline{E}_{N_0}(\bigcup_{k=1}^n \omega_k)$ . Then  $N_0 * \gamma' \geq N_0 * \gamma_n$  and  $\sum_{k=1}^n N_0 * \gamma'_k \leq 2N_0 * \gamma_n$  on  $X$ . By virtue of the dominated convergence property of  $N_0$ , we have  $\underline{E}_{N_0}(\omega) \neq \phi$ . Let  $\gamma \in \underline{E}_{N_0}(\omega)$ ; then  $\lim_{n \rightarrow \infty} \gamma_n = \gamma$ . This implies that

$$N_0 * \gamma \leq N_0 * \gamma' \leq 2N_0 * \gamma \quad \text{on } X.$$

Evidently  $\int d\gamma'_n = \int d\gamma'_m$  for all  $n \geq 1, m \geq 1$  and  $\gamma' \neq 0$ , so that  $\int d\gamma' = \infty$ .

The positive mass principle of  $N_0$  gives  $\int d\gamma = \infty$ . Thus  $\omega$  and  $V$  are our required open set and open neighborhood of the origin.

It is a question if there exist an open set  $\omega \neq \phi$  in  $X$  and an open neighborhood  $V$  of the origin such that for any  $0 \neq \mu \in M_K^+(X)$  with  $\text{supp}(\mu) \subset C(\overline{\omega + V})$  and any  $\mu' \in B_{N_0}(\mu; \omega + V)$ ,  $\int d\mu' < \int d\mu$  and  $N_0$ -equilibrium measures  $\gamma$  of  $\omega$  with  $\int d\gamma < \infty$  do not exist.

#### §4.

We return to the argument of real convolution kernels. We begin with the following

**DEFINITION 20.** For a real convolution kernel  $N$  on  $X$  and an open set  $\omega \neq \phi$  in  $X$ , we denote by  $\text{SP}_1(N; \omega)$  the vague closure of

$$\left\{ N * \mu + a\xi; \mu \in M_K^+(X), \int d\mu = 1, \text{supp}(\mu) \subset \omega, a \in R \right\}$$

and put

$$\eta_{N,\omega} = \sup \{ \eta \in \text{SP}_1(N; \omega); \eta \leq N \text{ on } X \}$$

provided that the right hand exists in  $M(X)$ . If  $\eta_{N,\omega}$  exists, we call it the  $N$ -reduced measure of  $N$  on  $\omega$ .

Assume that  $N \in (\text{SMP})$ . Then  $\eta_{N,\omega}$  always exists and satisfies  $\eta_{N,\omega} = N$  in  $\omega$ ,  $\eta_{N,\omega} \leq N$  on  $X$  (see Remarque 19 in [8]). Let  $(K_n)_{n=1}^\infty$  be an exhaustion of  $X$ . Then  $(\eta_{N,CK_n})_{n=1}^\infty$  is decreasing and  $\lim_{n \rightarrow \infty} \eta_{N,CK_n}$  is independent of the choice of  $(K_n)_{n=1}^\infty$  (see § 3 in [8]). Put  $\eta_{N,\delta} = \lim_{n \rightarrow \infty} \eta_{N,CK_n}$ . Then  $\eta_{N,\delta} = -\infty$ , i.e., for any  $0 \neq f \in C_K^+(X)$ ,  $\lim_{n \rightarrow \infty} \int f d\eta_{N,CK_n} = -\infty$ , or  $\eta_{N,\delta} \in M(X)$  (see Remarque 19 in [8]).

Proposition 9 gives immediately the following

*Remark 21.* Let  $N \in (\text{SMP}_g)$ ,  $(N, \xi) \in (\text{TSMP})$ ,  $(K_n)_{n=1}^\infty$  be an exhaustion of  $X$  and let  $(\epsilon'_{CK_n}, 0) \in \text{SB}_N((\epsilon, 0); CK_n)$  (see Proposition 11). Then, for any  $n \geq 2$ ,

$$\eta_{N,CK_n} \leq N * \epsilon'_{CK_n} \leq \eta_{N,CK_{n-1}} \quad \text{on } X.$$

The following proposition is shown in [8] (see Théorème 20).

**PROPOSITION 22.** Let  $N \in (\text{SMP})$ ,  $(N, \xi) \in (\text{TSMP})$  and let  $(\omega_n)_{n=1}^\infty$  be an open exhaustion of  $X$ . Then we have:

(1) For any  $0 < p \in R$  and any  $n \geq 1$ , there exists a uniquely determined  $(\epsilon'_{p,n}, a_{p,n}) \in M_K^+(X) \times R$  such that  $\int d\xi'_{p,n} = 1$ ,  $\text{supp}(\epsilon'_{p,n}) \subset \bar{\omega}_n$ ,  $(N + (1/p)\epsilon) * \epsilon'_{p,n} + a_{p,n}\xi = N$  in  $\omega_n$ ,  $(N + (1/p)\epsilon) * \epsilon'_{p,n} + a_{p,n}\xi \leq N$  on  $X$  and for any  $\nu \in M_K^+(X)$  with  $\int d\nu = 1$  and any  $a \in R$ ,  $(N + (1/p)\epsilon) * \nu + a\xi \geq (N + (1/p)\epsilon) * \epsilon'_{p,n} + a_{p,n}\xi$  on  $X$  whenever  $(N + (1/p)\epsilon) * \nu + a\xi \geq N$  in  $\omega_n$ .

(2) Put  $V_{p,\omega_n,\epsilon} = (1/p)\epsilon'_{p,n}$ . Then  $V_{p,\omega_n,\epsilon} \geq V_{p,\omega_{n+1},\epsilon}$  in  $\omega_n$  and  $\lim_{n \rightarrow \infty} V_{p,\omega_n,\epsilon}$  exists.

(3) Put

$$(4.1) \quad N_p = \lim_{n \rightarrow \infty} V_{p,\omega_n,\epsilon} (\in M^+(X)),$$

then  $(N_p)_{p>0}$  is a sub-markovian resolvent and independent of the choice of  $(\omega_n)_{n=1}^\infty$ .

By using Proposition 22, we have the following

LEMMA 23. *Let  $N \in (\text{SBP}_g)$ ,  $(N, \xi) \in (\text{TSMP})$  and assume that  $N$  is non-periodic. Then there exists a uniquely determined resolvent  $(N_p)_{p>0}$  such that*

$$(4.2) \quad N = pN * N_p + N_p.$$

*Proof.* First we remark that  $N \in (\text{SBP})$  and  $N \in (\text{SMP})$  are equivalent. Let  $V_{p, \omega_n \varepsilon}$ ,  $N_p$  and  $a_{p, n}$  be the same as in Proposition 22. Then, for any  $p > 0$ ,

$$(4.3) \quad \lim_{n \rightarrow \infty} ((pN + \varepsilon) * V_{p, \omega_n \varepsilon} + a_{p, n} \xi) = N.$$

Let  $(K_m)_{m=1}^\infty$  be an exhaustion of  $X$  with  $K_1 \ni 0$ . We shall show that for any  $m \geq 2$ ,  $N \neq \eta_{N, CK_m}$ . Assume contrary that for an  $m \geq 2$ ,  $N = \eta_{N, CK_m}$ . Then Remark 21 gives  $N = N * \varepsilon'_{CK_m}$ , where  $(\varepsilon'_{CK_m}, 0) \in \text{SB}_N((\varepsilon, 0); CK_m)$ . Let  $\Gamma$  be the closed subgroup generated by  $\text{supp}(\xi'_{CK_m})$ ; then  $\Gamma \neq \{0\}$ . For any  $x \in X$ ,  $N * (\varepsilon - \varepsilon_x)$  is shift-bounded (see Remarque 4 in [8]), and Lemma 19 shows that for any  $y \in \Gamma$ ,  $N * (\varepsilon - \varepsilon_x) * \varepsilon_y = N * (\varepsilon - \varepsilon_x)$ . This implies that for any  $x \in \Gamma$  and any integer  $n \geq 1$ ,  $N - N * \varepsilon_{nx} = n(N - N * \varepsilon_x)$ . Since for any  $f \in C_K^+(X)$ ,  $\check{N} * f$  is upper bounded (see Remark 7 (3)), we have  $\int f d(N - N * \varepsilon_x) \geq 0$ , and  $\Gamma$  being a subgroup of  $X$ , we see that  $N = N * \varepsilon_x$  for all  $x \in \Gamma$ . This contradicts the non-periodicity of  $N$ . Thus  $N \neq \eta_{N, CK_m}$  for all  $m \geq 2$ . Next we shall show that  $(N_p)_{p>0}$  is markovian. From (4.1),  $\int d\varepsilon'_{CK_m} = 1$  and  $(pN + \varepsilon) * V_{p, \omega_n \varepsilon} + a_{p, n} \xi \uparrow N$  as  $n \uparrow \infty$ , it follows that

$$(4.4) \quad N - N * \varepsilon'_{CK_m} = p(N - N * \varepsilon'_{CK_m}) * N_p + N_p * (\varepsilon - \varepsilon'_{CK_m}).$$

Assume that  $(N_p)_{p>0}$  is not markovian. Then, for any  $p > 0$ ,  $p \int dN_p < 1$ . From (4.4), it follows that for any  $p > 0$ , any  $n \geq 1$  and any  $m \geq 1$ ,

$$N - N * \varepsilon'_{CK_m} = (N - N * \varepsilon'_{CK_m}) * (pN_p)^n + \frac{1}{p} \sum_{k=1}^n (pN_p)^k * (\varepsilon - \varepsilon'_{CK_m}),$$

where  $(pN_p)^1 = pN_p$  and  $(pN_p)^n = (pN_p)^{n-1} * (pN_p)$  ( $n \geq 2$ ). Letting  $n \uparrow \infty$ , we have

$$N - N * \varepsilon'_{CK_m} = \frac{1}{p} \sum_{k=1}^\infty (pN_p)^k * (\varepsilon - \varepsilon'_{CK_m}).$$



Since  $\int d(\sum_{k=1}^{\infty} (pN_p)^k) < \infty$  and  $\int d\varepsilon'_{CK_m} = 1$ , we have  $\int d(N - N * \varepsilon'_{CK_m}) = 0$ , so that  $N = N * \varepsilon'_{CK_m}$ . This contradicts  $N \neq \eta_{N,CK_m}$  and  $\eta_{N,CK_{m-1}} \geq N * \varepsilon'_{CK_m}$  ( $m \geq 2$ ). Thus  $(N_p)_{p>0}$  is markovian. In the same manner as in [8] (see Théorème 20 and Remarque 24), we see the rest of the proof.

**DEFINITION 24.** Let  $N \in (\text{SMP})$ . If a sub-markovian resolvent  $(N_p)_{p>0}$  satisfying (4.2) exists, then  $(N_p)_{p>0}$  is called the resolvent associated with  $N$ .

The resolvent associated with  $N$  is uniquely determined if it exists (see Remarque 24 in [8]).

**LEMMA 25.** Let  $N \in (\text{SMP})$  and  $(N, \xi) \in (\text{TSMP})$ . Assume that  $\eta_{N,\delta} \neq -\infty$ ,  $N$  is non-periodic and that the resolvent  $(N_p)_{p>0}$  associated with  $N$  exists and is markovian. Put  $N' = \eta_{N,\delta}$  and  $N_0 = N - N'$ . Then  $N_0$  is a shift-bounded Hunt convolution kernel on  $X$ ,  $N_0 = \lim_{p \rightarrow 0} N_p$  and every point in the closed subgroup generated by  $\text{supp}(N_0)$  is a period on  $N'$ .

*Proof.* Let  $(K_n)_{n=1}^{\infty}$  and  $(\omega_m)_{m=1}^{\infty}$  be an exhaustion of  $X$  and an open exhaustion of  $X$ , respectively. We choose  $(\varepsilon'_{n,m}, a_{n,m}) \in \text{SB}_N((\varepsilon, 0); CK_n \cap \omega_m)$  whenever  $CK_n \cap \omega_m \neq \emptyset$ . Then  $N * \varepsilon'_{n,m} + a_{n,m} \xi \uparrow \eta_{N,CK_n}$  as  $m \uparrow \infty$  (see Remarque 19 in [8]). Here we may assume that  $(\varepsilon'_{n,m})_{m=1}^{\infty}$  converges vaguely as  $m \rightarrow \infty$ . Put  $\varepsilon'_n = \lim_{m \rightarrow \infty} \varepsilon'_{n,m}$ ; then  $\int d\varepsilon'_n \leq 1$ . Since  $\int dN_p = 1/p$  ( $p > 0$ ), we have, for any  $p > 0$  and any  $n \geq 1$ ,

$$\begin{aligned}
 (4.5) \quad p(N - \eta_{N,CK_n}) * N_p &= \lim_{m \rightarrow \infty} p(N - N * \varepsilon'_{n,m} - a_{n,m} \xi) * N_p \\
 &= \lim_{m \rightarrow \infty} (N - N * \varepsilon'_{n,m} - N_p + N_p * \varepsilon'_{n,m} - a_{n,m} \xi) \\
 &= N - \eta_{N,CK_n} - N_p + N_p * \varepsilon'_n.
 \end{aligned}$$

Letting  $n \uparrow \infty$ , we have  $pN_0 * N_p = N_0 - N_p$ . Letting  $p \downarrow 0$  in (4.5), we have  $\lim_{p \downarrow 0} N_p \geq N - \eta_{N,CK_n}$ . Thus we see  $\lim_{p \rightarrow 0} N_p = N_0$ , that is,  $(N_p)_{p>0}$  is the resolvent of  $N_0$ . Since  $N$  is non-periodic, (4.2) shows that  $N_p$  is also non-periodic ( $p > 0$ ), which implies that  $N_0$  is also non-periodic. Remark 14 (1), (2) show that  $N_0$  is a shift-bounded Hunt convolution kernel. On the other hand, we have  $pN' * N_p = N'$  for all  $p > 0$ . Let  $\Gamma$  be the closed subgroup generated by  $\text{supp}(N_0)$ . For any  $x \in X$ ,  $N - N * \varepsilon_x$  is shift-bounded (see Remarque 4 in [8]), and  $N' \in \text{SP}_1(N)$  gives the shift-boundedness of  $N' - N' * \varepsilon_x$ . Lemma 19 and  $\text{supp}(N_0) = \text{supp}(N_p)$  ( $p > 0$ ) show that for any  $y \in \Gamma$ ,  $(N' - N' * \varepsilon_x) * \varepsilon_y = N' - N' * \varepsilon_x$ . This implies

that for any  $x \in \Gamma$  and any integer  $n \geq 1$ ,  $N' - N' * \varepsilon_{nx} = n(N' - N' * \varepsilon_x)$ . For any  $f \in C_K^+(X)$ , we have  $\check{N}' * f(x) \leq \check{N}' * f(x) \leq \sup_{y \in \text{supp}(f)} \check{N}' * f(y)$  on  $X$ . Similarly as in Lemma 23, we have  $N' = N' * \varepsilon_x$  for all  $x \in \Gamma$ . Thus every point in  $\Gamma$  is a period of  $N'$ .

We shall give the proof of the “only if” part in Theorem 2. By Remark 7, it suffices to show the following

**PROPOSITION 26.** *If a real convolution kernel  $N$  on  $X$  is semi-balayable, non-periodic and satisfies  $(N, \xi) \in (\text{TSMP})$ , then  $\eta_{N, \delta} = -\infty$ .*

*Proof.* Assume contrary that  $\eta_{N, \delta} \neq -\infty$ . Then  $\eta_{N, \delta} \in M(X)$ . Put  $N' = \eta_{N, \delta}$  and  $N_0 = N - N'$ . We denote by  $\Gamma$  the closed subgroup generated by  $\text{supp}(N_0)$ . First we shall show that  $N' \in (\text{SMP})$ . Let  $\mu, \nu \in M_K^+(X)$  with  $\int d\mu = \int d\nu \neq 0$  and  $a \in R$ . Assume that  $N' * \mu \leq N' * \nu + a\xi$  in a certain open set  $\omega' \supset \text{supp}(\mu)$ . By Lemma 23 and Lemma 25, we have  $N' * \mu \leq N' * \nu + a\xi$  in  $\omega' + \Gamma$ . We choose a relatively compact open set  $\omega$  in  $X$  such that  $\omega' \supset \bar{\omega} \supset \omega \supset \text{supp}(\mu)$ . Let  $(\mu', a') \in \text{SB}_N(\mu, 0); C(\bar{\omega} + \Gamma)$ . Then  $N * \mu' + a'\xi \leq N' * \mu$  in  $C(\text{supp}(\mu) + \Gamma)$ . Put  $c = \int d\mu$ . Then  $N * \mu \in \text{SP}_c(N)$ . Hence Proposition 9 gives  $N * \mu' + a'\xi \leq N' * \mu$  on  $X$ . Evidently  $N * \mu' + a'\xi = N' * \mu$  in  $C(\bar{\omega} + \Gamma)$ . For an exhaustion  $(K_n)_{n=1}^\infty$  of  $X$ , we choose  $\varepsilon'_{CK_n} \in B_{N_0}(\varepsilon; CK_n)$ . Then  $\text{supp}(\varepsilon'_{CK_n}) \subset \Gamma$  and  $\int d\varepsilon'_{CK_n} = 1$  (see Remark 14 (2) and Lemmas 23, 25), so that

$$N * \mu' * \varepsilon'_{CK_n} + a'\xi \leq N' * \mu * \varepsilon'_{CK_n} = N' * \mu \quad \text{on } X$$

and

$$N * \mu' * \varepsilon'_{CK_n} + a'\xi = N' * \mu \quad \text{in } C(\bar{\omega} + \Gamma).$$

Letting  $n \uparrow \infty$ , we obtain that

$$N' * \mu' + a'\xi \leq N' * \mu \quad \text{on } X \quad \text{and} \quad N' * \mu' + a'\xi = N' * \mu \quad \text{in } C(\bar{\omega} + \Gamma),$$

because  $\lim_{n \rightarrow \infty} N_0 * \varepsilon'_{CK_n} = 0$ . Hence  $N' * \mu' = N * \mu'$  in  $C(\bar{\omega} + \Gamma)$ , which shows that  $\text{supp}(N_0 * \mu') \subset \bar{\omega} + \Gamma$ . This implies  $\text{supp}(\mu') \subset \bar{\omega} + \Gamma$ . On the other hand,  $\text{supp}(\mu') \subset \overline{C(\bar{\omega} + \Gamma)}$ , that is,  $\text{supp}(\mu')$  is contained in the boundary  $\partial(\bar{\omega} + \Gamma)$  of  $\bar{\omega} + \Gamma$ . Thus  $N * \mu' + a'\xi \leq N' * \mu \leq N' * \nu + a\xi$  in  $\omega' + \Gamma \supset \text{supp}(\mu')$ , and Proposition 9 gives  $N * \mu' + a'\xi \leq N' * \nu + a\xi$  on  $X$ . This implies  $N' * \mu \leq N' * \nu + a\xi$  in  $C(\bar{\omega} + \Gamma)$ , that is,  $N' * \mu \leq N' * \nu + a\xi$  on  $X$ , which shows that  $N' \in (\text{SMP})$ . From  $(N, \xi) \in (\text{TSMP})$  and  $N' \in (\text{SMP})$ , we see also  $(N', \xi) \in (\text{TSMP})$ .

Evidently  $N_0$  may be considered as a shift-bounded Hunt convolution kernel on  $\Gamma$ . We denote by  $\xi_r$  a fixed Haar measure on  $\Gamma$ . Proposition 18 shows that, for any positive Radon measure  $\mu \neq 0$  on  $\Gamma$  with compact support (i.e.,  $\mu \in M_K^+(\Gamma)$ ), there exist an open set  $\omega_r \neq \phi$  in  $\Gamma$  and a relatively compact open neighborhood  $V_r$  of the origin in  $\Gamma$  such that:

(A) For any  $\mu'' \in B_{N_0,r}(\mu; \omega_r + V_r)$ ,  $\int d\mu'' < \int d\mu$ .

(B)  $E_{N_0,r}(\omega_r) = \phi$ , or  $E_{N_0,r}(\omega_r) \neq \phi$  and for any  $\gamma \in E_{N_0,r}(\omega_r)$ ,  $\int d\gamma = \infty$ ,

where  $N_0$  being considered as a shift-bounded Hunt convolution kernel on  $\Gamma$ ,  $B_{N_0,r}(\mu; \omega_r + V_r)$  denotes the totality of  $N_0$ -balayaged measures of  $\mu$  on  $\omega_r + V_r$  and  $E_{N_0,r}(\omega_r)$  denotes the totality of  $N_0$ -equilibrium measures of  $\omega_r$ <sup>10)</sup>. Let  $V$  be a relatively compact open neighborhood of the origin in  $X$  with  $\bar{V} \cap \Gamma = \bar{V}_r$ . Put  $\omega_v = \omega_r + V$ ; then  $\omega_v$  is open in  $X$ . We choose another open neighborhood  $U$  of the origin in  $X$  such that  $U = -U$  and  $U + U \subset V$ . We may consider  $M_K^+(\Gamma)$  as a subset of  $M_K^+(X)$ . Choose  $(\mu', a') \in SB_N((\mu, 0); \omega_v)$ . Then  $N * \mu \geq N * \mu' + a'\xi$  on  $X$  implies  $N' * \mu \geq N' * \mu' + a'\xi$  on  $X$ . Assume that  $N' * \mu - N' * \mu' - a'\xi = 0$ . Then  $N_0 * \mu' = N_0 * \mu$  in  $\omega_v$  and  $N_0 * \mu' \leq N_0 * \mu$  on  $X$ . Hence  $\text{supp}(\mu') = \bar{\omega}_v \cap \Gamma = (\bar{\omega}_r + \bar{V}) \cap \Gamma = \bar{\omega}_r + \bar{V}_r$ . Thus we may consider  $\mu'$  as in  $M^+(\Gamma)$ . This shows that  $\mu' \in B_{N_0,r}(\mu; \omega_r + V_r)$  and  $\int d\mu' = \int d\mu$ , which contradicts (A). Therefore  $N' * \mu - N' * \mu' - a'\xi \neq 0$ . By  $N' \in (\text{SMP})$  and Proposition 9, we have  $\text{supp}(N' * \mu - N' * \mu' - a'\xi) \cap \text{supp}(\mu) \neq \phi$ , which implies  $\text{supp}(N' * \mu - N' * \mu' - a'\xi) \supset \Gamma$ . Let  $f \in C_K^+(X)$  with  $\text{supp}(f) \subset U$  and  $f(0) > 0$ . Then there exists  $g \in C_K^+(X)$  such that  $g \leq f$ ,  $g(0) > 0$  and

$$(4.6) \quad (N' * \mu - N' * \mu' - a'\xi) * f \geq \xi_r * g \quad \text{on } X.$$

Since  $N_0 * \mu' = N_0 * \mu + (N' * \mu - N' * \mu' - a'\xi)$  in  $\omega_v$ , we obtain that

$$(4.7) \quad N_0 * \mu' * f = N_0 * \mu * f + (N' * \mu - N' * \mu' - a'\xi) * f \quad \text{in } \omega_r + U.$$

Let  $(\omega_{r,\alpha})_{\alpha \in A}$  be a net of relatively compact open sets in  $\Gamma$  with  $\bar{\omega}_{r,\alpha} \subset \omega_{r,\beta}$  ( $\alpha \leq \beta$ ) and  $\bigcup_{\alpha \in A} \omega_{r,\alpha} = \omega_r$ ,  $\gamma_\alpha \in E_{N_0,r}(\omega_{r,\alpha})$  ( $\alpha \in A$ ) and let  $\mu''_\alpha \in B_{N_0,r}(\mu; \omega_r)$ <sup>11)</sup>. Then, by (4.6) and (4.7), we have

<sup>10)</sup> In the case of  $E_{N_0,r}(\omega_r) \neq \phi$ , each  $\gamma \in E_{N_0,r}(\omega_r)$  satisfies  $\text{supp}(\gamma) \subset \bar{\omega}_r$ ,  $N_0 * \gamma \leq \xi_r$  and  $N_0 * \gamma = \xi_r$  on  $\omega_r$ .

<sup>11)</sup> Similarly as in the definition of  $B_{N_0}(\mu; \omega)$ , we define  $B_{N_0,r}(\mu; \omega_r)$  from  $B_{N_0,r}(\mu; \omega_r)$ .

$$\begin{aligned}
N_0 * (\mu''_{\omega_r} + \gamma_a) * g &\leq N_0 * \mu * g + \xi_r * g \\
&\leq N_0 * \mu * f + (N' * \mu - N' * \mu' - a'\xi) * f \\
&= N_0 * \mu' * f \quad \text{in } \omega_r + U.
\end{aligned}$$

Since  $\text{supp}((\mu''_{\omega_r} + \gamma_a) * g) \subset \omega_r + U$ , the complete maximum principle of  $N_0$  gives  $N_0 * (\mu''_{\omega_r} + \gamma_a) * g \leq N_0 * \mu' * f$  on  $X$ . Letting  $\omega_{r,\alpha} \uparrow \omega_r$ , we see, from the dominated convergence property of  $N_0$ , that there exists  $\gamma \in E_{N_0, r}(\omega_r)$  such that

$$N_0 * (\mu''_{\omega_r} + \gamma) * g \leq N_0 * \mu' * f \quad \text{on } X$$

(see also Lemma 15 (6)). By the positive mass principle of  $N_0$  (see also Lemma 15 (5)), we have  $(\int d\mu''_{\omega_r} + \int d\gamma) \cdot \int g d\xi \leq (\int d\mu') \cdot \int f d\xi$ , which implies  $\int d\gamma < \infty$ . This contradicts (B). The assumption  $\eta_{N,\delta} \neq -\infty$  leads to this contradiction. Consequently,  $\eta_{N,\delta} = -\infty$ . This completes the proof.

Let  $(\alpha_t)_{t \geq 0}$  be a vaguely continuous convolution semi-group on  $X$ . It is said to be recurrent if there exists  $0 \neq f \in C_K^+(X)$  with  $\lim_{t \rightarrow \infty} \int_0^t \int f d\alpha_s ds = \infty$ , and it is said to be semi-transient if  $\lim_{t \rightarrow \infty} \alpha_t = 0$  and  $\mu \in M_K^0(X)$ ,  $(\int_0^t \alpha_s * \mu ds)_{t > 0}$  is vaguely bounded.

As we mentioned in Section 1, Theorem 2 and main theorems in [8] (Théorèmes 52 and 52') imply Theorem 1. By Theorem 2 and a result in [8] (see Théorème 25), it can be also stated as follows:

**THEOREM 27.** *If a real convolution kernel  $N$  on  $X$  is semi-balayable, non-periodic and satisfies  $\inf_{x \in X} N * f(x) \leq 0$  for all  $f \in C_K^0(X)$ , then there exists a uniquely determined vaguely continuous, markovian, semi-transient and recurrent convolution semi-group  $(\alpha_t)_{t \geq 0}$  on  $X$  such that for any  $t > 0$ ,  $N \geq N * \alpha_t$  and*

$$\lim_{t \rightarrow 0} \frac{N - N * \alpha_t}{t} = \varepsilon.$$

In Theorem 2, it is a question if the condition  $\inf_{x \in X} N * f(x) \leq 0$  for all  $f \in C_K^0(X)$  can be removed. By Theorem 2 and Proposition 28 in [8], we have the following

*Remark 28.* Assume that a real convolution kernel  $N$  on  $X$  satisfies the same conditions as in Theorem 27. Then, for any  $\mu \in D^+(N)$  with

$\int d\mu < \infty$  and any open set  $\omega \neq \phi$  in  $X$ ,  $\underline{\text{SB}}_N((\mu, 0); \omega) \neq \phi$  and it forms only one element.

In fact, it is known that if  $\mu \in M_K^+(X)$ ,  $\underline{\text{SB}}_N((\mu, 0); \omega) \neq \phi$  (see Proposition 28 in [8]). Assume that  $\text{supp}(\mu)$  is non-compact. Then we write  $\mu = \sum_{n=1}^{\infty} \mu_n$ , where  $\mu_n \in M_K^+(X)$ . Let  $(\mu'_n, a'_n) \in \underline{\text{SB}}_N((\mu_n, 0); \omega)$ . Then  $a'_n \leq 0$ . Let  $\omega'$  be a relatively compact open set  $\neq \phi$  in  $X$  with  $\bar{\omega}' \subset \omega$  and  $(\nu, b) \in \underline{\text{SB}}_N((\mu, 0); \omega')$  (see Lemma 8). Then  $\sum_{n=1}^{\infty} a'_n \geq b$ , that is,  $\sum_{n=1}^{\infty} a'_n > -\infty$ . This implies that  $\sum_{n=1}^{\infty} \mu'_n \in D^+(N)$ . Hence we see easily that  $(\sum_{n=1}^{\infty} \mu'_n, \sum_{n=1}^{\infty} a'_n) \in \underline{\text{SB}}_N((\mu, 0); \omega)$ , that is,  $\underline{\text{SB}}_N((\mu, 0); \omega) \neq \phi$ . Let  $(\mu', a')$  and  $(\mu'', a'')$  be in  $\underline{\text{SB}}_N((\mu, 0); \omega)$ . Then  $N * \mu' + a'\xi = N * \mu'' + a''\xi$ . Let  $(N_p)_{p>0}$  be the resolvent associated with  $N$  and  $x \in X$ . Since  $N * \mu' * (\varepsilon - \varepsilon_x)$  and  $N * \mu'' * (\varepsilon - \varepsilon_x)$  are shift-bounded, the above equality and (4.2) give

$$N_p * (\mu' * (\varepsilon - \varepsilon_x)) = N_p * (\mu'' * (\varepsilon - \varepsilon_x)) \quad \text{for all } p > 0,$$

which implies  $\mu' - \mu' * \varepsilon_x = \mu'' - \mu'' * \varepsilon_x$ . Letting  $x \rightarrow \delta$ , we have  $\mu' = \mu''$ , because  $\int d\mu' = \int d\mu'' = \int d\mu < \infty$ , so that  $a' = a''$ . Thus  $\underline{\text{SB}}_N((\mu, 0); \omega)$  forms only one element.

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