

# THE SPACE OF DIRICHLET-FINITE SOLUTIONS OF THE EQUATION $\Delta u = Pu$ ON A RIEMANN SURFACE

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## Introduction and preliminaries

1. Let  $R$  be an open Riemann surface. By a *density*  $P$  on  $R$  we mean a non-negative and continuously differentiable functions  $P(z)$  of local parameters  $z = x + iy$  such that the expression  $P(z)dx dy$  is invariant under the change of local parameters  $z$ . In this paper we always assume that  $P \not\equiv 0$  unless the contrary is explicitly mentioned. We consider an elliptic partial differential equation

$$(1) \quad \Delta u = Pu, \quad \Delta = \partial^2/\partial x^2 + \partial^2/\partial y^2,$$

which is invariantly defined on  $R$ . For absolutely continuous functions  $f$  in the sense of Tonelli defined on  $R$ , we denote *Dirichlet integrals* and *energy integrals* of  $f$  taken over  $R$  by

$$D_R[f] = \iint_R (|\partial f/\partial x|^2 + |\partial f/\partial y|^2) dx dy$$

and

$$E_R[f] = \iint_R (|\partial f/\partial x|^2 + |\partial f/\partial y|^2 + P|f|^2) dx dy$$

respectively. By a solution of (1) on  $R$  we mean a twice continuously differentiable function which satisfies the relation (1) on  $R$ . We denote by  $PB$  (or  $PD$  or  $PE$ ) the totality of bounded (or Dirichlet-finite or energy-finite) solutions of (1) on  $R$ . We also denote by  $PBD = PB \cap PD$  and  $PBE = PB \cap PE$ . If the class  $X$  contains no non-constant function, then we denote the fact by  $R \in O_X$ , where  $X$  stands for one of classes  $PB$ ,  $PD$ ,  $PE$ ,  $PBD$  or  $PBE$ . Here we remark that a constant solution of (1) is necessarily zero, since we have assumed that  $P \not\equiv 0$  on  $R$ . We also use the notation  $R \in O_0$  to denote the fact that  $R$  is a

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parabolic Riemann surface. Ozawa [5], [6] proved that

$$O_G \subset O_{PB} \subset O_{PE} = O_{PBE}$$

and under the condition  $\iint_R P dx dy < \infty$ ,  $O_{PB} = O_{PE} = O_{PBE}$ .

Functions considered in this paper are always assumed to be real-valued. For a class  $\mathfrak{X}$  of functions, we denote by  $\mathfrak{X}^+$  the totality of non-negative functions in  $\mathfrak{X}$ .

A subdomain of  $R$  is said to be analytic if its relative boundary consists of a finite number of analytic closed Jordan curves.

2. As far as the author knows a little is published about the class  $PD$  or  $O_{PD}$  (cf. Royden [8]). The aim of the present paper is to show that the class  $PD$  shares in many properties of the class  $HD$ , the totality of Dirichlet-finite harmonic functions on  $R$ . First we show  $O_{PB} \subset O_{PD}$  (Theorem 1). With the classification scheme of Ozawa we then get

$$O_G \subset O_{PB} \subset O_{PD} \subset O_{PBD} \subset O_{PE} = O_{PBE}$$

and under the condition  $\iint_R P dx dy < \infty$ ,  $O_{PB} = O_{PD} = O_{PBD} = O_{PE} = O_{PBE}$ . It is an interesting open question to settle whether the above inclusions are proper or not when  $\iint_R P dx dy = \infty$ . Next we prove that the class  $PD$  forms a vector lattice (Theorem 2). Hence in particular any Dirichlet-finite solution is represented as a difference of two non-negative Dirichlet-finite solutions. We believe that this will make further investigations of the class  $PD$  much easier. We then prove that the vector space structure of  $PD$  is completely determined by the behaviour of  $P$  at the ideal boundary of  $R$ . In other words, if  $R_0$  is an analytic compact subdomain of  $R$  such that  $R - \bar{R}_0$  is connected and if we denote by  $P_0D$  the class of all Dirichlet-finite solutions on  $R - \bar{R}_0$  which vanish continuously on  $\partial R_0$ , then the classes  $PD$  and  $P_0D$  are isomorphic as vector spaces (Theorem 3). Here  $P_0D$  forms a Hilbert space with reproducing kernel with respect to Dirichlet-norm (Theorem 4). Finally we characterize the property  $O_{PD}$  by a maximum principle (Theorem 5). A similar consideration as our Theorem 5 for the property  $O_{PE}$  is found in the recent work of Ozawa [6].

3. For convenience we state some fundamental facts for solutions of (1) which we shall use later. In this section we admit the case  $P \equiv 0$ . A non-

negative (or non-positive) solution on  $R$  does not take its maximum (or minimum) in  $R$  unless it is a constant. A solution on  $R$  which takes both of positive and negative values does not take its maximum and minimum in  $R$ . If  $R$  is a bordered compact surface and  $u$  is a non-negative solution of (1) and  $h$  is a harmonic function such that  $u$  and  $h$  are continuous on  $R \cup \partial R$  and  $h \geq u$  on  $\partial R$ , then  $h \geq u$  on  $R$ . We shall quote these facts as *maximum principle*.

For a compact subset  $K$  of  $R$ , there exists a positive constant  $k$  such that it holds the inequality

$$k^{-1}u(p) \leq u(q) \leq ku(p)$$

for any non-negative solution  $u$  on  $R$  and for any two points  $p$  and  $q$  in  $K$ . We shall call this inequality as *Harnack type inequality*.

A monotone sequence of solutions on  $R$  which is bounded at a point of  $R$  converges to a solution uniformly on any compact subset of  $R$ . A bounded sequence of solutions on  $R$  contains a subsequence converging to a solution on  $R$  uniformly on any compact subset of  $R$ . We shall quote these facts as *Harnack type theorem*.

If a sequence of solutions on  $R$  converges to a function uniformly on each compact subset of  $R$ , then the limiting function is a solution and the sequence of differentials of these solutions converges to the differential of this limiting solution.

A bounded solution on  $R$  except a compact subset of logarithmic capacity zero can be continued to a solution defined on  $R$ .

Other important facts for the equation  $\Delta u = Pu$  is the solvability of Dirichlet problem on any analytic compact subdomain with continuous boundary value and the existence of Green's function of  $\Delta u = Pu$  with respect to an arbitrary Riemann surface  $R$  unless  $P \equiv 0$  on  $R$ .

For proofs of these facts, refer to Myrberg's fundamental work [2] and [3].

4. For an analytic compact subdomain  $D$  of  $R$  and a continuous function  $f$  defined on a set  $S$  containing  $D$ , we denote by  $f_D$  the continuous function on  $S$  defined by  $f_D = f$  on  $S - D$  and  $\Delta f_D = Pf_D$  on  $D$ .

A continuous function  $f$  defined on a subdomain  $U$  of  $R$  is said to be a

subsolution (or supersolution) if for any point  $p_0$  in  $U$  there exists an analytic compact subdomain  $D_0$  of  $R$  such that  $p_0 \in D_0 \subset \bar{D}_0 \subset U$  and  $f_D \geq f$  (or  $f_D \leq f$ ) on  $U$  for any analytic subdomain  $D$  of  $D_0$  with  $p_0 \in D \subset \bar{D} \subset D_0$ . A non-positive (or non-negative) constant is a subsolution (or supersolution). The functions  $cf + g$ , where  $c$  is a non-negative constant, and  $\max(f, g)$  (or  $\min(f, g)$ ) are subsolutions (or supersolutions) along with  $f$  and  $g$ . A solution is a subsolution and at the same time supersolution. Although the notions of subsolutions and supersolutions are of local character, we can derive the following global properties.

LEMMA 1. *Let  $f$  be a subsolution (or supersolution) defined on a subdomain  $U$  of  $R$  such that  $\sup_U f \geq 0$  (or  $\inf_U f \leq 0$ ). Then  $f$  does not take its maximum (or minimum) in  $U$  unless  $f$  is a constant.*

*Proof.* We only treat the case when  $f$  is a subsolution, since the situation for supersolution is quite parallel to that of subsolution. Contrary to the assertion, assume that  $u$  takes its maximum in  $U$ . Then we can find a point  $p_0$  in  $U$  which lies in the boundary of the set  $\{p; u(p) = \max_U u\}$ , since  $f$  is not constant in  $U$ . Now we can find an analytic compact domain  $D_0$  such that  $p_0 \in D_0 \subset \bar{D}_0 \subset U$  and  $f_D \geq f$  for any analytic subdomain  $D$  of  $D_0$  with  $p_0 \in D \subset \bar{D} \subset D_0$ . At any point  $p$  in  $\partial D$ ,

$$f_D(p_0) \geq f(p_0) \geq f(p) = f_D(p).$$

This shows that the solution  $f_D$  in  $D$  takes its maximum in  $D$ . Hence by the maximum principle  $f_D$  is a constant and so  $f = f(p_0)$  on  $\partial D$ . By arbitrariness of  $D$  in  $D_0$ , we conclude that  $f = f(p_0)$  in  $D_0$ , which contradicts the definition of  $p_0$ . Q.E.D.

LEMMA 2. *A continuous function  $f$  defined on a subdomain  $U$  of  $R$  is a subsolution (or supersolution) if and only if  $f_D \geq f$  (or  $f_D \leq f$ ) for any analytic compact subdomain  $D$  such that  $D \subset U$ .*

*Proof.* Consider the function  $\varphi = f - f_D$  on  $D$ . This is a subsolution in  $D$  and so from Lemma 1  $\sup_D \varphi = \sup_{\partial D} \varphi = 0$ . Thus  $\varphi \leq 0$  on  $D$  or  $f_D \geq f$ . Q.E.D.

From this lemma we can conclude that a function which is a subsolution and at the same time a supersolution is a solution.

LEMMA 3. *Suppose that  $f$  is a twice continuously differentiable function*

defined on a subdomain  $U$  of  $R$ . Then  $f$  is a subsolution (or supersolution) in  $U$  if and only if  $\Delta f - Pf \geq 0$  (or  $\Delta f - Pf \leq 0$ ) on  $U$ .

*Proof.* First we show the sufficiency of our condition. Let  $D$  be an arbitrary analytic compact subdomain such that  $D \subset U$ . Put  $\varphi = f - f_D$  on  $D$ . We denote by  $G$  the Green's function with respect to  $D$  with the pole  $p$ , which is an arbitrary point in  $D$ . By Green's formula,

$$\varphi(p) = (2\pi)^{-1} \iint_D (\Delta\varphi - P\varphi)G \, dx dy.$$

As  $\Delta\varphi - P\varphi \geq 0$  (or  $\Delta\varphi - P\varphi \leq 0$ ), so  $\varphi(p) \geq 0$  (or  $\varphi(p) \leq 0$ ). Thus  $\varphi \geq 0$  (or  $\varphi \leq 0$ ) on  $D$  or  $f_D \geq f$  (or  $f_D \leq f$ ). Hence  $f$  is a subsolution (or supersolution).

Next we show the necessity of our condition. Contrary to the assertion, assume the existence of a point in  $D$  and hence a subdomain  $D$  of  $U$  such that  $\Delta f - Pf < 0$  (or  $\Delta f - Pf > 0$ ) in  $D$ . Then from the sufficiency of our condition we conclude that  $f$  is a supersolution (or subsolution) in  $D$ . As  $f$  is a sub- and supersolution in  $D$ , so  $f$  is a solution in  $D$ . Then  $\Delta f - Pf = 0$  in  $D$ . This is a contradiction. Thus we have shown that  $\Delta f - Pf \geq 0$  (or  $\Delta f - Pf \leq 0$ ) in  $U$ .

Q.E.D.

5. Let  $U$  be an analytic compact subdomain of  $R$ . We denote by  $M(\bar{U})$  the totality of continuous functions on  $\bar{U}$  which are absolutely continuous in the sense of Tonelli in  $U$  with finite Dirichlet integral taken over  $U$ . We also denote by  $M^2(\bar{U})$  the totality of functions  $f$  in  $M(\bar{U})$  with  $f = \varphi$  on  $\partial U$ , where  $\varphi$  is a fixed element in  $M(\bar{U})$ . Then we have

DIRICHLET PRINCIPLE: *if  $u$  satisfies  $\Delta u = 0$  on  $U$  and  $u = \varphi$  on  $\partial U$ , then  $D_c[u] \leq D_c[f]$  for all  $f$  in  $M^2(\bar{U})$ , where the equality holds only for  $f = u$ .*

This simple fact plays an important and almost essential role in the study of the class  $HD$  in the theory of harmonic functions. This Dirichlet principle is a special case, i.e.  $P \equiv 0$  on  $U$ , of the following

ENERGY PRINCIPLE: *if  $u$  satisfies  $\Delta u = Pu$  on  $U$  and  $u = \varphi$  on  $\partial U$ , then  $E_c[u] \leq E_c[f]$  for all  $f$  in  $M^2(\bar{U})$ , where the equality holds only for  $f = u$ .*

The proof of this is an immediate consequence of the identity  $E_c[f] = E_c[u] + E_c[f - u]$  which follows from Green's formula. From the standpoint that we are asking to what extent the theory of the class  $HD$  can be extended

to the class  $PD$ , we desire to get the validity of Dirichlet principle for solutions of  $\Delta u = Pu$ . Needless to say, this cannot be expected in general unless  $P \equiv 0$ . Hence to get the validity of Dirichlet principle for solutions of  $\Delta u = Pu$ , we have to impose some restrictions on the class  $M^p(\bar{U})$ . For the aim, we denote by  $S(\bar{U})$  the class of all non-negative functions in  $M(\bar{U})$  which are subsolutions in  $U$  and by  $S^p(\bar{U})$  the totality of functions in  $S(\bar{U})$  such that  $f = \varphi$  on  $\partial U$ , where  $\varphi$  is a fixed function in  $S(\bar{U})$ . Then we have the following almost trivial but very useful fact, which we shall quote as weak Dirichlet principle.

**LEMMA 4 [WEAK DIRICHLET PRINCIPLE].** *If  $u$  satisfies  $\Delta u = Pu$  on  $U$  and  $u = \varphi$  on  $\partial U$ , then  $D_U[u] \leq D_U[f]$  for all  $f$  in  $S^p(\bar{U})$ , where the equality holds only for  $f = u$ .*

*Proof.* As  $f - u$  is a subsolution in  $U$  with  $f - u = 0$  on  $\partial U$ , so by maximum principle (Lemma 1)  $f - u \leq 0$  in  $U$ . Since  $f$  is non-negative,  $u^2 - f^2 \geq 0$  on  $U$ . From this and the energy principle

$$D_U[f] - D_U[u] \geq \iint_U P(u^2 - f^2) dx dy \geq 0.$$

Next suppose that  $D_U[f] = D_U[u]$ . Then from above we get  $E_U[f] = E_U[u]$ . By the energy principle, we finally get  $f = u$ . Q.E.D.

### Existence of bounded solutions

6. Virtanen [9] proved that the existence of a non-constant Dirichlet-finite harmonic function implies the existence of a non-constant bounded harmonic function. First we prove such a Virtanen type theorem for the equation  $\Delta u = Pu$ .

**THEOREM 1.** *The existence of a non-constant Dirichlet-finite solution of  $\Delta u = Pu$  implies the existence of a non-constant bounded solution of  $\Delta u = Pu$ .*

*Proof.* Let  $u$  be a non-constant  $PD$ -function on  $R$ . Contrary to the assertion, assume that there exists no non-constant bounded solution of  $\Delta u = Pu$  on  $R$ . Hence, in particular,  $u$  is not bounded. We take an exhaustion  $\{R_n\}_1^\infty$  of  $R$  consisting of analytic compact subdomains  $R_n$  such that  $R - \bar{R}_1$  is connected. Without loss of generality, we may assume  $u > 0$  on  $\partial R_1$ . Let  $u_n^*$  be

the continuous function defined on  $\bar{R}_n - R_1$  such that  $u_n^*$  is the solution in  $R_n - \bar{R}_1$  and  $u_n^* = 0$  on  $\partial R_n$  and  $u_n^* = u$  on  $\partial R_1$ . By the maximum principle

$$m \geq u_{n+1}^* \geq u_n^* \geq 0$$

on  $\bar{R}_n - R_1$ , where  $m = \sup_{\partial R_1} u$ . Hence by the Harnack type theorem  $\{u_n^*\}$  converges to a solution  $u^*$  on  $R - \bar{R}_1$  which is continuous on  $R - R_1$  with boundary value  $u^* = u$  on  $\partial R_1$  and  $m \geq u^* \geq 0$  on  $R - R_1$ . By energy principle

$$E_{R_n - \bar{R}_1}[u_n^*] \geq E_{R_{n+1} - \bar{R}_1}[u_{n+1}^*].$$

By Fatou's lemma  $E_{R - \bar{R}_1}[u^*] < \infty$  and a fortiori  $D_{R - \bar{R}_1}[u^*] < \infty$ . We put  $u^{**} = u - u^*$ , which is not identically zero, since  $u^{**} \equiv 0$  implies the boundedness of  $u$ . Then  $u^{**}$  is a non-constant Dirichlet-finite solution in  $R - \bar{R}_1$  vanishing on  $\partial R_1$ .

Next we put  $f = |u^{**}|$ . This is a Dirichlet-finite subsolution in  $R - \bar{R}_1$  vanishing on  $\partial R_1$ . We denote by  $v_n$  (resp.  $h_n$ ) the continuous function on  $\bar{R}_n - R_1$  which is a solution (resp. harmonic) in  $R_n - \bar{R}_1$  with boundary value  $f$  on  $\partial(R_n - \bar{R}_1)$ . By maximum principle

$$f \leq v_n \leq h_n$$

and the sequences  $\{v_n\}$  and  $\{h_n\}$  are non-decreasing. By using Dirichlet principle.

$$D_{R_n - \bar{R}_1}[h_n] \leq D_{R_n - \bar{R}_1}[f].$$

As  $\partial R_1$  consists of analytic curves and  $h_n = 0$  on  $\partial R_1$  and Dirichlet integral of  $h_n$  is bounded by  $D[f]$ , so  $\{h_n\}$  converges to a harmonic function  $h$  with finite Dirichlet integral on  $R - \bar{R}_1$ . Thus  $f \leq v_n \leq h$  and so by the Harnack type theorem,  $\{v_n\}$  converges to a solution  $v$  such that

$$f \leq v \leq h,$$

which shows  $v = 0$  on  $\partial R_1$  and  $v > 0$  in  $R - \bar{R}_1$ . As  $D[h] < \infty$ , so  $h^2$  admits a harmonic majorant  $h^*$  (cf. Parreau [7]). Hence  $v^2$  admits a harmonic majorant  $h^*$ . Here we notice that  $v^2$  is a subsolution. In fact,

$$\Delta v^2 - P v^2 = P v^2 + 2|\text{grad } v|^2 \geq 0.$$

Hence by Lemma 3,  $v^2$  is a subsolution. We denote by  $v_n^*$  the continuous function on  $\bar{R}_n - R_1$  such that  $v_n^*$  is the solution in  $R_n - \bar{R}_1$  with boundary value  $v^2$

on  $\partial(R_n - \bar{R}_1)$ . Then by the maximum principle

$$v^2 \leq v_n^* \leq v_{n+1}^* \leq h^*$$

on  $\bar{R}_n - R_1$ . Hence by the Harnack type theorem  $\{v_n^*\}$  converges to a solution  $v^*$  such that  $v^2 \leq v^*$ .

Let  $w_n$  be the continuous function on  $\bar{R}_n - R_1$  and the solution in  $R_n - R_1$  with boundary values  $w_n = 0$  on  $\partial R_1$  and  $w_n = 1$  on  $\partial R_n$ . By the maximum principle

$$1 \geq w_n \geq w_{n+1} \geq 0$$

on  $\bar{R}_n - R_1$  and so by the Harnack type theorem  $\{w_n\}$  converges to a solution  $w(p; \partial R, R - \bar{R}_1)$  on  $R - \bar{R}_1$ . As we have assumed  $R \in 0_{PB}$ , so by a theorem of Ozawa [5],  $w(p; \partial R, R - \bar{R}_1) \equiv 0$ .

Fix an arbitrary point  $p$  in  $R - \bar{R}_1$ . For integers  $n$  such that  $R_n - \bar{R}_1$  contains  $p$ , we denote by  $G_n(q, p)$  the Green's function of the equation  $\Delta u - Pu = 0$  with respect to  $R_n - \bar{R}_1$  with pole  $p$ . We put

$$d\mu_n(q) = \frac{1}{2\pi} \frac{\partial G_n(q, p)}{\partial v_q} ds_q$$

on  $\partial(R_n - \bar{R}_1)$ , where  $\partial/\partial v$  denotes the inner normal derivative on  $\partial(R_n - \bar{R}_1)$  and  $ds$  denotes the line element of  $\partial(R_n - \bar{R}_1)$ . By Green's formula

$$v(p) = \int_{\partial R_n} v d\mu_n$$

and

$$v^*(p) = \int_{\partial R_n} v^* d\mu_n$$

and

$$w_n(p) = \int_{\partial R_n} w_n d\mu_n.$$

By Schwarz's inequality

$$(v(p))^2 = \left( \int_{\partial R_n} v d\mu_n \right)^2 \leq \int_{\partial R_n} d\mu_n \cdot \int_{\partial R_n} v^2 d\mu_n.$$

Using  $v^2 \leq v^*$ , we get  $(v(p))^2 \leq w_n(p)v^*(p)$ . Hence by making  $n \nearrow \infty$ ,

$$(v(p))^2 \leq w(p; \partial R, R - \bar{R}_1)v^*(p).$$

Since  $p$  is arbitrary in  $R - \bar{R}_1$  and  $w(p; \partial R, R - \bar{R}_1) \equiv 0$ , we get  $v \equiv 0$ . This is a contradiction. Thus  $R \notin O_{PB}$ . Q.E.D.

7. REMARK TO THEOREM 1. *Let  $R_0$  be an analytic compact subdomain of  $R$  such that  $R - \bar{R}_0$  is connected. Assume that there exists a non-constant Dirichlet-finite solution  $u$  of  $\Delta u = Pu$  on  $R - \bar{R}_0$  which vanishes continuously on  $\partial R_0$ . Then there exists a non-constant bounded solution of  $\Delta u = Pu$ .*

The proof of this fact is contained in the proof of Theorem 1. We must notice that this fact is not true in general in the case when  $P \equiv 0$  on  $R$ , i.e. in the harmonic case. In fact, if  $R \in O_{HB} - O_G$ , then the harmonic measure of the ideal boundary of  $R$  relative to the domain  $R - \bar{R}_0$  is a non-constant and Dirichlet-finite harmonic function on  $R - \bar{R}_0$  which vanishes on  $\partial R_0$  but there exists no non-constant bounded harmonic function on  $R$ . ( $O_{HB}$  denotes the class of all Riemann surfaces on which no non-constant bounded harmonic function exist. For the existence of  $R$  in  $O_{HB} - O_G$ , confer Tôki [9].)

#### Lattice property of the class $PD$

8. It is known that the class  $HD$  forms a vector lattice (cf. [4]). Here the lattice operations in  $HD$  are induced one from the usual function ordering in the class of all harmonic functions. Corresponding to this fact, we prove that the class  $PD$  forms a vector lattice with lattice operations induced by the function ordering in the class of all solutions. More precisely, for two solutions  $u$  and  $v$  we denote by  $u \vee v$  (or  $u \wedge v$ ) the solution  $w$  such that  $w \geq u$  and  $v$  (or  $w \leq u$  and  $v$ ) and  $w \leq w'$  (or  $w \geq w'$ ) for any solution  $w'$  such that  $w' \geq u$  and  $v$  (or  $w' \leq u$  and  $v$ ). The function  $u \vee v$  does not exist in general. Clearly the necessary and sufficient condition for the existence of  $u \vee v$  is that there exists a solution which is less smaller than  $u$  and  $v$ .

THEOREM 2. *The class  $PD$  forms a vector lattice with lattice operations  $\vee$  and  $\wedge$ . In particular any Dirichlet-finite solution of  $\Delta u = Pu$  can be represented as a difference of two non-negative Dirichlet-finite solutions of  $\Delta u = Pu$ .*

*Proof.* If  $PD$  does not contains no non-constant function, our assertion is obvious. Hence we may assume  $R \notin O_{PD}$  and so by Theorem 1  $R \notin O_{PB}$ . It is known that  $O_G \subset O_{PB}$  (cf. Ozawa [5]). Thus  $R \notin O_G$ .

First we prove that  $u \vee 0$  exists and belongs to  $PD$  for any  $u$  in  $PD$ . For the aim we put  $f = \max(u, 0)$ , which is a subsolution on  $R$ . We take an exhaustion  $\{R_n\}_0^\infty$  of  $R$  consisting of analytic subdomains. Let  $v_n$  be the solution in  $R_n$  with boundary value  $u$  on  $\partial R_n$  ( $n \geq 1$ ). By the maximum principle

$$f \leq v_n \leq v_{n+1}$$

on  $R_n$  and by the weak Dirichlet principle

$$(1) \quad D_{R_n}[v_n] \leq D_{R_n}[f].$$

We denote by  $h_n$  the harmonic function in  $R_n - \bar{R}_0$  with boundary value 1 on  $\partial R_0$  and 0 on  $\partial R_n$ . Then by the maximum principle and Dirichlet principle

$$0 \leq h_n \leq h_{n+1} \leq 1$$

and

$$D_{R_n - \bar{R}_0}[h_n] \geq D_{R_{n+1} - \bar{R}_0}[h_{n+1}]$$

and  $\{h_n\}$  converges to a harmonic function  $h$  on  $R - \bar{R}_0$  and

$$D_{R - \bar{R}_0}[h] = \lim_n D_{R_n - \bar{R}_0}[h_n].$$

By  $R \notin O_G$ ,  $h$  is non-constant and  $D_{R - \bar{R}_0}[h] > 0$ . By Green's formula

$$(2) \quad \begin{aligned} \int_{\partial R_0} (v_n - f)^* dh_n &= \int_{\partial(R_n - \bar{R}_0)} (v_n - f)^* dh_n \\ &= \iint_{R_n - \bar{R}_0} d(v_n - f) \wedge {}^* dh_n. \end{aligned}$$

By Schwarz's inequality and by (1)

$$(3) \quad \begin{aligned} \left| \iint_{R_n - \bar{R}_0} d(v_n - f) \wedge {}^* dh_n \right|^2 &\leq D_{R_n - \bar{R}_0}[v_n - f] D_{R_n - \bar{R}_0}[h_n] \\ &\leq 4 D[f] D_{R_n - \bar{R}_0}[h_n]. \end{aligned}$$

As we have from (2) and (3)

$$\inf_{\partial R_0} |v_n - f| \int_{\partial R_0} {}^* dh_n \leq 2(D[f] D_{R_n - \bar{R}_0}[h_n])^{1/2}$$

and by Green's formula

$$\int_{\partial R_n} {}^* dh_n = D_{R_n - \bar{R}_0}[h_n],$$

so we get

$$\inf_{\partial R_0} |v_n - f| \leq 2(D[f]/D_{R_n - \bar{R}_0}[h_n])^{1/2} \leq 2(D[f]/D_{R - \bar{R}_0}[h])^{1/2}.$$

We fix a point  $p_0$  in  $R_0$ . By the Harnack type inequality there exists a finite and positive constant  $k$  such that

$$v_n(p_0) \leq k \inf_{\partial R_0} v_n.$$

Hence by putting  $m = \sup_{\partial R_0} |f|$ ,

$$v_n(p_0) \leq km + 2k(D[f]/D_{R - \bar{R}_0}[h])^{1/2}.$$

Thus by the Harnack type theorem the non-decreasing sequence  $\{v_n\}$  of solutions converges to a solution  $v$  on  $R$  and by Fatou's lemma

$$D[v] \leq \liminf_n D_{R_n}[v_n] \leq D[f] < \infty.$$

Hence  $v$  belongs to the class  $PD$  and  $v \geq f$  or  $v \geq u$  and  $0$ . To conclude  $v = u \vee 0$ , we have to show that  $v' \geq v$  for any solution  $v'$  such that  $v' \geq u$  and  $0$ . This follows from the inequality  $v' \geq v_n \geq f$ , which is a consequence of the maximum principle.

For two arbitrary elements  $u$  and  $v$  in  $PD$ ,  $(u - v) \vee 0$  exists and belongs to the class  $PD$  as we have seen above. Clearly the element  $w = (u - v) \vee 0 + v$  belongs to the class  $PD$  and  $w = u \vee v$ . The existence  $u \wedge v$  in  $PD$  is immediate if we notice the relation  $u \wedge v = -((-u) \vee (-v))$ .

Hence we have proved that the class  $PD$  forms a lattice with respect to the operations  $\vee$  and  $\wedge$ . These operations are easily seen to be compatible with the vector space structure of  $PD$ . Thus the class  $PD$  forms a vector lattice with lattice operations  $\vee$  and  $\wedge$ .

The last part is nothing but the Jordan decomposition of the element  $u$  in  $PD$ :  $u = u \vee 0 - (- (u \wedge 0))$ . Q.E.D.

9. REMARK 1 TO THEOREM 2. *Suppose that  $R$  is embedded into a Riemann surface  $R'$  as its subsurface and  $\Gamma$  consists of a finite number of analytic closed Jordan curves which are contained in the boundary of  $R$  relative to  $R'$ . Moreover suppose that the density  $P$  on  $R$  is the restriction of a density  $P'$  on  $R'$  to  $R$ . Assume that two functions  $u$  and  $v$  in  $PD(R)$  are continuously extended to  $R \cup \Gamma$ . Then  $u \vee v$  and  $u \wedge v$  are continuously extended to  $R \cup \Gamma$  and  $u \vee v = \max(u, v)$  and  $u \wedge v = \min(u, v)$  on  $\Gamma$ .*

*Proof.* As we have identities  $u \vee v = (u - v) \vee 0 + v$ ,  $\max(u, v) = \max(u$

$-v, 0) + v$ ,  $u \wedge v = -((-u) \vee (-v))$  and  $\min(u, v) = -\max(-u, -v)$ , so we have only to prove the above assertion for  $u - v$  and  $0$  in  $PD(R)$  and for the operation  $\vee$ . Hence we have to prove that  $u \vee 0$  is continuously extended on  $R \cup \Gamma$  and  $u \vee 0 = \max(u, 0)$  on  $\Gamma$  if  $u$  is continuous on  $R \cup \Gamma$ .

Let  $\{R_n^*\}_1$  be a sequence of analytic compact subdomains  $R_n^*$  of  $R'$  such that  $R_n^* \subset R_{n+1}^*$  and  $\partial R_n^*$  (relative to  $R'$ ) contains  $\Gamma$  and  $\partial R_n^* - \Gamma$  is contained in  $R$  and  $R = \bigcup_n R_n^*$ . We put  $f = \max(u, 0)$ , which is continuous on  $R \cup \Gamma$  and a subsolution in  $R$ . We denote by  $v_n^*$  the solution of  $\Delta u = Pu$  in  $R_n^*$  with boundary value  $f$  on  $\partial R_n^*$ . By the maximum principle,

$$f \leq v_n^* \leq v_{n+1}^* \leq u \vee 0$$

on  $R_n^*$ . Hence by the definition of  $u \vee 0$ ,  $u \vee 0 = \lim_n v_n^*$ . Now we denote by  $w$  the solution of  $\Delta u = Pu$  on  $R_1^*$  with boundary value  $f$  on  $\Gamma$  and  $u \vee 0$  on  $\partial R_1^* - \Gamma$ . Again by the maximum principle,  $f \leq v_n^* \leq w$  on  $R_1^*$  and by making  $n \nearrow \infty$ ,  $f \leq u \vee 0 \leq w$ , which shows that  $u \vee 0 = w$  on  $R_1^*$  and so  $u \vee 0$  is continuous on  $R_1^* \cup \partial R_1^*$  and a fortiori on  $R \cup \Gamma$  and  $u \vee 0 = f = \max(u, 0)$ .

REMARK 2 TO THEOREM 2. *From the proof of Theorem 2, we can easily see that the following inequality holds:*

$$D_R[u \vee 0], D_R[u \wedge 0] \leq D_R[u].$$

### The class $PD$ and the ideal boundary of $R$

10. It is well known that  $O_{HD}$ -property of a Riemann surface is determined by its ideal boundary. The corresponding facts are also valid for the equation  $\Delta u = Pu$ . In our case, more strong facts hold, i.e. the vector space structure of the class  $PD$  is completely determined by the behaviour of  $P$  at the ideal boundary of  $R$ . This means that vector spaces  $PD$  and  $P'D$  are isomorphic if  $P$  and  $P'$  are two densities on  $R$  which are not identically zero on  $R$  and  $P \equiv P'$  except a compact subset of  $R$ . This fact is also formulated as follows. Let  $R_0$  be an analytic compact subdomain of  $R$  such that  $R - \bar{R}_0$  is connected. We denote by  $P_0D$  the class of all Dirichlet-finite solutions of  $\Delta u = Pu$  on  $R - \bar{R}_0$  vanishing continuously at  $\partial R_0$ . Then we have

THEOREM 3. *The class  $PD$  is isomorphic to the class  $P_0D$  as vector spaces.*

*Proof.* We take an exhaustion  $\{R_n\}_0^\infty$  of  $R$  such that  $R_n$  is an analytic

compact subdomain of  $R$ . With each  $u$  in  $PD^+$ , we associate a function  $u^*$  as follows. We denote by  $u_n^*$  the solution in  $R_n - \bar{R}_0$  ( $n \geq 1$ ) with boundary values  $u_n^* = u$  on  $\partial R_0$  and  $u_n^* = 0$  on  $\partial R_n$ . By the maximum principle,

$$u_n^* \leq u_{n+1}^* \leq u$$

and

$$0 \leq u_n^* \leq \sup_{\partial R_0} u.$$

By the Harnack type theorem,  $\{u_n^*\}$  converges to a solution  $u^*$  in  $R - \bar{R}_0$  such that  $u^* = u$  on  $\partial R_0$  and  $0 \leq u^* \leq u$  and  $0 \leq u^* \leq \sup_{\partial R_0} u$  on  $R - \bar{R}_0$ . By the energy principle,

$$E_{R_{n+1} - \bar{R}_0}[u_{n+1}^*] \leq E_{R_n - \bar{R}_0}[u_n^*] < \infty.$$

Hence by Fatou's lemma

$$E_{R - \bar{R}_0}[u^*] \leq \liminf_n E_{R_n - \bar{R}_0}[u_n^*] \leq E_{R_1 - \bar{R}_0}[u_1^*] < \infty$$

and a fortiori

$$D_{R - \bar{R}_0}[u^*] < \infty.$$

Clearly the mapping  $u \rightarrow u^*$  satisfies

$$(1) \quad (u_1 + u_2)^* = u_1^* + u_2^*$$

and

$$(2) \quad (cu)^* = cu^*,$$

where  $c$  is a non-negative constant. Now we put  $\pi u = u - u^*$ , which is an element in  $P_0D^+$ . Hence we get a mapping  $\pi$  of  $PD^+$  into  $P_0D^+$  such that

$$(3) \quad \pi(u_1 + u_2) = \pi u_1 + \pi u_2$$

and

$$(4) \quad \pi(cu) = c\pi u,$$

where  $c$  is a non-negative constant. These follow from (1) and (2).

We first show that  $\pi$  is onto, i.e. there exists a  $w$  in  $PD^+$  such that  $\pi w = v$  for any  $v$  in  $P_0D^+$ . If  $v \equiv 0$ , then we have only to take  $w \equiv 0$ . So we may suppose that  $v \not\equiv 0$ . We fix a point  $p_0$  in  $R_0$  and a sequence  $\{R_{-m}\}_1^\infty$  of analytic subdomains of  $R$  such that  $R_0 \supset \bar{R}_{-m} \supset R_{-m} \supset \bar{R}_{-(m+1)}$  and  $\bigcap_1^\infty \bar{R}_{-m} = \{p_0\}$ . We denote by  $w_{m,n}$  the solution in  $R_n - \bar{R}_{-m}$  with boundary values  $v$  on  $\partial R_n$  and 0

on  $\partial R_{-m}$ . By the maximum principle

$$0 \leq w_{m,n} \leq w_{m+1,n} \leq \sup_{\partial R_n} v.$$

Hence by the Harnack type theorem  $\{w_{m,n}\}_{m=1}^{\infty}$  converges to a solution  $w_n$  on  $R_n - \{p_0\}$  such that

$$0 \leq w_n \leq \sup_{\partial R_n} v$$

and

$$w_n \geq v$$

on  $R_n - R_0$ . Hence  $w_n$  can be continued to  $R_n$  so as to be a solution on  $R_n$  and if we set  $w_{m,n} = 0$  (resp.  $v = 0$ ) in  $R_{-m}$  (resp.  $R_0$ ), then  $w_{m,n}$  (resp.  $v$ ) is a subsolution in  $R_n$ . By the weak Dirichlet principle,

$$D_{R_n - \bar{R}_0}[v] \geq D_{R_n - \bar{R}_{-m}}[w_{m,n}] \geq D_{R_n - \bar{R}_{-(m+1)}}[w_{m+1,n}].$$

Hence by Fatou's lemma, we get

$$D_{R_n}[w_n] \leq D[v].$$

As  $v \leq w_n$ , so by the maximum principle

$$v \leq w_n \leq w_{n+1}.$$

Now we take an analytic compact subdomain  $V$  in  $R_1 - \bar{R}_0$  such that  $(R_1 - \bar{R}_0) - \bar{V}$  is a domain. We denote by  $h_n$  the harmonic function with boundary values 1 on  $\partial V$  and 0 on  $\partial R_n$ . Then by Green's formula

$$\begin{aligned} (5) \quad \int_{\partial V} (w_n - v)^* dh_n &= \int_{\partial(R_n - \bar{V})} (w_n - v)^* dh_n \\ &= \iint_{R_n - \bar{V}} d(w_n - v) \wedge {}^* dh_n. \end{aligned}$$

By Schwarz's inequality

$$(6) \quad \iint_{R_n - \bar{V}} d(w_n - v) \wedge {}^* dh_n \leq D_{R_n}[w_n - v] D_{R_n - \bar{V}}[h_n].$$

Hence by (5) and (6)

$$\inf_{\partial V} (w_n - v) \int_{\partial V} {}^* dh_n \leq 2(D_{R_n}[v] D_{R_n - \bar{V}}[h_n])^{1/2}.$$

As we have by Green's formula

$$\int_{\partial V} {}^* dh_n = D_{R_n - \bar{V}}[h_n],$$

so we get

$$\inf_{\partial V} (w_n - v) \leq 2(D[v]/D_{R_n-\bar{v}}[h_n])^{1/2}.$$

By the remark to Theorem 1,  $R$  does not belong to  $O_{PB}$  and so by Ozawa's lemma  $R$  does not belong to  $O_G$ , since  $v \not\equiv 0$ . Hence  $\{h_n\}$  converges increasingly to a non-constant harmonic function  $h$  on  $R - \bar{V}$  and the sequence  $\{D_{R_n-\bar{v}}[h_n]\}$  converges decreasingly to  $D_{R-\bar{v}}[h]$ , which is strictly positive. By the Harnack type inequality there exists a constant  $k$  for a fixed point  $p$  in  $V$  such that  $w_n(p) \leq k \inf_{\partial V} w_n$  for all  $n$ . Hence by putting  $\alpha = \sup_{\partial V} v$ ,

$$w_n(p) \leq k\alpha + 2k(D[v]/D_{R-\bar{v}}[h])^{1/2} < \infty.$$

So, by the Harnack type theorem, the non-decreasing sequence  $\{w_n\}$  converges to a solution  $w$  on  $R$  such that  $w \geq v$  and by Fatou's lemma

$$D[w] \leq \liminf_n D_{R_n}[w_n] \leq D[v] < \infty.$$

Thus  $w$  belongs to the class  $PD^+$ . To conclude  $\pi w = v$ , we have to show  $w^* = w - v$ . For the aim we put  $w'_n = w_n - v \geq 0$ . As  $w_n - v = w_n$  converges to  $w - v = w$  uniformly on  $\partial R_0$ , so we can find for an arbitrary given positive number  $\epsilon$  an  $N$  such that for any  $n \geq N$

$$0 \leq w_n^* - w'_n \leq \epsilon$$

on  $\partial R_0$ , where  $w_n^*$  is, by the definition of the operation  $*$ , the solution in  $R_n - \bar{R}_0$  with boundary values  $w$  on  $\partial R_0$  and 0 on  $\partial R_n$ . As  $w'_n = 0$  on  $\partial R_n$ , so we get by the maximum principle

$$0 \leq w_n^* - w'_n \leq \epsilon$$

on  $R_n - \bar{R}_0$ . Notice that  $\lim_n w_n^* = w^*$  and  $\lim_n w'_n = w - v$ . Hence by making  $n \nearrow \infty$  in the above inequality,  $0 \leq w^* - (w - v) \leq \epsilon$ . This shows that  $w^* = w - v$ . Thus we have proved that  $\pi w = v$ ,  $w \in PD^+$ , or that  $\pi$  is a mapping of  $PD^+$  onto  $P_0D^+$ .

Now we extend  $\pi$  to the mapping of  $PD$  onto  $P_0D$ . By Theorem 2, any function  $u$  in  $PD$  can be expressed as

$$u = u' - u'',$$

where  $u'$  and  $u''$  are in  $PD^+$ . We define  $\pi u$  by

$$\pi u = \pi u' - \pi u'',$$

which belongs to  $P_0D$ . This definition does not depend on the special choice of the decomposition  $u = u' - u''$ . In fact, assume that  $u = \tilde{u}' - \tilde{u}''$  is another such decomposition. Then  $u' + \tilde{u}'' = \tilde{u}' + u''$ . Hence by (3),  $\pi u' + \pi \tilde{u}'' = \pi \tilde{u}' + \pi u''$  or  $\pi u' - \pi u'' = \pi \tilde{u}' - \pi \tilde{u}''$ . It is easily seen from (3) and (4) that  $\pi$  is a linear mapping of  $PD$  into  $P_0D$ .

By Remark 1 to Theorem 2, any  $v$  in  $P_0D$  can be expressed as  $v = v' - v''$ , where  $v'$  and  $v''$  are in  $P_0D^+$ . As  $\pi$  maps  $PD^+$  onto  $P_0D^+$ , so the extended  $\pi$  maps  $PD$  onto  $P_0D$ .

Finally we show that  $\pi$  is one-to-one. Assume that  $\pi u = 0$  for a  $u$  in  $PD$ . We have to show that  $u = 0$ . Let  $u = u' - u''$  be a decomposition such that  $u'$  and  $u''$  are in  $PD^+$ . Then  $\pi u' = \pi u''$  or  $u' - u'^* = u'' - u''^*$  or

$$u' - u'' = u'^* - u''^*.$$

From this we have to conclude that  $u' - u'' \equiv 0$ . Contrary to the assertion assume that  $u' - u'' \not\equiv 0$ . Let  $\{u_n'^*\}$  and  $\{u_n''^*\}$  be defining sequences of  $u'^*$  and  $u''^*$  respectively. Then  $u_n'^* - u_n''^*$  vanishes on  $\partial R_n$  and  $v_n'^* - v_n''^* = v_n' - v_n''$  on  $\partial R_0$ . By the maximum principle,

$$|u_n'^* - u_n''^*| \leq \sup_{\partial R_0} |u' - u''|.$$

As  $u_n'^* - u_n''^*$  converges to  $u'^* - u''^*$ , so

$$|u'^* - u''^*| \leq \sup_{\partial R_0} |u' - u''|.$$

Thus we have

$$\begin{aligned} \sup_R |u' - u''| &= \max(\sup_{R - \bar{R}_0} |u' - u''|, \sup_{R_0} |u' - u''|) \\ &= \max(\sup_{R - \bar{R}_0} |u'^* - u''^*|, \sup_{\partial R_0} |u' - u''|) \\ &= \sup_{\partial R_0} |u' - u''|. \end{aligned}$$

There exists a point  $p$  in  $\partial R_0$  such that

$$\sup_{\partial R_0} |u' - u''| = |u'(p) - u''(p)|.$$

Replacing  $u' - u''$  by  $u'' - u'$ , if necessary, we may assume that

$$u'(p) - u''(p) > 0.$$

Then there exists a compact neighborhood  $U$  of such that  $u' - u'' > 0$  in  $U$ . As  $u' - u''$  does not take its maximum in  $U$  unless it is a constant, so  $u' - u'' \equiv c$  in  $U$ , where  $c$  is a positive constant. Now we put

$$R_c = \{q \in R; u'(q) - u''(q) = c\}.$$

Then  $R_c$  contains  $p$  and so it is not empty. By the similar argument as above,  $R_c$  is open in  $R$ . Clearly  $R_c$  is closed. Thus by the connectedness of  $R$ ,  $R_c = R$ , or  $u' - u'' \equiv c > 0$ . This is a contradiction, since any non-zero constant is not a solution. Thus we have proved  $u' - u'' \equiv 0$  or  $u \equiv 0$ . This shows that  $\pi$  is one-to-one.

Hence  $\pi$  is a one-to-one linear mapping of  $PD$  onto  $P_0D$  and so the class  $PD$  is isomorphic to  $P_0D$  as vector spaces. Q.E.D.

11. REMARK TO THEOREM 3. In the proof of Theorem 3, we have constructed an isomorphism  $\pi$  of  $PD$  onto  $P_0D$ . From the proof we can easily see that

$$\sup_{R-\bar{R}_0} |\pi u| = \sup_R |u|.$$

Hence  $\pi$  and  $\pi^{-1}$  preserve boundedness. If we denote by  $P_0BD$  the totality of bounded functions in  $P_0D$ , then we can state that the normed spaces  $PBD$  and  $P_0BD$  are isometrically isomorphic, where the norms in  $PBD$  and  $P_0BD$  are sup. norms.

Thus the condition  $R \notin O_{PBD}$  is equivalent to the fact  $P_0BD \neq \{0\}$ .

### Hilbert space $P_0D$ and its reproducing kernel

12. Only in this section we admit the case  $P \equiv 0$ . Let  $R_0$  be analytic compact subdomain of  $R$  such that  $R - \bar{R}_0$  is connected. We denote by  $P_0D$  the totality of Dirichlet-finite solutions on  $R - \bar{R}_0$  vanishing continuously on  $\partial R_0$ . We define the inner product of elements  $u$  and  $v$  in  $P_0D$  by the following

$$(u, v) = \iint_{R-\bar{R}_0} \left( \frac{\partial u}{\partial x} \frac{\partial v}{\partial x} + \frac{\partial u}{\partial y} \frac{\partial v}{\partial y} \right) dx dy.$$

Hence  $\|u\| = (u, u)^{1/2} = (D_{R-\bar{R}_0}[u])^{1/2}$ . First we prove the following

LEMMA 5. *There exist a finite-valued function  $c(p)$  and a neighborhood  $U(p)$  of  $p$  in  $R - \bar{R}_0$  such that for any function  $u$  in the class  $P_0D$*

$$|u(q)| \leq c(p) \|u\|$$

*holds for any  $q$  in  $U(p)$ .*

*Proof.* First assume that  $u$  belongs to  $P_0D^+$ . We take a subarc  $\gamma$  of  $\partial R_0$

with two end points  $a$  and  $b$ . Let  $\Gamma$  be analytic arc in  $R$  with end points  $a$  and  $b$  such that  $\Gamma$  is contained in  $R - \bar{R}_0$  except its end points. Moreover we assume that  $\gamma + \Gamma$  is the boundary  $\partial U$  of a simply connected subdomain  $U$  of  $R - \bar{R}_0$  such that  $U$  contains  $p$ . We denote by  $h$  the harmonic function on  $U$  with boundary value  $u$  on  $\partial U$ . By the maximum principle and Dirichlet principle

$$u \leq h$$

on  $U$  and

$$D_U[h] \leq D_U[u] \leq \|u\|^2.$$

Let  $z = \varphi(q)$  be the direct conformal mapping of  $U$  onto  $\Pi^+ = (z; \text{Im } z > 0)$  such that  $\varphi(b) = \varepsilon > 0$  and  $\varphi(a) = -\varepsilon$  and  $\varphi(p) = y_0 i$  ( $y_0 > 0$ ). We put  $H(z) = h(\varphi^{-1}(z))$  on  $\Pi^+$ . As  $H(x) = 0$  on  $-\varepsilon < x < \varepsilon$ , so  $H(z)$  can be harmonically continued to  $\Pi = (z; |z| < \infty) - (x; x \geq \varepsilon \text{ or } x \leq -\varepsilon)$ . We denote by  $\hat{H}(z)$  this extended function. We set  $W = \{z; |z - y_0 i| < y_0\}$  and  $r = (y_0^2 + \varepsilon^2)^{1/2} - y_0$ . We denote by  $\hat{H}^*(z)$  the conjugate harmonic function of  $\hat{H}(z)$  on  $\Pi$  such that  $\hat{H}^*(0) = 0$  and put  $F(z) = \hat{H}(z) + i\hat{H}^*(z)$ . Then  $F(0) = 0$  and

$$\iint_{\Pi} |F'(z)|^2 dx dy = D_{\Pi}[\hat{H}] = 2 D_{\Pi^+}[H] = 2 D_U[h] \leq 2 \|u\|^2.$$

As  $|F'(z)|^2$  is subharmonic on  $\Pi$ , so for  $z_0$  in  $W$

$$|F'(z_0)|^2 \leq (1/\pi r^2) \iint_{|z-z_0| < r} |F'(z)|^2 dx dy.$$

Thus we have for  $z_1$  in  $W$

$$H(z_1) \leq |F(z_1)| \leq \left| \int_0^{|z_1|} F'(te^{\arg z_1}) e^{\arg z_1} dt \right| \leq (2/\pi r^2)^{1/2} \|u\|.$$

Hence if we set  $U(p) = \varphi^{-1}(W)$ , then

$$u(q) \leq h(q) = H(\varphi(q)) \leq (2/\pi r^2)^{1/2} \|u\|.$$

For an arbitrary  $u$  in  $P_0 D$ , we can apply Jordan decomposition  $u = u \vee 0 + u \wedge 0$ , since  $P_0 D$  is a vector lattice (cf. Theorem 2 and Remark 1 to Theorem 2). By Remark 2 to Theorem 2,  $D_{R-\bar{R}_0}[u \vee 0]$ ,  $D_{R-\bar{R}_0}[u \wedge 0] \leq D_{R-\bar{R}_0}[u]$ . Then from the above

$$|u(q)| \leq |(u \vee 0)(q)| + |(-u \vee 0)(q)| \leq c(p) \|u\|,$$

where  $c(p) = 2(2/\pi r^2)^{1/2}$ .

Q.E.D.

**THEOREM 4.** *The class  $P_0D$  forms a Hilbert space with respect to the inner product  $(u, v) = (D_{R-\bar{R}_0}[u + v] - D_{R-\bar{R}_0}[u - v])/2$  and this Hilbert space possesses the reproducing kernel  $k(p, q)$ , i.e. the symmetric function on  $(R - \bar{R}_0) \times (R - \bar{R}_0)$  such that  $k(p, q)$  belongs to the space  $P_0D$  as the function of  $p$  and for any  $u$  in  $P_0D$*

$$u(q) = (u(p), k(p, q)).$$

*Proof.* To show that  $P_0D$  is a Hilbert space, we have only to prove that  $P_0D$  is complete. Let  $\{u_n\}$  be a Cauchy sequence in the inner product space  $P_0D$ . By Lemma 5,  $u_n$  converges to a function  $u$  on  $R - \bar{R}_0$  uniformly on each compact subset of  $R - \bar{R}_0$ . Hence  $u$  is a solution on  $R - \bar{R}_0$ . It is easy to see that  $u$  vanishes continuously on  $\partial R_0$ . By Fatou's lemma

$$\|u - u_n\| \leq \liminf_m \|u_m - u_n\|.$$

Hence  $u$  belongs to the class  $P_0D$  and  $\lim_n \|u - u_n\| = 0$ .

To prove the second part we notice that by Lemma 5 the linear functional  $u \rightarrow u(p)$  is bounded. Thus by Riesz's theorem there exists an element  $u_p$  in  $P_0D$  such that

$$u(p) = (u, u_p).$$

As  $u_p(q) = (u_p, u_q) = (u_q, u_p) = u_q(p)$ , so by putting  $u_q(p) = k(p, q)$  we get the required kernel  $k(p, q)$  of  $P_0D$ . Q.E.D.

**The property  $O_{PD}$  and a maximum principle**

**13.** A. Mori [1] proved that  $R$  belongs to  $O_{HD}$  if and only if one of the following holds;  $\sup_{R-\bar{R}_0} u = \sup_{\partial R_0} u$  and  $\inf_{R-\bar{R}_0} u = \inf_{\partial R_0} u$ , where  $R_0$  is an analytic compact subdomain of  $R$  such that  $R - \bar{R}_0$  is connected and  $u$  is an arbitrary function in  $HD(R - \bar{R}_0)$  such that  $u$  is continuous on  $R - R_0$ . We shall show that the corresponding fact also holds for  $O_{PD}$ . In this case, the above two inequalities can be replaced by  $\sup_{R-\bar{R}_0} |u| = \sup_{\partial R_0} |u|$ .

**THEOREM 5.** *The following three statements are mutually equivalent.*

- (a)  $R$  belongs to  $O_{PD}$ ;
- (b) for any analytic compact subdomain  $R_0$  such that  $R - \bar{R}_0$  is connected, it holds that

$$\sup_{R-\bar{R}_0} |u| = \sup_{\partial R_0} |u|$$

for any  $u$  in  $PD(R - \bar{R}_0)$  such that  $u$  is continuous on  $R - R_0$ ;

(c) there exists an analytic compact subdomain  $R_0$  such that  $R - \bar{R}_0$  is connected and

$$\sup_{R - \bar{R}_0} |u| = \sup_{\partial R_0} |u|$$

for any  $u$  in  $PD(R - \bar{R}_0)$  such that  $u$  is continuous on  $R - R_0$ .

*Proof.* (a) implies (b). To prove this, take an arbitrary  $u$  in  $PD(R - \bar{R}_0)$  which is continuous on  $R - R_0$ . By the remark 1 to Theorem 2,  $u$  can be decomposed as

$$u = u_1 - u_2,$$

where  $u_1$  and  $u_2$  are in  $PD^+(R - \bar{R}_0)$  which are continuous on  $R - R_0$  and

$$u_1 = \max(u, 0)$$

and

$$u_2 = -\min(u, 0)$$

on  $\partial R_0$ . We take an exhaustion  $\{R_n\}_0^\infty$  of  $R$  such that  $R_n$  is an analytic compact subdomain of  $R$ . Let  $v_{i,n}$  be the solution in  $R_n - \bar{R}_0$  with boundary value  $u_i$  on  $\partial R_0$  and 0 on  $\partial R_n$ . By the maximum principle,

$$0 \leq v_{i,n} \leq v_{i,n+1} \leq \sup_{\partial R_0} u_i$$

and by the energy principle,  $E_{R_n - \bar{R}_0}[v_{i,n}] \geq E_{R_{n+1} - \bar{R}_0}[v_{i,n+1}]$ . By the Harnack type theorem and by Fatou's lemma,  $\{v_{i,n}\}_{n=1}^\infty$  converges to a solution  $v_i$  in  $R - \bar{R}_0$  such that

$$0 \leq v_i \leq \sup_{\partial R_0} u_i$$

and  $v_i = u_i$  on  $\partial R_0$  and

$$E_{R - \bar{R}_0}[v_i] \leq \lim_n E_{R_n - \bar{R}_0}[v_{i,n}] \leq E_{R_1 - \bar{R}_0}[v_{i,1}]$$

and a fortiori

$$D_{R - \bar{R}_0}[v_i] < \infty.$$

Hence by using  $\sup_{\partial R_0} |u| = \max(\sup_{\partial R_0} u_i; i = 1, 2)$ ,

$$\begin{aligned} \sup_{R - R_0} u &\leq \max(\sup_{R - \bar{R}_0} u_i; i = 1, 2) \\ &= \max(\sup_{\partial R_0} u_i; i = 1, 2) = \sup_{\partial R_0} |u|. \end{aligned}$$

From this we get (b).

The implication (b)  $\rightarrow$  (c) is clear. Finally we show that (c) implies (a). Contrary to the assertion, assume that  $R$  does not belong to  $O_{PD}$ . Then by Theorem 3,  $P_0D$  contains a function  $u$  which is not identically zero. By Remark to Theorem 2, we may assume  $u > 0$  in  $R - \bar{R}_0$  and  $u = 0$  on  $\partial R_0$ . Then

$$\sup_{R - \bar{R}_0} |u| > \sup_{\partial R_0} u = 0,$$

which contradicts the assumption (c).

Q.E.D.

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