A THEOREM ON THE SPREAD RELATION

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0. Introduction.

Let $u=u_1-u_2$ be nonconstant, where u_1 and u_2 are subharmonic in the plane C. For such a function u, we will write

$$N(r, u) = \frac{1}{2\pi} \int_{-\pi}^{+\pi} u(re^{i\theta}) d\theta.$$

Then the Nevanlinna characteristic of $u = u_1 - u_2$ is defined by

$$T(r) \equiv T(r, u) = N(r, u^{+}) + N(r, u_{2})$$
.

For $b \in (-\infty, +\infty)$ we define

$$\sigma_b(r, u) = |\{\theta; u(re^{i\theta}) > b\}|.$$

(Here, and throughout this note, |E| denotes the one-dimensional Lebesgue measure of the set E. Also, θ is understood to vary between $-\pi$ and $+\pi$.)

In [4], Baernstein proved the following result.

THEOREM A. Suppose $u=u_1-u_2$ is nonconstant, where u_1 and u_2 are subharmonic in C. Let δ and λ be numbers satisfying

$$\lambda \! > \! 0$$
, $0 \! < \! \delta \! \leq \! 1$, $\frac{4}{\lambda} \sin^{-1} \left(\frac{\delta}{2} \right)^{1/2} \! \leq \! 2\pi$.

Assume there exist $r_0 \ge 0$ and $b \in (-\infty, +\infty)$ such that $r \ge r_0$ implies

$$N(r, u_2) \leq (1-\delta)T(r, u) + O(1)$$

and

(1)
$$\sigma_b(r, u) < \frac{4}{\lambda} \sin^{-1} \left(\frac{\delta}{2}\right)^{1/2}.$$

Then

$$\lim_{r\to\infty}\frac{T(r, u)}{r^{\lambda}}=\alpha$$

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exists, and is positive or infinite.

Theorem A may be regarded as an analogue of Kjellberg's definitive form [6] of the $\cos \pi \rho$ theorem.

In this note we consider the above result under somewhat weaker assumptions.

THEOREM. Let u, δ , and λ be as in Theorem A except for the condition (1). Assume instead of (1) that there exists $b \in (-\infty, +\infty)$ such that

$$m_l \left\{ r > 1; \sigma_b(r, u) \ge \frac{4}{\lambda} \sin^{-1} \left(\frac{\delta}{2} \right)^{1/2} \right\} < +\infty.$$

where $m_{l}E$ denotes the logarithmic measure of the set E. Then

$$\lim_{r\to\infty}\frac{T(r, u)}{r^{\lambda}}=\alpha$$

exists, and is positive or infinite.

From this, we immediately deduce the fellowing

COROLLARY. Let $u=u_1-u_2$, where u_1 and u_2 are subharmonic in **C**, and suppose u has lower order $\mu \in (0, \infty)$. If $\delta(\infty) \equiv \delta(\infty, u) > 0$, then for any fixed $b \in (-\infty, +\infty)$ and $\varepsilon > 0$,

$$m_{l}\left\{r>1; \sigma_{b}(r, u)>\min\left(2\pi, \frac{4}{\mu}\sin^{-1}\left(\frac{\delta(\infty)}{2}\right)^{1/2}\right)-\varepsilon\right\}=+\infty.$$

In the above corollary, the quantities μ and $\delta(\infty)$ ore defined by

$$\mu = \underbrace{\lim_{r \to \infty} \frac{\log T(r, u)}{\log r}}_{r \to \infty}, \quad \delta(\infty) = 1 - \overline{\lim_{r \to \infty} \frac{N(r, u_2)}{T(r, u)}}.$$

We remark that this corollary can be deduced also from Theorem 1 in [8].

Without loss of generality, we may prove our theorem under the following additional conditions:

(i) u_1 and u_2 are harmonic in a neighborhood of 0,

- (ii) b=0,
- (iii) $u_1(z) \ge u_2(z)$ for all z, $u_1(0) = u_2(0) = 0$.

For the details, see [4, p89].

1. Lemmas.

LEMMA 1. ([3]) Let $u=u_1-u_2$ be nonconstant, where u_1 and u_2 a.e sub-harmonic in C. Put

$$u^*(re^{i\theta}) = \sup_E \frac{1}{2\pi} \int_E u(re^{i\omega}) d\omega \qquad (r > 0, \ 0 \leq \theta \leq \pi),$$

where the sup is taken over all sets $E \subset [-\pi, +\pi]$ with $|E| = 2\theta$, and define

$$u^{*}(re^{i\theta}) = u^{*}(re^{i\theta}) + N(r, u_{2}),$$

Then $u^{*}(z)$ is subharmonic in the upper half plane.

LEMMA 2. ([7], cf. [5, § 5]) Let n be a positive integer. Let $\Gamma = \bigcup_{i=1}^{n} [-r'_i, -r_i]$, where $0 \le r_i < r'_i \le r_{i+1} \le 1$, $1 \le i \le n$, and $r_{n+1}=1$. Put $\Gamma^+ = \{r; -r \in \Gamma\}$. Let u be subharmonic in the unit disk Δ , and put $m^*(r, u) = \inf_{1 \le i \le r} u(z)$, $M(r, u) = \max_{1 \le i \le r} u(z)$, for 0 < r < 1. For given $\lambda \in (0, 1)$, consider subharmonic functions in Δ which satisfy

(1.1)
$$m^*(r, u) \leq \cos \pi \lambda M(r, u) \quad (r \in \Gamma^+ - \{0, 1\}),$$

$$(1.2) u(z) \leq 1 (z \in \Delta).$$

For such a fixed Γ and λ , there exists a function $U(z) \equiv U(z, \Gamma, \lambda)$ which has the following properties:

- (i) U is bounded, continuous and subharmonic in \varDelta ,
- (ii) U is harmonic in $\Delta \Gamma$,
- (iii) $\lim_{\boldsymbol{x} \to \boldsymbol{e}^{i\theta}} U(z) = 1 \ (|\theta| < \pi),$
- (iv) $U(-r) = \cos \pi \lambda U(r) \ (r \in \Gamma^+ \{1\}),$
- (v) if u is subharmonic in Δ , and if u satisfies (1.1) and (1.2), then $M(r, u) \leq U(r)$ for 0 < r < 1,
- (vi) U is the unique function which satisfies (i)-(v),
- (vii) if $r \in [0, 1)$, then

$$U(r) \leq C(\lambda) \exp\left[-\lambda m_{l}(\Gamma^{+} \cap [r, 1])\right],$$

where $C(\lambda)$ is a positive constant which depends only on λ .

LEMMA 3. ([1]) Let v be subharmonic in C, and suppose that $0 < \sigma < 1$. If

$$a = \underbrace{\lim_{r \to \infty}}_{r^{\sigma}} \frac{M(r, v)}{r^{\sigma}} < +\infty \qquad (M(r, v) \equiv \max_{|z|=r} v(z))$$

and

$$\overline{\lim_{r_1,r_2\to\infty}}\int_{r_1}^{r_2} \frac{m^*(r,v)-\cos\pi\sigma M(r,v)}{r^{1+\sigma}}dr \leq 0 \qquad (m^*(r,v)=\inf_{|z|=r}v(z)),$$

then

$$\lim_{r\to\infty}\frac{M(r,v)}{r^{\sigma}}=a.$$

2. Preliminaries.

2.1. A function h(z). Set β and \neg as follows:

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$$\beta = \frac{2}{\lambda} \sin^{-1} \left(\frac{\delta}{2} \right)^{1/2}, \qquad \gamma = \frac{\beta}{\pi}.$$

Then

(2.1)
$$\alpha \equiv \gamma \lambda = \frac{2}{\pi} \sin^{-1} \left(\frac{\delta}{2}\right)^{1/2} \leq \frac{1}{2}.$$

By assumption, there exists a positive number A such that

$$N(r, u_2) \leq (1-\delta)T(r, u) + A$$
 $(r \geq 0)$.

Since u(z) is nonconstant, $T(r, u) \equiv T(r)$ is unbounded, and so there exists a number $r_0 > 0$ such that

$$T(r_0^{\gamma}) > \pi A_1 \equiv \pi A / (1 - \cos \pi \alpha)$$
.

Now, Fix $R > 2 \max(1, r_0)$ and define

$$B(t) = \begin{cases} T(t^{r}) & (0 \leq t \leq R) \\ T_{1}(R^{r}-) \log\left(\frac{t}{R}\right) + T(R^{r}) & (R \leq t < \infty), \end{cases}$$

where $T_1(t^{\gamma})$ denotes the logarithmic derivative of the function $t \rightarrow T(t^{\gamma})$. Then B(t) is a convex increasing function of log t, and the Poisson integral

$$h(z) = \frac{1}{\pi} \int_0^\infty \frac{r \sin \theta}{t^2 + r^2 + 2tr \cos \theta} B(t) dt \qquad (z = re^{i\theta})$$

is harmonic in the slit plane $|\arg z| < \pi$, is zero on the positive axis and tends to B(r) as $\theta \rightarrow \pi -$. Further,

(2.2)
$$h_{\theta}(re^{i\theta}) = \frac{1}{\pi} \int_{0}^{\infty} \log \left| 1 + \frac{re^{i\theta}}{t} \right| dB_{1}(t) \qquad (\mid \theta \mid <\pi)$$

and

(2.3)
$$h_{\theta}(-r) \equiv \lim_{\theta \to \pi^{-}} \frac{B(r) - h(re^{i\theta})}{\pi - \theta} = \lim_{\theta \to \pi^{-}} h_{\theta}(re^{i\theta}) = \frac{1}{\pi} \int_{0}^{\infty} \log \left| 1 - \frac{r}{t} \right| dB_{1}(t)$$

hold, where $B_1(t)$ is the logarithmic derivative of logarithmically convex nondecreasing function B(t), which were established in §3 of [2].

By (2.2), (iii) in §0 and (12) of [2]

$$\pi h_{\theta} \left(\frac{R}{2}\right) = \int_{0}^{R} \log\left(1 + \frac{R}{2t}\right) dB_{1}(t)$$

= $B_{1}(R-) \log \frac{3}{2} + \int_{0}^{R} \frac{R/2}{t+R/2} dB(t)$
= $B_{1}(R-) \log \frac{3}{2} + B(R) \frac{1}{3} + \int_{0}^{R} \frac{R/2}{(t+R/2)^{2}} B(t) dt$

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$$\begin{split} &\leq B_1(R-) + B(R) \leq B(Re) + B(R) \leq 2B(Re) \\ &\leq 2\{T_1(R^{\gamma}-) + T(R^{\gamma})\} \leq 2\{T(R^{\gamma}e^{\gamma}) + T(R^{\gamma})\} \leq 4T(R^{\gamma}e^{\gamma}), \quad \text{i. e.} \end{split}$$

(2.4)
$$h_{\theta}\left(\frac{R}{2}\right) \leq \frac{4}{\pi}T(R^{\gamma}e^{\gamma}).$$

Also, for 0 < r < R,

(2.5)
$$T(r^{\gamma}) = B(r) = h(-r) = \int_{0}^{\pi} h_{\theta}(r) d\theta < \pi h_{\theta}(r), \quad \text{i. e.}$$
$$h_{\theta}(r) > \frac{1}{\pi} T(r^{\gamma}).$$

2.2. A function $h_1(z)$. Let $\Delta_R = \{z ; |z| < R\}$ and let $h_1(z)$ be the bounded harmonic function in Δ_R defined by

$$h_{1}(re^{i\theta}) = \frac{1}{2\pi} \int_{0}^{\pi} T(R^{\gamma}) \frac{R^{2} - r^{2}}{R^{2} + r^{2} - 2Rr\cos(\theta - t)} dt + \frac{1}{2\pi} \int_{\pi}^{2\pi} (-T(R^{\gamma})) \frac{R^{2} - r^{2}}{R^{2} + r^{2} - 2Rr\cos(\theta - t)} dt.$$

Then

$$(h_{1})_{\theta}(re^{i\theta}) = \frac{1}{2\pi} \int_{0}^{\pi} T(R^{r}) \frac{\partial}{\partial \theta} \left(\frac{R^{2} - r^{2}}{R^{2} + r^{2} - 2Rr\cos(\theta - t)} \right) dt + \frac{1}{2\pi} \int_{\pi}^{2\pi} (-T(R^{r})) \frac{\partial}{\partial \theta} \left(-\frac{R^{2} - r^{2}}{R^{2} + r^{2} - 2Rr\cos(\theta - t)} \right) dt (2.6) = \frac{1}{2\pi} \int_{0}^{\pi} (-T(R^{r})) \frac{\partial}{\partial t} \left(\frac{R^{2} - r^{2}}{R^{2} + r^{2} - 2Rr\cos(\theta - t)} \right) dt + \frac{1}{2\pi} \int_{\pi}^{2\pi} T(R^{r}) \frac{\partial}{\partial t} \left(\frac{R^{2} - r^{2}}{R^{2} + r^{2} - 2Rr\cos(\theta - t)} \right) dt = \frac{T(R^{r})}{\pi} \left[\frac{R^{2} - r^{2}}{R^{2} + r^{2} - 2Rr\cos\theta} - \frac{R^{2} - r^{2}}{R^{2} + r^{2} + 2Rr\cos\theta} \right] \quad (r < R).$$

Hence $(h_1)_{\theta}(z)$ is also harmonic in Δ_R and

(2.7)
$$(h_1)_{\theta} \left(-\frac{R}{2}\right) = \frac{8T(R^r)}{3\pi}.$$

2.3. A function H(z). Consider the harmonic function H(z) in $\Delta_R^+=\{z\,;\,z\!\in\!\Delta_R,\;{\rm Im}\;z\!>\!0\}$ defined by

$$H(re^{i\theta}) = h(re^{i\theta}) + \cos \pi \alpha h(re^{i(\pi-\theta)}) + h_1(re^{i\theta}) + A(\pi-\theta).$$

The boundary values of H satisfy

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(2.8)
$$\begin{cases} H(-r) = h(-r) = T(r^{r}) & (0 \le r < R), \\ H(r) = \cos \pi \alpha h(-r) + A\pi & (0 < r < R), \\ H(Re^{i\theta}) \ge h_{1}(Re^{i\theta}) = T(R^{r}) & (0 \le \theta \le \pi). \end{cases}$$

Now, set

$$v(z) = u^{*}(z^{\gamma})$$

Then by (2.8)

(2.9)
$$\begin{cases} v(-r) = u^*(r^r e^{i\beta}) \leq T(r^r) = H(-r) & (0 \leq r < R), \\ v(r) = u^*(r^r) = N(r^r, u_2) \leq (1 - \delta)T(r^r) + A \leq H(r) & (0 < r < R), \\ v(Re^{i\theta}) = u^*(R^r e^{ir\theta}) \leq T(R^r) \leq H(Re^{i\theta}) & (0 \leq \theta \leq \pi). \end{cases}$$

Hence, by Lemma 1 and (2.9)

(2.10) $v(z) \leq H(z) \qquad (z \in \mathcal{A}_R^+).$

3. Proof of Theorem.

Set

$$G_{\lambda} = \{r > 1; \sigma_0(r, u) \ge 2\beta\}$$

and

$$F_{\lambda} = (0, \infty) - G_{\lambda}$$

Suppose $r^{\gamma} \in F_{\lambda}$. Since $u \ge 0$ everywhere, we easily deduce that

(3.1)
$$v(-r) = u^{*}(r^{\gamma}e^{i\beta}) = T(r^{\gamma}).$$

It follows from (3.1), (2.9) and (2.10) that for $r^{\gamma} \in F_{\lambda} \cap (0, R^{\gamma})$

(3.2)
$$H_{\theta}(-r) \equiv \lim_{\theta \to \pi^{-}} \frac{H(-r) - H(re^{i\theta})}{\pi - \theta} \leq v_{\theta}(-r) = \gamma u_{\theta}^{\sharp}(r^{\gamma}e^{i\theta}).$$

(Existence of the limit follows from (2.3).) Let $\tilde{u}(re^{i\theta})$ denote the symmetric decreasing rearrangement of $u(re^{i\theta})$ (cf. [3, §3]). Then

(3.3)
$$u_{\theta}^{*}(r^{\gamma}e^{i\beta}) = \tilde{u}(r^{\gamma}e^{i(\beta-1)}) = 0 \qquad (r^{\gamma} \in F_{\lambda}).$$

Hence, by (3.2) and (3.3), $H_{\theta}(-r) \leq 0$, i.e.

$$h_{\theta}(-r) + (h_{1})_{\theta}(-r) \leq \cos \pi \alpha h_{\theta}(r) + A \qquad (r^{r} \in F_{\lambda} \cap (0, R^{r})).$$

If $\alpha < 1/2$, then by (2.6)

(3.4)
$$h_{\theta}(-r) + (h_{1})_{\theta}(-r) - A_{1} < \cos \pi \alpha [h_{\theta}(r) + (h_{1})_{\theta}(r) - A_{1}]$$
$$(r^{\gamma} \in F_{\lambda} \cap (0, R^{\gamma})).$$

If $\alpha = 1/2$, then by assumption $N(r, u_2)$ is bounded. This implies that u_2 is harmonic, in which case $N(r, u_2) = u_2(0) = 0$. Hence (2.10) holds with A = 0. Then, arguing as above, we obtain

$$h_{\theta}(-r)+(h_1)_{\theta}(-r) \leq 0$$
 $(r^{\gamma} \in F_{\lambda} \cap (0, R^{\gamma})).$

This shows that (3.4) is true also for $\alpha = 1/2$ with $A_1 = A$ (an arbitrary positive number).

Here, we consider the function k(z) defined by

$$k(z) = \frac{h_{\theta}(Rz/2) + (h_1)_{\theta}(Rz/2) - A_1}{h_{\theta}(R/2) + (h_1)_{\theta}(R/2) - A_1} \qquad (z \in \mathcal{A}) \,.$$

(Note that the denominator is positive by (2.5) and the choice of R.) In view of (2.2), (2.3) and (2.6), k(z) is subharmonic in Δ and

(3.5)
$$\begin{cases} m^{*}(r, k) = \frac{h_{\theta}(-Rr/2) + (h_{1})_{\theta}(-Rr/2) - A_{1}}{h_{\theta}(R/2) + (h_{1})_{\theta}(R/2) - A_{1}}, \\ M(r, k) = \frac{h_{\theta}(Rr/2) + (h_{1})_{\theta}(Rr/2) - A_{1}}{h_{\theta}(R/2) + (h_{1})_{\theta}(R/2) - A_{1}}. \end{cases}$$

Combining (3.4) and (3.5), we have

(3.6)
$$m^*(r, k) < \cos \pi \alpha M(r, k) \quad ((Rr/2)^r \in F_{\lambda} \cap (0, (R/2)^r)).$$

As is easily verified, $m^*(r, k) - \cos \pi \alpha M(r, k)$ is upper semicontinuous. Hence

$$E_{\alpha} = \{r \in (0, 1); m^*(r, k) - \cos \pi \alpha M(r, k) < 0\}$$

is open. It is clear that

$$m^*(r, k) \leq \cos \pi \alpha M(r, k)$$
 $(r \in E_\alpha)$

and

$$k(z) \leq 1$$
 $(z \in \mathcal{A})$.

Now, E_{α} is open and so $E_{\alpha} = \bigcup_{n=1}^{\infty} (s_n, t_n)$, where $0 \leq s_n < t_n \leq 1$. Here we allow repetition of intervals. Let

$$T_{j} = \bigcup_{n=1}^{j} \left[s_{n} + \frac{(t_{n} - s_{n})}{3j}, t_{n} - \frac{(t_{n} - s_{n})}{3j} \right] \quad (j = 1, 2, 3, \dots).$$

Then by Lemma 2

$$M(r, k) \leq C(\alpha) \exp\left[-\alpha m_l(T_j \cap [r, 1])\right] \quad (j=1, 2, 3, \cdots).$$

Since $m_l(T_j \cap [r, 1]) \rightarrow m_l(E_{\alpha} \cap [r, 1]) \ (j \rightarrow \infty)$, we obtain for 0 < r < 1

(3.7)
$$\frac{h_{\theta}(Rr/2) + (h_1)_{\theta}(Rr/2) - A_1}{h_{\theta}(R/2) + (h_1)_{\theta}(R/2) - A_1} \leq C(\alpha) \exp\left[-\alpha m_l(E_{\alpha} \cap [r, 1])\right].$$

Putting $\tilde{F}_{\lambda} = \{r \in (0, 1); (Rr/2)^r \in F_{\lambda}\}$, we deduce (3.6) that $\tilde{F}_{\lambda} \subset E_{\alpha}$, and so by (3.7)

$$\frac{h_{\theta}(Rr/2) + (h_1)_{\theta}(Rr/2) - A_1}{h_{\theta}(R/2) + (h_1)_{\theta}(R/2) - A_1} \leq C(\alpha) \exp\left[-\alpha m_l(\tilde{F}_{\lambda} \cap [r, 1])\right] \quad (0 < r < 1).$$

Hence for 0 < r < R/2

$$\frac{h_{\theta}(r) + (h_{1})_{\theta}(r) - A_{1}}{h_{\theta}(R/2) + (h_{1})_{\theta}(R/2) - A_{1}}$$

$$\leq C(\alpha) \exp\left[-\frac{\alpha}{\gamma}m_{l}(F_{\lambda} \cap [r^{r}, (R/2)^{r}])\right]$$

$$= C(\alpha) \exp\left[-\frac{\alpha}{\gamma}\log\left(\frac{R/2}{r}\right)^{r} + \frac{\alpha}{\gamma}m_{l}(G_{\lambda} \cap [r^{r}, (R/2)^{r}])\right]$$

$$= C(\alpha)\left(\frac{r}{R/2}\right)^{\alpha} \exp\left[\lambda m_{l}(G_{\lambda} \cap [r^{r}, (R/2)^{r}])\right]$$

$$\leq C(\alpha) \exp\left[\lambda m_{l}G_{\lambda}\right] \frac{r^{\alpha}}{(R/2)^{\alpha}} \equiv B(\alpha)^{\frac{1}{r}} \frac{r^{\alpha}}{(R/2)^{\alpha}} < +\infty.$$

It follows from (2.4)-(2.7), and (3.8) that

$$\frac{T(r^{\gamma})/\pi - A_1}{r^{\alpha}} < B(\alpha) \frac{4T(R^{\gamma}e^{\gamma})/\pi + 8T(R^{\gamma})/3\pi}{(R/2)^{\alpha}}$$

•

This result may be written

$$\frac{T(r^{\gamma})}{r^{\alpha}} < K_1 \frac{T(R^{\gamma} e^{\gamma})}{(Re)^{\alpha}} + K_2 r^{-\alpha},$$

where K_1 and K_2 are positive and depend only on δ and λ . Replace r^{γ} by r and $R^{\gamma}e^{\gamma}$ by R. Then we have

$$\frac{T(r)}{r^{\lambda}} < K_1 \frac{T(R)}{R^{\lambda}} + K_2 r^{-\lambda} \qquad \left(0 < r < \frac{R}{(2e)^r}\right).$$

From this, it is easy to see that

$$\lim_{r\to\infty}\frac{T(r)}{r^{\lambda}}=+\infty,$$

or

(3.9)
$$0 < \lim_{r \to \infty} \frac{T(r)}{r^{\lambda}} \leq \overline{\lim_{r \to \infty}} \frac{T(r)}{r^{\lambda}} = \overline{\lim_{r \to \infty}} \frac{T(r^{\gamma})}{r^{\alpha}} < +\infty.$$

In what follows, we assume (3.9). Since $\alpha \leq 1/2$, the Poisson integral

(3.10)
$$I(z) = \frac{1}{\pi} \int_0^\infty T(t^\gamma) \frac{r \sin \theta}{t^2 + r^2 + 2tr \cos \theta} dt$$

is a positive harmonic function in the upper half plane, with boundary values $I(-r)=T(r^{r}), I(r)=0$ for $r\geq 0$. Then, arguing as in 2.3., we have

 $v(re^{i\theta}) \leq I(re^{i\theta}) + \cos \pi \alpha I(re^{i(\pi-\theta)}) + A(\pi-\theta)$

on the real axis. Since $v(re^{i\theta}) \leq T(r^{\gamma}) = O(r^{\alpha}) < o(r)$, the above inequality holds throughout the upper halp plane. Also equality holds for $r^{\gamma} \in F^{\lambda}$ and $\theta = \pi$. Hence

$$I_{\theta}(-r) - \cos \pi \alpha I_{\theta}(r) - A \leq v_{\theta}(-r) = 0 \qquad (r^{\gamma} \in F_{\lambda}),$$

so that

(3.11)
$$I_{\theta}(-r) - A_1 \leq \cos \pi \alpha [I_{\theta}(r) - A_1] \qquad (r^{\gamma} \in F_{\lambda}).$$

By (3.10)

(3.12)
$$\pi I_{\theta}(r) = \int_{0}^{\infty} \log\left(1 + \frac{r}{t}\right) dT_{1}(t^{\gamma}) = \int_{0}^{\infty} \frac{r}{t+r} dT(t^{\gamma}) = \int_{0}^{\infty} \frac{rT(t^{\gamma})}{(t+r)^{2}} dt,$$

and so by (3.9)

(3.13)
$$0 < \underbrace{\lim_{r \to \infty} \frac{I_{\theta}(r)}{r^{\alpha}}}_{r \to \infty} \leq \underbrace{\lim_{r \to \infty} \frac{I_{\theta}(r)}{r^{\alpha}}}_{r^{\alpha}} < +\infty \,.$$

If we put $J(z) = I_{\theta}(z) - A_1$ and

$$E_{\alpha}'{=}\left\{r\,;\,m^{*}(r,\,J){-}\cos\,\pi\alpha M\!(r,\,J){>}0\right\}$$
 ,

then by (3.11) and (3.13)

$$\int_{1}^{\infty} \frac{[m^{*}(r, J) - \cos \pi \alpha M(r, J)]^{+}}{r^{1+\alpha}} dr = \int_{E'_{\alpha} \cap (1, \infty)} \frac{m^{*}(r, J) - \cos \pi \alpha M(r, J)}{r^{1+\alpha}} dr$$
$$< (1 - \cos \pi \alpha) \int_{E'_{\alpha} \cap (1, \infty)} -\frac{M(r, J)}{r^{1+\alpha}} dr$$
$$= (1 - \cos \pi \alpha) \int_{E'_{\alpha} \cap (1, \infty)} \frac{O(r^{\alpha})}{r^{1+\alpha}} dr = O(m_{l}E'_{\alpha}) < +\infty.$$

Hence

(3.14)
$$\overline{\lim_{r_1, r_2 \to \infty}} \int_{r_1}^{r_2} \frac{[m^*(r, J) - \cos \pi \alpha M(r, J)]}{r^{1+\alpha}} dr \leq 0.$$

Using Lemma 3, we deduce from (3.13) and (3.14) that

(3.15)
$$\lim_{r \to \infty} \frac{M(r, J)}{r^{\alpha}} = a \qquad (0 < a < +\infty), \quad \text{i.e.}$$
$$\lim_{r \to \infty} \frac{I_{\theta}(r)}{r^{\alpha}} = a.$$

By (3.12)

(3.16)
$$I_{\theta}(r) = \frac{1}{\pi} \int_{0}^{\infty} T(t^{r}) \frac{r}{(t+r)^{2}} dt = g * K(r),$$

where $g(t) = T(t^{\gamma})$, $K(t) = \frac{1}{\pi} \frac{t}{(1+t)^2}$. Using Lemma 4 of [4], we deduce from (3.15) and (3.16) that

$$\lim_{r\to\infty}\frac{T(r)}{r^{\lambda}} = \lim_{r\to\infty}\frac{T(r^{\gamma})}{r^{\alpha}} = \frac{\sin\pi\alpha}{\alpha}a.$$

This completes the proof of our theorem.

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