# BOUNDED PROJECTIONS ONTO HOLOMORPHIC HARDY SPACES ON PLANAR DOMAINS

## HITOSHI ARAI\*

(Received September 12, 1986)

1. Introduction. Throughout this paper,  $D \subset C$  is a domain bounded by finitely many non-intersecting simple closed  $C^4$  regular curves. We denote by  $m_0$  the area Hausdorff measure on the boundary  $\partial D$  of the domain D, and by  $m_1$  and  $m_2$  two different harmonic measures relative to D. The holomorphic Hardy spaces  $H^p(m_j)$  on  $\partial D$  are defined as the  $L^p(m_j)$ -norm closure of  $A(\partial D)$   $1 \leq p < \infty$ , where  $A(\partial D)$  is the class of continuous functions f on  $\partial D$  whose Poisson integral PI[f] is analytic in D. This paper is concerned with projection operators of  $L^p(m_j)$  onto  $H^p(m_j)$ .

As is well known, there are two bounded projection operators of  $L^2(m_j)$  onto  $H^2(m_j)$ . One of them is the Cauchy projection H and the other is the orthogonal projection  $P_j$ . These operators are useful to study real or holomorphic Hardy spaces. In particular, H and  $P_0$  also play important roles in the theory of partial differential equations and of conformal mappings. In addition,  $P_1$  and  $P_2$  are deeply related with uniform algebras.

In this paper, we show correlations between H,  $P_0$ ,  $P_1$  and  $P_2$ , and give some applications to holomorphic Hardy spaces. Our investigation is motivated by the following interesting theorem by Kerzman and Stein [10]:

THEOREM KS ([10]; see also [3]). Let D be a bounded, simply connected  $C^{\infty}$  domain in the plane, and  $H^*$  be the adjoint of H on the Hilbert space  $L^2(m_0)$ . Then:

(1)  $H^* - H$  is an integral operator with a smooth kernel. Hence it is compact on  $L^2(m_0)$ .

(2) Further,  $I - (H^* - H)$  is an injective bounded operator of  $L^2(m_0)$  onto  $L^2(m_0)$ , and

$$P_0 = H(I - H^* + H)^{-1}$$
.

This result tells us a relation between H and  $P_0$ . On the other hand,

<sup>\*</sup> Partly supported by the Grants-in-Aid for Encouragement of Young Scientists, The Ministry of Education, Science and Culture, Japan.

our main theorem stated later implies that  $P_1$  also can be written in terms of H, and  $P_2$  can be represented in terms of H and  $P_1$ . Moreover, it gurantees that each  $P_j$  is bounded on the Hardy space  $H_{\text{max}}^1$  in the sense of Fefferman and Stein.

Let the complement  $D^{\circ}$  of D have n + 1 connected components. Denote by  $G_0$  the unbounded component of  $D^{\circ}$  and by  $G_{\mu}$  for  $\mu = 1, \dots, n$  the bounded components of  $D^{\circ}$ . For every  $G_k$   $(k = 0, \dots, n)$  let  $l_k$  be the length of  $\partial G_k$  and denote

$$\partial G_k = \left\{ lpha_k(s) : \sum_{d=0}^k l_{d-1} \leq s < \sum_{a=0}^{k+1} l_{d-1} 
ight\}$$
 ,

where  $l_{-1} = 0$  and  $\alpha_k$  is a unit speed simple closed  $C^4$  curve which surrounds  $G_k$ . We suppose that  $\alpha_0$  is positively oriented and  $\alpha_1, \dots, \alpha_n$  are negatively oriented. For simplicity we use the notation

$$lpha(s)=lpha_k(s)$$
 , for  $s\in I_k\equiv\left[\sum\limits_{d=0}^k l_{d-1},\sum\limits_{d=0}^{k+1} l_{d-1}
ight)$  ,

if there is no confusion.

Let  $K(\cdot, \cdot)$  be the Cauchy kernel, that is,

$$K(s, t) = D_+ \alpha(t) / [\alpha(t) - \alpha(s)]$$

for  $(s, t) \in [0, L) \times [0, L) - \{\text{diagonal}\}$ , where  $L = \sum_{d=0}^{n} l_d$ , and  $D_+F(t) = \lim_{h \to +0} [F(t+h) - F(t)]/h$  for every right differentiable function F.

Then the operator H is given by the following singular integral operator:

$$Hf(x)=rac{1}{2}h(x)+rac{1}{2\pi i}\mathrm{P.V.}\int_{0}^{L}K(lpha^{-1}(x),\,t)f(lpha(t))dt\quad(x\in\partial D)\;.$$

We now recall the definition of Hardy spaces introduced by Fefferman and Stein:

For a function  $f \in L^1(m_j)$ , let N(f) be the non-tangential maximal function of f, that is,

$$N(f)(x) = \sup\{|\mathrm{PI}[f](z)| \colon z \in \Gamma(x)\}$$
 ,  $x \in \partial D$  ,

where  $\Gamma(x) = \{z \in D: |z - x| < 2 \operatorname{dist}(z, \partial D)\}.$ 

Fefferman and Stein's spaces are defined in terms of  $N(\cdot)$  by:

$$H^p_{\max}(m_j) = \{f \in L^1(m_j) \colon \|f\|_{p,j,\max} \equiv \|N(f)\|_{p,j} < \infty\}$$

where  $\|\cdot\|_{p,j}$  is the  $L^p(m_j)$ -norm, j = 0, 1, 2.

It is well known that  $H_{\max}^{i}(m_{j})$  is a proper subspace of  $L^{i}(m_{j})$  and  $H_{\max}^{p}(m_{j}) = L^{p}(m_{j}), 1 (see [5] and [8]).$ 

In this paper we denote by P(z, x)  $(z \in D, x \in \partial D)$  the Poisson kernel

of D, and we put  $W_j(t) = P(z_j, \alpha(t))$ , where  $z_j$  is the point such that  $m_j(F) = \int_F P(z_j, x) dm_0(x)$  for every Borel set F of  $\partial D$ , j = 1, 2.

Our main theorem is the following:

**THEOREM 1.** Let D be a domain bounded by finitely many non-intersecting simple closed  $C^4$  regular curves. Let

$$a_j(s, t) = -K(t, s)^- \cdot W_j(t) W_j(s)^{-1} - K(s, t)$$
,

for  $(s, t) \in [0, L) \times [0, L) - \{ diagonal \}, j = 0, 1, 2, where <math>W_0(t) \equiv 1$ , and the bar denotes the complex conjugation here and elsewhere. Then we have the following:

(1) Each  $a_j$  can be extended to a function  $A_j$  on  $[0, L) \times [0, L)$  in such a way that  $A_j(\alpha^{-1}(\cdot), \alpha^{-1}(\cdot))$  is continuous on  $\partial D \times \partial D$ .

(2) Let

$$A_{j}f(x)=rac{1}{2\pi i}{\int_{_{0}}^{^{L}}}A_{j}(lpha^{-1}\!(x),\,t)f(lpha(t))dt\;,\;\;\;f\in L^{1}\!(m_{l})\;,$$

j, l = 0, 1, 2. Then each mapping  $I - A_j$  is a bijective bounded operator of  $H^1_{\max}(m_l)$  to  $H^1_{\max}(m_l)$ , j, l = 0, 1, 2.

Hence  $(I - A_j)^{-1}$  is also bounded on  $H^1_{\max}(m_l)$ , j, l = 0, 1, 2. Moreover, for every  $f \in L^2(m_l)$ , l = 0, 1, 2, we have

$$(3) P_j f = H(I - A_j)^{-1} f, \quad j = 0, 1, 2,$$

and

(4) 
$$P_{j}f = P_{j+1}(I - A_{j+1})(I - A_{j})^{-1}f$$
,  $j = 0, 1$ .

As a consequence of Theorem 1 we have the following:

COROLLARY 1. Let D be as in Theorem 1. For every  $j \in \{0, 1, 2\}$ , the following are equivalent:

(1)  $||Hf||_{1,j} \leq C_1 ||f||_{1,j,\max}$  for every  $f \in L^2(m_j)$ .

- (2)  $||P_0f||_{1,j} \leq C_2 ||f||_{1,j,\max}$  for every  $f \in L^2(m_j)$ .
- (3)  $||P_1f||_{1,j} \leq C_3 ||f||_{1,j,\max}$  for every  $f \in L^2(m_j)$ .
- $(4) ||P_2f||_{1,j} \leq C_4 ||f||_{1,j,\max} \text{ for every } f \in L^2(m_j).$

Here  $C_1$ ,  $C_2$ ,  $C_3$  and  $C_4$  are constants independent of f.

From the atomic decomposition of  $H_{\max}^{1}(m_{j})$  (cf. [8]) and a result in Coifman and Weiss [4, p. 559] it follows that the map H can be extended to a bounded operator of  $H_{\max}^{1}(m_{j})$  to  $L^{1}(m_{j})$ . Hence by Corollary 1 we have the following:

COROLLARY 2. Let D be as in Theorem 1. Then the operator H and the orthogonal projections  $P_j$  can be extended to bounded projections of  $H_{\max}^{1}(m_{l})$  onto  $H^{1}(m_{l}), j, l = 0, 1, 2.$ 

When D is the open unit disc and  $m_0 = m_1 = m_2$ , then this corollary was obtained by Burkholder, Gundy and Silverstein [2].

The following result is an immediate consequence of Corollary 2 and the  $H_{\text{max}}^1$ -BMO duality theorem. For the definition of BMO, see Section 2.

COROLLARY 3. Let D be as in Theorem 1. The dual of  $H^1(m_j)$  is isomorphic to  $BMOA(m_j)$ , where  $BMOA(m_j) = BMO(m_j) \cap H^2(m_j)$ , j = 0, 1, 2.

In connection with M. Riesz's inequality, Gamelin and Lumer [6] proved the following formula in an abstract setting:

$$L^p(m_{\scriptscriptstyle 1}) = H^p(m_{\scriptscriptstyle 1}) \oplus H^p_{\scriptscriptstyle 0}(m_{\scriptscriptstyle 1})^- \oplus N$$
 ,  $1 ,$ 

where  $H_0^p(m_1) = \left\{ f \in H^p(m_1) : \int f dm_1 = 0 \right\}$  and N is a finite dimensional subspace of  $L^{\infty}(m_1)$ .

As an application of Corollary 2 we can extend the result to the case p = 1 as follows:

COROLLARY 4. Let D be as in Theorem 1. Then

 $H^{\scriptscriptstyle 1}_{\scriptscriptstyle \max}(m_{\scriptscriptstyle 1}) = H^{\scriptscriptstyle 1}(m_{\scriptscriptstyle 1}) \bigoplus H^{\scriptscriptstyle 1}_{\scriptscriptstyle 0}(m_{\scriptscriptstyle 1})^{\scriptscriptstyle -} \bigoplus N$  .

In Section 2, we obtain propositions which will be used for the proofs of these results, and in Section 3 we prove Theorem 1. Corollaries stated above are proved in Section 4.

2. Some preliminary results. Let D be as in Theorem 1. We will use  $C_5$ ,  $C_6$ ,  $\cdots$  to denote positive constants depending only on D,  $m_1$  and  $m_2$ .

PROPOSITION 1 (cf. [12]). For every j = 1, 2 and every measurable set E, the following inequalities are valid:

$$C_{\mathfrak{s}}m_{j-1}(E) \leq m_j(E) \leq C_{\mathfrak{s}}m_{j-1}(E) .$$

Denote by  $BMO(m_j)$  the class of all integrable functions f such that

$$\|f\|_{bmo,j} = \sup\left\{(1/m_j(I))\int_I |f - f_I|dm_j: I \text{ is the intersection of } \partial D \text{ and} 
ight.$$
  
a disc centered at a point in  $\partial D \right\} < \infty$ . Here  $f_I = m_j(I)^{-1} \int_J f dm_j$ .

**PROPOSITION 2**  $(H_{\max}^1$ -BMO duality; see [8]). The dual of  $H_{\max}^1(m_j)$  is isomorphic to BMO $(m_j)$ . Especially, for every  $x^* \in (H_{\max}^1(m_j))^*$ , there exists a unique element  $b(x^*)$  of BMO $(m_j)$  such that

$$x^*(f) = \int f \cdot b(x^*)^- dm_j$$
, for all  $f \in L^2(m_j)$ .

To prove Theorem 1, we need the following:

**PROPOSITION 3.** (1) (cf. [9] and Proposition 1). *H* is a bounded operator of  $L^2(m_j)$  to  $L^2(m_j)$ , j = 0, 1, 2.

(2) Furthermore, H is a bounded projection of  $L^2(m_j)$  onto  $H^2(m_j)$ , j = 0, 1, 2.

**PROOF OF (2).** We note that the Cauchy integral

$$F(z) = \frac{1}{2\pi i} \int_{\partial D} \frac{1}{\zeta - z} f(\zeta) d\zeta \quad (z \in D)$$

of a smooth function f is Hölder continuous near the boundary of D (see [11]).

To prove HH = H, we recall Mergelyan's theorem which asserts that every  $f \in A(\partial D)$  is approximated uniformly by rational functions whose poles are off D (see [13]). For such rational functions g we have Hg = gby the Cauchy integral formula. Hence by Propositions 3, (1) and the boundary property of the Cauchy integral stated above, we have

(i) Hg = g, for every  $g \in H^2(m_j)$ , and

(ii)  $Hg \in A(\partial D)$ , for every  $g \in C^2(\partial D)$ .

From (i) and (ii) it follows that H is a bounded projection of  $L^2(m_j)$ . By Proposition 3, (1), a density argument and the relation (i), we see immediately that the range of H coincides with  $H^2(m_j)$ .

In order to prove the corollaries we need the following:

**PROPOSITION 4.** If  $f \in H^1(m_j)$  then

$$||f||_{1,j} \leq ||f||_{1,j,\max} \leq C_7 ||f||_{1,j}.$$

**PROOF.** Since the first inequality is clear, we prove the second. Here we use the following lemma which extends a result of Burkholder, Gundy and Silverstein [2] to certain general domains:

LEMMA 1 (cf. [1]). Let  $\{B(t): 0 \leq t < \infty\}$  be a complex Brownian motion starting at  $z_1$ . Then

$$E[\sup_{0 \le t < T} |\operatorname{PI}[f](B(t))|] \le C_8 ||f||_{1,1,\max}$$
 ,

for every  $f \in H^1_{\max}(m_1)$ , and

$$C_{\mathsf{g}} \| f \|_{\mathtt{1,1,max}} \leq E[ \sup_{\mathtt{0} \leq t < T} | \mathrm{PI}[f](B(t)) | ]$$
 ,

for every  $f \in L^1(m_1)$  with  $E[\sup_{0 \le t < T} |PI[f](B(t))|] < \infty$ , where E is the expectation with respect to the Wiener measure which defines the Brownian motion B, and T is the first time at which B escapes from D.

This lemma holds good if D is higher dimensional non-tangentially accessible domains (see [1]).

Now we proceed with the proof of Proposition 4. Let Mf(t) = PI[f](B(t)) for  $0 \le t < T$ , and Mf(t) = f(B(T)) for  $T \le t$ . By Ito's formula, Mf(t) is a continuous holomorphic martingale in the sense of Varopoulos [15]. Consequently, by [15],  $|Mf(t)|^{1/2}$  is a submartingale. Hence Doob's inequality implies that

 $E[\sup_{0 \le t < T} |\mathrm{PI}[f](B(t))|] = E[(\sup_{0 \le t \le \infty} |Mf(t)|^{1/2})^2] \le 4E[|Mf(\infty)|] = 4||f||_{1,1}.$ 

Here the last equality is guranteed by Kakutani's theorem. Thus by Proposition 1 we obtain Proposition 4.

### 3. Proof of Theorem 1. Proof of (1). Let

$$egin{aligned} q(s,\,t) &= -\,K(t,\,s)^- - \,K(s,\,t) & ext{and} \ r_j(s,\,t) &= W_j(s)^{-1}(\,W_j(s) - W_j(t))(K(t,\,s)^-) \ . \end{aligned}$$

Then  $a_j = q + r_j$ .

By the proof of Theorem 1 in Kerzman and Stein [10], q is the restriction of a function which is continuous on each  $I_k \times I_m$   $(k, m = 0, \dots, n)$ . Hence it is sufficient to prove that  $r_j$  can be extended to a function which is continuous on each  $I_k \times I_m$   $(k, m = 0, \dots, n)$ . To prove this we show the following:

LEMMA 2.  $W_j$  is twice continuously differentiable in each  $I_k$   $(k = 0, \dots, n), j = 0, 1, 2.$ 

PROOF. Let

$$n(t) = -iD_+ \alpha(t)$$
 ,

For sufficiently small  $\varepsilon > 0$ , let  $\alpha(\varepsilon, t) = \alpha(t) - \varepsilon n(t)$ . It is easy to check that  $\Gamma_{k,\varepsilon} \equiv \{\alpha(\varepsilon, t): t \in I_k\}$  is a simple closed curve and  $\Gamma_{0,\varepsilon} + \cdots + \Gamma_{n,\varepsilon}$  is the boundary of a  $C^3$  subdomain  $D_{\varepsilon}$  of D such that  $D_{\varepsilon} \uparrow D$  as  $\varepsilon \to 0+$ .

Let  $n(\varepsilon, t)$  be the outward normal field of  $\partial D_{\varepsilon}$ , that is,

$$n(arepsilon,\,t)=(1/|D_+lpha(arepsilon,\,t)|)\Big({
m Im}\;D_+lpha(arepsilon,\,t)rac{\partial}{\partial x}-i{
m Re}\;D_+lpha(arepsilon,\,t)rac{\partial}{\partial y}\Big)\;,$$

where  $D_+\alpha(\varepsilon, t) = \lim_{h\to 0+} [\alpha(\varepsilon, t+h) - \alpha(\varepsilon, t)]/h$ .

By regularity properties of elliptic boundary value problems ([7]), the Green function  $g(z_i, \cdot)$  of D possesses all derivatives of order  $\leq 3$  continuous in  $D \setminus \{z_i\}$  and they have continuous extensions to  $D \cup \partial D \setminus \{z_i\}$ . Hence if we put

$$W_{j,\varepsilon}(t) = -n(\varepsilon, t)g(z_j, \alpha(\varepsilon, t))$$

then  $W_{j,\varepsilon} \in C^2(I_k)$ , and  $W_{j,\varepsilon}$  converges to the Poisson kernel  $W_j$  in the  $C^2(I_k)$ -topology as  $\varepsilon \to 0 + (k = 0, \dots, n)$ . Consequently,  $W_j \in C^2(I_k)$   $k = 0, \dots, n$ .

Now, we return to the proof of Theorem 1. By Lemma 2 it suffices to show that  $(W_j(s) - W_j(t))K(t, s)$  is the restriction of a function which is continuous on each  $I_k \times I_m$   $(k, m = 0, \dots, n)$ . Let

$$F_j(s,\,t) = egin{cases} [W_j(s) - W_j(t)]/(s-t) & ext{if} \quad s 
eq t \ D_+W_j(t) & ext{if} \quad s = t \end{cases}$$

and

$$G(s, t) = egin{cases} [lpha(s) - lpha(t)]/(s-t) & ext{if} \quad s 
eq t \ D_+ lpha(t) & ext{if} \quad s = t \ . \end{cases}$$

Then  $(W_j(s) - W_j(t))K(t, s) = D_+\alpha(s) \cdot F_j(s, t)/G(s, t)$  for every  $(s, t) \in [0, L) \times [0, L) - \{\text{diagonal}\}$ . By the Taylor expansion of  $W_j(s) - W_j(t)$  we see that

$$F_{i}(t + u, t + v) = D_{+}W_{i}(t) + o(1)$$

if  $u \neq v$  and if t, t + u and t + v belong to a same interval  $I_k$ . Moreover,  $F_j$  is continuous on each  $(I_k \times I_m) \cap \{\text{diagonal}\}$  by definition. Hence  $F_j$  is continuous on each  $I_k \times I_m$ . A similar proof yields that  $G \in C(I_k \times I_m)$ and  $G \neq 0, k, m = 0, \dots, n$ . This complete the proof of (1).

Proof of Theorem 1, (2). By Proposition 1 it is sufficient to show (2) when j = l.

For a compact operator T on a Banach space the mapping I - T is a Fredholm operator of index zero ([14, p. 301]). Hence (2) is valid if the following assertions hold true:

Assertion 1.  $A_j$  is compact on  $H^1_{\max}(m_j)$ .

Assertion 2. The range of  $I - A_j$  is equal to  $H_{\max}^1(m_j)$ .

We begin by proving Assertion 1. By Theorem 1, (1) and the generalized Stone-Weierstrass theorem ([13, Corollary 12.5]) there exist  $p_{j,\nu} \in \{\sum_{m=1}^{N} b_m(x)c_m(y): b_m \in C(\partial D), c_m \in C(\partial D), N = 1, 2, \cdots\}$  such that

$$\lim_{n \to \infty} \|A_{j}(\alpha^{-1}(\cdot), \alpha^{-1}(\cdot)) - p_{j,\nu}\|_{\infty} = 0$$
.

Since the integral operators

$$P_{j,\nu}f(x) = \int p_{j,\nu}(x, \alpha(t))f(\alpha(t))dt$$

are of finite rank, we obtain Assertion 1 by Hölder's inequality.

Before verifying Assertion 2, we introduce some notation:

For a Banach space X, the algebra of all bounded linear operators from X to itself will be denoted by BL(X). If  $T \in BL(H_{max}^1(m_j))$ , then  $(T)_m$  denotes the conjugate operator of T as an operator on  $H_{\max}^1(m_j)$ . If  $T \in \operatorname{BL}(L^2(m_j))$ , then  $(T)_L$  represents the adjoint as an element of  $\operatorname{BL}(L^2(m_j))$ . For every  $T \in \operatorname{BL}(H_{\max}^1(m_j))$ , we put  $R(T) = \{Tf: f \in H_{\max}^1(m_j)\}$ .

By the closed range theorem and [14, V. Theorem 7.8] we have

$$R(I-A_j) = \{g \in H^1_{\max}(m_j) \colon g^*(g) = 0 \text{ for every element } g^* \text{ of the kernel} \ ext{of } (I-A_j)_m \}$$
 .

Hence, to prove Assertion 2 we need only to show that the kernel K of  $(I - A_j)_m$  consists of zero.

LEMMA 3. For every  $g^* \in (H^1_{\max}(m_j))^*$  and every  $g \in L^2(m_j)$ ,

$$[(A_j)_m(g^*)](g) = \int g \cdot H(b(g^*))^- dm_j - \int g \cdot (H)_L(b(g^*))^- dm_j$$
 ,

where  $b(g^*)$  is defined as in Proposition 2.

PROOF OF LEMMA 3. It is easy to check that

$$(H)_L(h)(x) = rac{1}{2}h(x) - rac{1}{2\pi i} \mathrm{P.V.} \int K(t, \, lpha^{-1}(x))^- h(lpha(t)) \, W_j(t) \, W_j(lpha^{-1}(x))^{-1} dt$$

and  $A_j(h) = (H)_L(h) - H(h)$ , for every  $h \in L^2(m_j)$ . Hence by Proposition 2 we have

$$egin{aligned} & [(A_{j})_{m}(g^{*})](g) = \int (H)_{L}(g) \cdot b(g^{*})^{-} dm_{j} - \int H(g) \cdot b(g^{*})^{-} dm_{j} \ & = \int g \cdot H(b(g^{*}))^{-} dm_{j} - \int g \cdot (H)_{L}(b(g^{*}))^{-} dm_{j} \ , \end{aligned}$$

which prove Lemma 3.

Now we are ready to prove that  $K = \{0\}$ . Fix any  $g^* \in K$ . Then for every  $g \in L^2(m_j)$  we obtain

$$\begin{split} 0 &= [(I - A_j)_m(g^*)](g) \\ &= g^*(g) - \int g \cdot H(b(g^*))^- dm_j + \int g \cdot (H)_L(b(g^*))^- dm_j \\ &= \int g \cdot [I - H + (H)_L](b(g^*))^- dm_j \;. \end{split}$$

Hence  $b(g^*) = [H - (H)_L](b(g^*))$ . The last relation implies that

$$egin{aligned} \|b(g^*)\|_{2,j}^2 &= \int\! H(b(g^*))\!\cdot\! b(g^*)^- dm_j - \int\! (H)_L(b(g^*))\!\cdot\! b(g^*)^- dm_j \ &= 2i\, \mathrm{Im}\!\left[\int\! H(b(g^*))\!\cdot\! b(g^*)^- dm_j
ight]. \end{aligned}$$

Consequently,  $\|b(g^*)\|_{2,j} = 0$ . Thus  $K = \{0\}$ .

Proof of Theorem 1, (3) and (4). We have  $P_jH = H$  and  $P_j(H)_L = P_j$ , because  $(P_j)_L = P_j$ . Hence  $P_j(I + H - (H)_L) = H$ . By Theorem 1, (2),  $I - A_j$  is an injective bounded operator of  $L^2(m_j)$  to  $L^2(m_j)$ . Furthermore  $I - A_j$  is a Fredholm operator on  $L^2(m_j)$  of index zero. Therefore by the proof of Lemma 3 we obtain (3). From (3) follows

$$P_{j} = H(I - A_{j})^{-1} = P_{j+1}(I - A_{j+1})(I - A_{j})^{-1}$$
 ,

which completes our proof.

4. Proofs of corollaries. Corollary 1 is proved directly by Theorem 1. Corollary 2 is an immediate consequence of Corollary 1, Proposition 3, (2) and Proposition 4, because the operator H is a bounded map of H<sup>1</sup><sub>max</sub>(m<sub>j</sub>) to L<sup>1</sup>(m<sub>j</sub>) as mentioned in Section 1. Corollary 3 is proved easily by Corollary 2 and a usual argument.

**PROOF OF COROLLARY 4.** Corollary 2 implies that

$$H^{1}_{\max}(m_{1}) = H^{1}(m_{1}) \bigoplus [I - P_{1}](H^{1}_{\max}(m_{1}))$$
.

Let  $Z = H_0^1(m_1)^- \bigoplus N$ , where N is a finite dimensional subspace of  $L^{\infty}(m_1)$  defined by Gamelin and Lumer [6]. We show that  $[I - P_1](H_{\max}^1(m_1)) = Z$ .

The space Z is closed in  $H^1_{\max}(m_1)$ , because N is finite dimensional. Hence applying the open mapping theorem to the operator T(g, h) = g + h $((g, h) \in H^1_0(m_1)^- \times N)$ , we have

(i) 
$$C(\|g\|_{1,1,\max} + \|h\|_{1,1,\max}) \leq \|g+h\|_{1,1,\max} \leq \|g\|_{1,1,\max} + \|h\|_{1,1,\max}$$
,

where  $(g, h) \in H_0^1(m_1)^- \times N$  and C is a constant independent of g and h. From Corollary 2 follows

$$\langle [I-P_{\scriptscriptstyle 1}](L^{\scriptscriptstyle 2}(m_{\scriptscriptstyle 1}))
angle = [I-P_{\scriptscriptstyle 1}](H^{\scriptscriptstyle 1}_{\max}(m_{\scriptscriptstyle 1}))$$
 ,

where  $\langle U \rangle$  denotes the  $H_{\max}^1(m_1)$ -norm closure of U. Furthermore from Proposition 4 follow

 $\langle H^{\scriptscriptstyle 0}_{\scriptscriptstyle 2}(m_{\scriptscriptstyle 1})^angle = H^{\scriptscriptstyle 1}_{\scriptscriptstyle 0}(m_{\scriptscriptstyle 1})^- \ \, ext{and} \ \, \langle N
angle = N \ .$ 

Since

$$L^2(m_1) = H^2(m_1) \oplus H^2_0(m_1)^- \oplus N$$
 ,

(cf. [6]), we have by (i)

$$[I - P_1](H_{\max}^1(m_1)) = \langle H_0^2(m_1)^- \bigoplus N \rangle = \langle H_0^2(m_1)^- \rangle \bigoplus \langle N \rangle = H_0^1(m_1)^- \bigoplus N$$
, from which Corollary 4 follows.

### References

 H. ARAI, Brownian motion and the Hardy space H<sup>1</sup> on non-tangentially accessible domains, Sci. Res. School of Education, Waseda Univ. 34 (1985), 21-29.

#### H. ARAI

- [2] D. L. BURKHOLDER, R. F. GUNDY AND M. L. SILVERSTEIN, A maximal function characterization of the class H<sup>p</sup>, Trans. Amer. Math. Soc. 157 (1972), 137-153.
- [3] J. BURBEA, The Cauchy and Szegö kernels on multiply connected regions, Rend. Circ. Mat. Palermo, (2) 31, (1982), 105-118.
- [4] R. R. COIFMAN AND G. WEISS, Extensions of Hardy spaces and their use in analysis, Bull. Amer. Math. Soc. 83 (1977), 569-645.
- [5] C. FEFFERMAN AND E. M. STEIN, H<sup>p</sup> spaces of several variables, Acta Math. 129 (1972), 137-193.
- [6] T. GAMELIN AND G. LUMER, Theory of abstract Hardy spaces and the universal Hardy class, Adv. in Math. 2, (1968), 118-174.
- [7] D. GILBERG AND N.S. TRUDINGER, Elliptic Partial Differential Equations of Second Order, Springer Verlag, Berlin, Heidelberg, New York, Tokyo, 1983.
- [8] D.S. JERISON AND C.E. KENIG, Boundary behavior of harmonic functions in non-tangentially accessible domains, Adv. in Math. 46, (1982), 81-147.
- [9] J. L. JOURNÉ, Calderón-Zygmund Operators, Pseudo-Differential Operators and the Cauchy integral of Calderón, Lecture Notes in Math. 994, Springer Verlag, Berlin, Heidelberg, New York, Tokyo, 1983.
- [10] N. KERZMAN AND E. M. STEIN, The Cauchy kernel, the Szegö kernel, and the Riemann mapping function, Math. Ann. 236 (1978), 85-93.
- [11] M. I. MUSKHELISHVILI, Singular Integral Equations, P. Nordhoff, Groningen, The Netherlands, 1953.
- [12] E. M. STEIN, Boundary Behavior of Holomorphic Functions in Several Variables, Princeton Univ. Press 1972.
- [13] E. L. STOUT, The Theory of Uniform Algebras, Bogden and Quigley, Belmont, California, 1971.
- [14] A. E. TAYLOR AND D. C. LAY, Introduction to Functional Analysis, John Wiley & Sons, New York, Chichester, Brisbane, Toronto, 1980.
- [15] N. TH. VAROPOULOS, The Helson-Szegö theorem and  $A_p$  functions for Brownian motion and several variables, J. Funct. Analysis, 39 (1980), 85-121.

MATHEMATICAL INSTITUTE Tôhoku University Sendai 980 Japan