

60. Theorems on the Cluster Sets of Pseudo-Analytic Functions.

By Tokunosuke YOSIDA.

Kyoto Technical University.

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Let D be a domain on the z -plane and C be its boundary. Let E be a bounded closed set of capacity¹⁾ zero, included in C and z_0 be a point in E . Let $w = f(z)$ be a single-valued function pseudo-analytic in D . The cluster set $S_{z_0}^{(D)}$ is the set of all values α such that $\alpha = \lim_{n \rightarrow \infty} f(z_n)$, where z_n ($n = 1, 2, \dots$) is a sequence of points tending to z_0 inside D . The cluster set $S_{z_0}^{*(C)}$ is the intersection of the closure of the union $US_{z'}^{(D)}$ for all z' belonging to the part of $C - E$, which lies in $|z - z_0| < r$.

Since E is of capacity zero, by Evan's theorem²⁾, we can distribute a positive measure $d\mu(a)$ on E such that its potential

$$u(z) = \int_E \log \frac{1}{|z - a|} d\mu(a), \quad \int_E d\mu(a) = 1$$

is harmonic outside E , excluding $z = \infty$, and has boundary value $+\infty$ at any point of E . Let $v(z)$ be its conjugate harmonic function and put

$$\zeta = \zeta(z) = e^{u(z) + iv(z)} = r(z)e^{iv(z)} = re^{i\theta}.$$

The niveau curve $C_r : r(z) = \text{const.} = r$ ($0 < r < +\infty$) consists of a finite number of Jordan curves surrounding E . Let J_r be its component which surrounds z_0 . Let V_r be the closure of the set of all values taken by $f(z)$ in the part of D , which lies in the interior of J_r . Then $S_{z_0}^{(D)}$ is identical with the intersection of all V_r . Let M_r be the closure of the union $US_{z'}^{(D)}$ for all z' belonging to the part of $C - E$, which lies in the interior of J_r . Then $S_{z_0}^{*(C)}$ is identical with the intersection of all M_r . Let (P) denote the class of functions $w = f(z)$ which are single-valued and pseudo-analytic in D and for which the integral

$$\int \frac{dr}{rD(r)} \tag{1}$$

diverges, where $D(r)$ is the smallest upper bound of the 'Dilatationsquotient'³⁾ $D_{\cdot|w}$ of $w = f(z)$ on the part of C_r which lies in D .

- 1) 'Capacity' means logarithmic capacity in this paper.
- 2) G. C. Evans: Monatshefte f. Math. u. Phys. 43 (1936).
- 3) O. Teichmüller: Deutsche Math. 3 (1938).

Let G be a domain on the w -plane bounded by a Jordan curve Γ and a bounded closed set F . We introduce a Riemannian metric⁴⁾

$$ds = \lambda(w) |dw| \tag{2}$$

on G , where $\lambda(w)$ is a non-negative, continuous function in G such that the metric gives G a finite area.

Lemma 1. Let $w = f(z)$ be a function of (P) and Δ be a subdomain of D such that its boundary does not contain any point of $C-E$ and any value taken by $f(z)$ in Δ lies in G . Let $A(r)$ be the area of the Riemannian image of the part of Δ , which lies between C_r and C_{r_0} and $L(r)$ be the length of the image of the part of C_r , which lies in Δ . Then we have

$$\lim_{r \rightarrow +\infty} \frac{L(r)}{A(r)} = 0. \tag{3}$$

Proof. Let C'_r be the part of C_r , which lies in Δ and θ_r be its image on the ζ -plane by $\zeta = \zeta(z)$. Let $z = z(\zeta)$ be the inverse function of $\zeta = \zeta(z)$ and put $w(\zeta) = f(z(\zeta))$. If we denote the differential coefficient of $w(\zeta)$ along θ_r by w' , then we have

$$L(r) = \int_{\theta_r} \lambda(w(\zeta)) |w'| r d\theta.$$

Hence, by the inequality of Schwarz, we have

$$(L(r))^2 \leq \int_{\theta_r} r d\theta \int_{\theta_r} \lambda^2 |w'|^2 r d\theta \leq 2\pi r \int_{\theta_r} \lambda^2 |w'|^2 r d\theta.$$

Since $D_{z|w} = D_{\zeta|w}$, we have

$$\frac{1}{2\pi} \int_{r_1}^r \frac{(L(r))^2}{rD(r)} dr \leq \int_{r_1}^r \int_{\theta_r} \frac{\lambda^2 |w'|^2}{D(r)} r d\theta r dr \leq A(r) - A(r_1), \tag{4}$$

where $r > r_1$. Letting $r_1 \rightarrow r$, we have

$$\frac{dr}{2\pi r D(r)} \leq \frac{dA(r)}{(L(r))^2}.$$

Let \mathcal{A}_r be the set of all values r such that $L(r) > \sqrt[3]{A(r)} \log A(r)$, then we have

$$\frac{1}{2\pi} \int_{\mathcal{A}_r} \frac{dr}{rD(r)} \leq \int_{\mathcal{A}_r} \frac{dA(r)}{(L(r))^2} \leq \int_{A(r_0)}^{\infty} \frac{dt}{t(\log t)^2} < +\infty$$

4) L. Ahlfors: Acta Soc. Sci. Fenn. N. s. 2 (1937).

Since the integral (1) diverges, we have (3) in the case when $A(r)$ is not bounded. If $A(r)$ is bounded, then we have $\lim_{r \rightarrow +\infty} L(r) = 0$ by (4), so that we have (3).

Lemma 2. *If the set F is of capacity positive, then there exists a metric (2) which gives F a positive length. Suppose further that F is not covered by the closure of a finite covering surface W of G . If we denote the area and the length of the relative boundary of W by A and L respectively, then we have $A \leq hL$, where h is a positive constant.*

Proof. Since F is a set of capacity positive, we can distribute a positive measure $d\mu(\alpha)$ on F such that its potential

$$\xi(w) = \int_F \log \frac{1}{|w-\alpha|} d\mu(\alpha), \quad \int_F d\mu(\alpha) = 1$$

is harmonic in the complementary domain $G(F)$ of F , which contains G , excluding $w = \infty$, and has boundary values not greater than the Robin's constant γ of $G(F)^5$. Let $\eta(w)$ be its conjugate harmonic function and put $\omega = \omega(w) = \exp \{ \xi(w) + i\eta(w) \}$. The functions $|\omega(w)|$ and $|\omega'(w)|$ are single-valued. Let β be a Jordan curve or a finite number of Jordan curves surrounding F , then we have

$$\int_{\beta} d\eta(w) = 2\pi \int_F d\mu(\alpha) = 2\pi.$$

Hence we can put $\lambda(w) = |\omega'(w)| / (1 + |\omega(w)|^2)$ in (2). The area of G is not greater than π . Since $\xi(w) \leq \gamma$ in G , the length of F is positive. Hence, by Ahlfors' theory of covering surfaces⁶, we have $A \leq hL$.

Lemma 3. *If a function $w = f(z)$ of (P) is bounded in D and*

$$\overline{\lim}_{z \rightarrow z'} |f(z)| \leq M \tag{5}$$

for every point z' of $C-E$, then $|f(z)| \leq M$ in D .

Proof. We suppose, contrary to the assertion, that there exists a point z_1 in D such that $|f(z_1)| > M$. Since $f(z)$ is bounded, there exists a constant K such that $|f(z)| < K$ in D . We have $K > M$. Let M_1 be a constant such that $|f(z_1)| > M_1 > M$. We choose the domain G such that Γ is the circle $|w| = M_1$ and F is a bounded closed set of capacity positive lying outside the circle $|w| = K+1$. Then there exists a metric of Lemma 2. Let λ be

5) R. Nevanlinna: *Eindeutige analytische Funktionen* (1936).

6) L. Ahlfors: *Acta Math.* 65 (1935).

the set of all points z in D such that $w = f(z)$ lies in G . Since $f(z_1)$ lies in G , Δ is not empty. The boundary of Δ does not contain any point of $C-E$ by (5). Let r_0 be a number such that z_1 lies in the interior of the niveau curve C_{r_0} . Let $A(r)$ be the area of the Riemannian image W_r of the part of Δ , which lies between C_r and C_{r_0} and $L(r)$ be the length of the image of the part of C_r , which lies in Δ , respectively by $w = f(z)$. Since the closure of W_r does not cover F , by Lemma 2, we have

$$A(r) \leq h(L(r) + L(r_0)),$$

where h is a positive constant. Hence, by Lemma 1, $A(r)$ is bounded.

Let M_2 be a constant such that $|f(z_1)| > M_2 > M_1$. We denote the circle $|w| = M_2$ by Γ' , the domain bounded by Γ' and F by G' and the set of all points z in D such that $w = f(z)$ lies in G' by Δ' . If the closure of Δ' is contained in D , then the Riemannian image of Δ' by $w = f(z)$ is a finite covering surface of G' , which has not relative boundary. Since the closure of this covering surface does not cover F , we arrive at a contradiction by Lemma 2, so that Δ' contains at least a point of E on its boundary. Hence C_r meets the boundaries of Δ and Δ' for a sufficiently large r , so that we have $\lim_{r \rightarrow +\infty} L(r) > 0$. Hence, by Lemma 1, $A(r)$ is not bounded, which is a contradiction. Therefore $|f(z)| \leq M$ in D .

Theorem 1. *If $w = f(z)$ is a function which belongs to the class (P), then $\Omega = S_{z_0}^{(D)} - S_{z_0}^{*(C)}$ is an open set. Suppose further that Ω is not empty, then $w = f(z)$ takes every values in Ω , except those belonging to a set of capacity zero, infinitely often in any neighbourhood of z_0 .*

Proof. We choose the domain G bounded by a Jordan curve Γ and a closed set F such that its closure and $S_{z_0}^{*(C)}$ have no point in common and $S_{z_0}^{(D)}$ and G have at least a point in common. Since M_r is the closure of the union $US_{z'}^{(D)}$ for all z' belonging to the part of $C-E$, which lies in the interior of J_r , there is a number r_0 such that M_r and the closure of G have not any point in common for every $r \geq r_0$. Let $D(G)$ be the set of all points z in D such that $w = f(z)$ lies in G . Then the boundary of $D(G)$ does not contain any point of $C-E$, which lies in the interior of J_{r_0} . Let w_0 be a point of $S_{z_0}^{(D)}$ contained in G . Then there exists a sequence of points z_n ($n = 1, 2, \dots$) tending to z_0 inside D such that $w_0 = \lim_{n \rightarrow \infty} f(z_n)$. We denote the component of $D(G)$, which contains z_n by Δ_n .

7) L. Ahlfors: Loc. cit. 6).

If there exists a component Δ_k which contains infinitely many points z_n , then z_0 is a boundary point of Δ_k . In this case, we denote the part of Δ_k , which lies in the interior of J_{r_0} by Δ . If such a component does not exist, then the sequence $\{\Delta_n\}$ contains infinitely many distinct components. Since the curve J_r does not meet infinitely many distinct components Δ_n for every $r \geq r_0$, Δ_n is contained in the interior of J_r for a sufficiently large n , that is, the sequence $\{\Delta_n\}$ tends to z_0 . In this case we denote the union of all Δ_n which lie in the interior of J_{r_0} by Δ . Let $\Delta(r)$ be the part of Δ , which lies outside of C_r and W_r be its Riemannian image by $w = f(z)$. Let $A(r)$ be the area of W_r and $L(r)$ be the length of the image of the part of C_r , which lies in Δ . Then we have the same relation as (3) of Lemma 1.

Let G' be a subdomain of G , which contains w_0 and whose closure lies in G and Δ' be the set of all points z in Δ such that $w = f(z)$ lies in G' . If Δ' contains a sequence of components tending to z_0 , then the closure of the set of all values taken by $f(z)$ in a component of Δ' is identical with the closure of G' by Lemma 3, so that $A(r)$ is not bounded. If Δ' contains a component which has z_0 on its boundary, then C_r meets the boundaries of Δ and Δ' for a sufficiently large r , so that $\lim_{r \rightarrow +\infty} L(r) > 0$. Hence $A(r)$ is not bounded. Therefore we have in all cases $\lim_{r \rightarrow +\infty} A(r) = +\infty$.

If we suppose, contrary to the assertion, that Ω is not an open set. Then we can choose the domain G such that F is a bounded closed set of capacity positive lying outside $S_{z_0}^{(D)}$. Since V_r is the closure of the set of all values taken by $f(z)$ in the part of D , which lies in the interior of J_r , there is a number r_1 such that V_r and F have not any point in common for every $r \geq r_1$. We can choose r_0 such that $r_0 > r_1$. Then, by Lemma 2, there is a metric and a positive constant h such that

$$A(r) \leq h(L(r) + L(r_0)).$$

Hence we have

$$\frac{1}{h} \leq \lim_{r \rightarrow +\infty} \frac{L(r) + L(r_0)}{A(r)} = 0,$$

which is a contradiction, so that Ω is an open set.

Let Ω_n be a component of Ω and F_n be the set of all values in Ω_n , which is omitted by $f(z)$ in a neighbourhood of z_0 . We choose the domain G such that its closure is contained in Ω_n and F is identical with F_n . Let r_1 be a number so large that J_r lies

in this neighbourhood of z_0 for every $r \geq r_1$. If we suppose that F_n is a set of capacity positive, then, by the same reason as above, we arrive at a contradiction. Hence F_n is a set of capacity zero, so that, by the well known method, we can prove that the set of exceptional values is of capacity zero.

Theorem 2. *If the set E is contained in a finite number of connected components of the boundary C and Ω is not empty, then $w = f(z)$ takes every values, with two possible exceptions, belonging to any connected component Ω_n of Ω infinitely often in any neighbourhood of z_0 .*

Proof. We suppose, contrary to the assertion, that there are three exceptional values in Ω_n and denote the set of these values by F . Then there is a number r_1 such that $f(z)$ does not take any value of F in the part of D , which lies in the interior of J_{r_1} . We choose the domain G bounded by F and a Jordan curve Γ such that its closure is contained in Ω_n . Then there is a number r_2 such that M_r and the closure of G have not any point in common for every $r \geq r_2$. We put $r_0 = \text{Max}(r_1, r_2)$ and use the proof of Theorem 1.

Let I be the area of G and put $A(r) = IS(r)$. When $\mathcal{A}(r)$ is a single domain, we denote its characteristic number by η and put $\eta^+ = \text{Max}(0, \eta)$. When $\mathcal{A}(r)$ consists of a finite number of connected components, we denote the sum of such numbers for every components by the same notation η^+ . Since F consists of three points, we have by the fundamental theorem of Ahlfors⁷⁾

$$\eta^+ \geq 2S(r) - h(L(r) + L(r_0)), \quad (6)$$

where h is a positive constant.

Let $m(r)$ be the number of Jordan curves contained in the boundary of $\mathcal{A}(r)$, whose images by $w = f(z)$ lie on Γ . Then, by a method of Kunugi⁸⁾, we have

$$m(r) \leq S(r) + h'(L(r) + L(r_0)), \quad (7)$$

where h' is a positive constant. Let $n(r)$ be the number of connected components of the union of C and the closures of the domains bounded by C_r , which contain a point of E . Then $n(r)$ is bounded and $\eta^+ \leq m(r) + n(r)$, so that we have from (6) and (7)

$$1 \leq (h + h') \frac{L(r) + L(r_0)}{S(r)} + \frac{n(r)}{S(r)}.$$

Since $A(r) = IS(r)$ is not bounded, we arrive at a contradiction by (3).

8) K. Kunugi: Proc. 16 (1940), Jap. Jour. of Math. 18 (1942).

Remark 1. Lemma 3 is an extension of a theorem which we have proved recently⁹⁾. Theorem 1 is an extension of a theorem of Tsuji¹⁰⁾. Theorem 2 contains the case when E consists of a single point and the case when D is simply connected, so that it is an extension of a theorem of Kunugi¹¹⁾ and that of Noshiro¹²⁾.

Remark 2. Let $D(r)$ be a continuous function such that $D(r) \geq 1$ for every $r \geq r_0$. Then the function $w = f(z)$:

$$f(z) = e^{\zeta}, \quad \zeta = \exp \left\{ \int_{r_0}^r \frac{dr}{rD(r)} + i\theta \right\}, \quad z = \frac{1}{r} e^{-i\theta},$$

is single-valued and pseudo-analytic in the domain $0 < |z| < 1/r_0$. Its 'Dilatationsquotient' is equal to $D(r)$ at every points on the circle $|z| = 1/r$. If the integral (1) converges, then the function $w = f(z)$ is bounded. Hence (P) is the maximal class for which we can extend the theory of cluster sets.

9) T. Yosida: Proc. 26 (1950).

10) M. Tsuji: Proc. 19 (1943).

11) K. Kunugi: Loc. cit.

12) K. Noshiro: Jour. Math. Soc. Jap. 1 (1950), Nagoya Math. 1 (1950).