

A THEOREM OF PHRAGMÉN-LINDELÖF TYPE FOR SUBFUNCTIONS IN A CONE*

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Abstract. For a subfunction u , associated with the stationary Schrödinger operator, which is dominated on the boundary by a certain function on a cone, we generalise the classical Phragmén-Lindelöf theorem by making an a -harmonic majorant of u .

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1. Introduction and main results. Let S be an open set in $\mathbf{R}^n (n \geq 2)$, where \mathbf{R}^n is the n -dimensional Euclidean space. The boundary and the closure of S are denoted by ∂S and \bar{S} , respectively. In cartesian coordinate, a point P is denoted by (X, x_n) , where $X = (x_1, x_2, \dots, x_{n-1})$. Let $|P|$ be the Euclidean norm of P . Also denote $|P - Q|$ be the Euclidean distance of two points P and Q in \mathbf{R}^n .

For $P \in \mathbf{R}^n$ and $r > 0$, let $B(P, r)$ denote the open ball with centre at P and radius r in \mathbf{R}^n . $S_r = \partial B(O, r)$.

A system of spherical coordinates for $P = (X, x_n)$ is given by

$$|P| = r, \quad x_1 = r \prod_{i=1}^{n-1} \sin \theta_i \quad (n \geq 2), \quad x_n = r \cos \theta_1,$$

and if $n > 2$, then

$$x_{n-j+1} = r \cos \theta_j \prod_{i=1}^{j-1} \sin \theta_i \quad (2 \leq j \leq n-1),$$

where $0 \leq r < +\infty$, $-\frac{1}{2}\pi \leq \theta_{n-1} < \frac{3}{2}\pi$, and if $n > 2$, then $0 \leq \theta_i \leq \pi$ ($1 \leq i \leq n-2$).

Relative to this system, the Laplace operator Δ may be written

$$\Delta = \frac{n-1}{r} \frac{\partial}{\partial r} + \frac{\partial^2}{\partial r^2} + \frac{\Delta^*}{r^2},$$

where the explicit form of the Beltrami operator Δ^* is given by V. Azarin (see [2]).

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Let D be an arbitrary domain in \mathbf{R}^n and \mathcal{A}_a denote the class of non-negative radial potentials $a(P)$, i.e. $0 \leq a(P) = a(r)$, $P = (r, \Theta) \in D$, such that $a \in L^b_{loc}(D)$ with some $b > n/2$ if $n \geq 4$ and with $b = 2$ if $n = 2$ or $n = 3$.

If $a \in \mathcal{A}_a$, then the stationary Schrödinger operator

$$Sch_a = -\Delta + a(P)I = 0,$$

where Δ is the Laplace operator and I is the identical operator, can be extended in the usual way from the space $C^\infty_0(D)$ to an essentially self-adjoint operator on $L^2(D)$ (see [7, Ch. 13]). We will denote it Sch_a as well. This last one has a Green a -function $G^a_D(P, Q)$. Here, $G^a_D(P, Q)$ is positive on D and its inner normal derivative $\partial G^a_D(P, Q)/\partial n_Q \geq 0$, where $\partial/\partial n_Q$ denotes the differentiation at Q along the inward normal into D . We denote this derivative $PI^a_D(P, Q)$, which is called the Poisson a -kernel with respect to D .

In the proof, we need inequalities between Green a -function $G^a_D(P, Q)$ and that of the Laplacian, hereafter denoted by $G^0_D(P, Q)$. It is well known that, for any potential $a(P) \geq 0$,

$$G^a_D(P, Q) \leq G^0_D(P, Q). \tag{1.1}$$

The inverse inequality is much more elaborate if D is a bounded domain in \mathbf{R}^n . Cranston, Fabes and Zhao (see [4], the case $n = 2$ is implicitly contained in [3]) have proved

$$G^a_D(P, Q) \geq M(D)G^0_D(P, Q), \tag{1.2}$$

where D is a bounded domain, a constant $M(D) = M(D, a(P))$ is positive and does not depend on points P and Q in D . If $a = 0$, then obviously, $M(D) \equiv 1$.

We call a function $u \not\equiv -\infty$ that is upper semi-continuous in D a subfunction of the Schrödinger operator Sch_a if its values belong to the interval $(-\infty, +\infty)$ and at each point $P \in D$ with $0 < r < r(P)$ the generalised mean-value inequality

$$u(P) \leq \int_{S(P,r)} u(Q) \frac{\partial G^a_{B(P,r)}(P, Q)}{\partial n_Q} d\sigma(Q)$$

is satisfied, where $S(P, r) = \partial B(P, r)$, $G^a_{B(P,r)}(P, Q)$ is the Green a -function of Sch_a in $B(P, r)$ and $d\sigma(Q)$ is the surface area element on $S(P, r)$.

The class of subfunctions in D is denoted by $SbH(a, D)$. If $-u \in SbH(a, D)$, then we call u a superfunction and denote the class of superfunctions by $SpH(a, D)$. If a function u is both subfunction and superfunction, it is, clearly, continuous and is called an a -harmonic function associated with the operator Sch_a . The class of a -harmonic functions is denoted by $H(a, D) = SbH(a, D) \cap SpH(a, D)$. In terminology, we follow B. Ya. Levin and A. Kheyfits (see [6]).

The unit sphere and the upper half unit sphere are denoted by \mathbf{S}^{n-1} and \mathbf{S}^{n-1}_+ , respectively. For simplicity, a point $(1, \Theta)$ on \mathbf{S}^{n-1} and the set $\{\Theta; (1, \Theta) \in \Omega\}$ for a set $\Omega, \Omega \subset \mathbf{S}^{n-1}$, are often identified with Θ and Ω , respectively. For two sets $\Xi \subset \mathbf{R}_+$ and $\Omega \subset \mathbf{S}^{n-1}$, the set $\{(r, \Theta) \in \mathbf{R}^n; r \in \Xi, (1, \Theta) \in \Omega\}$ in \mathbf{R}^n is simply denoted by $\Xi \times \Omega$. In particular, the half space $\mathbf{R}_+ \times \mathbf{S}^{n-1}_+ = \{(X, x_n) \in \mathbf{R}^n; x_n > 0\}$ will be denoted by \mathbf{T}_n .

By $C_n(\Omega)$, we denote the set $\mathbf{R}_+ \times \Omega$ in \mathbf{R}^n with the domain Ω on \mathbf{S}^{n-1} . We call it a cone. Then T_n is a special cone obtained by putting $\Omega = \mathbf{S}^{n-1}_+$. We denote the

sets $I \times \Omega$ and $I \times \partial\Omega$ with an interval on \mathbf{R} by $C_n(\Omega; I)$ and $S_n(\Omega; I)$. By $S_n(\Omega; r)$, we denote $C_n(\Omega) \cap S_r$. By $S_n(\Omega)$, we denote $S_n(\Omega; (0, +\infty))$, which is $\partial C_n(\Omega) - \{O\}$. Furthermore, we denote by dS_r the $(n - 1)$ -dimensional volume elements induced by the Euclidean metric on S_r .

For positive functions h_1 and h_2 , we say that $h_1 \lesssim h_2$ if $h_1 \leq Mh_2$ for some constant $M > 0$. If $h_1 \lesssim h_2$ and $h_2 \lesssim h_1$, we say that $h_1 \approx h_2$.

Let Ω be a domain on \mathbf{S}^{n-1} with smooth boundary and λ be the least positive eigenvalue for Δ^* on Ω (see [8, p. 41])

$$(\Delta^* + \lambda)\varphi(\Theta) = 0 \quad \text{on } \Omega,$$

$$\varphi(\Theta) = 0 \quad \text{on } \partial\Omega.$$

Corresponding eigenfunction is denoted by $\varphi(\Theta)$, $\int_{\Omega} \varphi^2(\Theta) dS_1 = 1$. In order to ensure the existence of λ and a smooth $\varphi(\Theta)$. We put a rather strong assumption on Ω : if $n \geq 3$, then Ω is a $C^{2,\alpha}$ -domain ($0 < \alpha < 1$) on \mathbf{S}^{n-1} surrounded by a finite number of mutually disjoint closed hypersurfaces (e.g. see [5, pp. 88–89] for the definition of $C^{2,\alpha}$ -domain).

Solutions of an ordinary differential equation

$$-Q''(r) - \frac{n-1}{r} Q'(r) + \left(\frac{\lambda}{r^2} + a(r) \right) Q(r) = 0, \quad 0 < r < \infty. \tag{1.3}$$

It is known (see, for example, [11]) that if the potential $a \in \mathcal{A}_a$, then the equation (1.3) has a fundamental system of positive solutions $\{V, W\}$ such that V is non-decreasing with

$$0 \leq V(0+) \leq V(r) \quad \text{as } r \rightarrow +\infty,$$

and W is monotonically decreasing with

$$+\infty = W(0+) > W(r) \searrow 0 \quad \text{as } r \rightarrow +\infty.$$

We will also consider the class \mathcal{B}_a , consisting of the potentials $a \in \mathcal{A}_a$ such that there exists the finite limit $\lim_{r \rightarrow \infty} r^2 a(r) = k \in [0, \infty)$, moreover, $r^{-1}|r^2 a(r) - k| \in L(1, \infty)$. If $a \in \mathcal{B}_a$, then the (super)subfunctions are continuous (see [10]).

In the rest of paper, we assume that $a \in \mathcal{B}_a$ and we shall suppress this assumption for simplicity.

From now on, we always assume $D = C_n(\Omega)$. For the sake of brevity, we shall write $G_{\Omega}^a(P, Q)$ instead of $G_{C_n(\Omega)}^a(P, Q)$, $PI_{\Omega}^a(P, Q)$ instead of $PI_{C_n(\Omega)}^a(P, Q)$, $SpH(a)$ (resp. $SbH(a)$) instead of $SpH(a, C_n(\Omega))$ (resp. $SbH(a, C_n(\Omega))$) and $H(a)$ instead of $H(a, C_n(\Omega))$.

Denote

$$i_k^{\pm} = \frac{2 - n \pm \sqrt{(n - 2)^2 + 4(k + \lambda)}}{2},$$

then the solutions to the equation (1.3) have the asymptotic (see [5])

$$V(r) \approx r^{i_k^+}, \quad W(r) \approx r^{i_k^-}, \quad \text{as } r \rightarrow \infty. \tag{1.4}$$

REMARK 1. If $a = 0$ and $\Omega = S_+^{n-1}$, then $t_0^+ = 1$, $t_0^- = 1 - n$ and $\varphi(\Theta) = (2ns_n^{-1})^{1/2} \cos\theta_1$, where s_n is the surface area $2\pi^{n/2}\{\Gamma(n/2)\}^{-1}$ of S^{n-1} .

Let $u(r, \Theta)$ be a function on $C_n(\Omega)$. We introduce $M_u(r) = M(r, u) = \sup_{\Theta \in \Omega} u(r, \Theta)$, $u^+ = \max\{u, 0\}$ and $u^- = \max\{-u, 0\}$.

We shall say that $u(P)$ ($P = (r, \Theta)$) satisfies the Phragmén-Lindelöf boundary condition on $S_n(\Omega)$, namely,

$$\limsup_{P=(r,\Theta) \in C_n(\Omega), P \rightarrow Q \in S_n(\Omega)} u(P) \leq 0. \tag{1.5}$$

For any given positive real number r , the integral

$$\int_{\Omega} u(r, \Theta)\varphi(\Theta)dS_1,$$

is denoted by $N_u(r)$, when it exists. The finite or infinite limit

$$\lim_{r \rightarrow \infty} \frac{N_u(r)}{V(r)} \quad \left(\text{resp. } \lim_{r \rightarrow 0} \frac{N_u(r)}{W(r)} \right)$$

is denoted by \mathcal{V}_u (resp. \mathcal{W}_u), when it exists.

If $f(l)$ is a real finite-valued function defined on an interval $(0, +\infty)$, then for any given l_1, l_2 ($0 < l_1 < l_2 < \infty$) and $l \in (0, +\infty)$, we have

$$\mathcal{E}(l; f, V, W, l_1, l_2) = \begin{vmatrix} f(l) & V(l) & W(l) \\ f(l_1) & V(l_1) & W(l_1) \\ f(l_2) & V(l_2) & W(l_2) \end{vmatrix} \geq 0$$

if and only if

$$f(l) \leq \mathcal{F}(l; f, V, W, l_1, l_2),$$

where $\mathcal{F}(l; f, V, W, l_1, l_2)$ has the following expression:

$$\left\{ \frac{W(l)}{W(l_1)} f(l_1) \left(\frac{V(l_2)}{W(l_2)} - \frac{V(l)}{W(l)} \right) + \frac{W(l)}{W(l_2)} f(l_2) \left(\frac{V(l)}{W(l)} - \frac{V(l_1)}{W(l_1)} \right) \right\} \left\{ \frac{V(l_2)}{W(l_2)} - \frac{V(l_1)}{W(l_1)} \right\}^{-1}.$$

We shall say that $f(l)$ is (V, W) -convex on $(0, +\infty)$ if $\mathcal{E}(l; f, V, W, l_1, l_2) \geq 0$ ($l_1 \leq l \leq l_2$) for any l_1, l_2 ($0 < l_1 < l_2 < +\infty$).

REMARK 2. A function $f(l)$ is (V, W) -convex on $(0, +\infty)$ if and only if $W^{-1}(l)f(l)$ is a convex function of $W^{-1}(l)V(l)$ on $(0, +\infty)$, or, equivalently, if and only if $V^{-1}(l)f(l)$ is a convex function of $V^{-1}(l)W(l)$ on $(0, +\infty)$.

REMARK 3. If $f(l)$ is a (V, W) -convex function on $(0, +\infty)$, then for any l_1, l_2 ($0 < l_1 < l_2 < +\infty$), we have $\mathcal{E}(l; f, V, W, l_1, l_2) \leq 0$, where $0 < l \leq l_1$ and $l_2 \leq l < +\infty$.

Let $g(Q)$ be a locally integrable function on $S_n(\Omega)$ such that

$$\int_{\partial\Omega}^{\infty} t^{-1} V^{-1}(t) \left(\int_{\partial\Omega} |g(t, \Phi)| d\sigma_{\Phi} \right) dt < +\infty \tag{1.6}$$

and

$$\int_0^1 t^{-1} W^{-1}(t) \left(\int_{\partial\Omega} |g(t, \Phi)| d\sigma_\Phi \right) dt < +\infty, \tag{1.7}$$

where $d\sigma_\Phi$ is the surface area element of $\partial\Omega$ at $\Phi \in \partial\Omega$.

The Poisson a -integral $PI_\Omega^a[g](P)$ of g relative to $C_n(\Omega)$ is defined by

$$PI_\Omega^a[g](P) = \frac{1}{c_n} \int_{S_n(\Omega)} PI_\Omega^a(P, Q)g(Q)d\sigma_Q,$$

where

$$PI_\Omega^a(P, Q) = \frac{\partial G_\Omega^a(P, Q)}{\partial n_Q}, \quad c_n = \begin{cases} 2\pi & n = 2, \\ (n - 2)s_n & n \geq 3, \end{cases}$$

$\frac{\partial}{\partial n_Q}$ denotes the differentiation at Q along the inward normal into $C_n(\Omega)$ and $d\sigma_Q$ is the surface area element on $S_n(\Omega)$.

Our first aim is to be concerned with the solutions of the Dirichlet problem for the Schrödinger operator Sch_a on $C_n(\Omega)$ and the growth property of them.

THEOREM 1. *Let $g(Q)$ be a continuous function on $S_n(\Omega)$ satisfying (1.6)–(1.7). Then the function $PI_\Omega^a[g](P)$ ($P = (r, \Theta)$) satisfies*

$$PI_\Omega^a[g] \in C^2(C_n(\Omega)) \cap C^0(\overline{C_n(\Omega)}),$$

$$Sch_a PI_\Omega^a[g] = 0 \quad \text{in } C_n(\Omega),$$

$$PI_\Omega^a[g] = g \quad \text{on } \partial C_n(\Omega),$$

$$\lim_{r \rightarrow \infty, P=(r, \Theta) \in C_n(\Omega)} V^{-1}(r)\varphi^{n-1}(\Theta)PI_\Omega^a[g](P) = 0 \tag{1.8}$$

and

$$\lim_{r \rightarrow 0, P=(r, \Theta) \in C_n(\Omega)} W^{-1}(r)\varphi^{n-1}(\Theta)PI_\Omega^a[g](P) = 0. \tag{1.9}$$

REMARK 4. If $a = 0$, $\Omega = \mathbf{S}_+^{n-1}$ and g is a continuous function on ∂T_n satisfying $\int_{\partial T_n} |g(Y)|(1 + |Y|)^{-n} dY < +\infty$, we obtain from (1.4), Remark 1 and Theorem 1 that $PI_{\mathbf{S}_+^{n-1}}^0[g](x) = o(|x| \sec^{n-1} \theta_1)$ as $|x| \rightarrow \infty$ in T_n , which is just the result of Siegel-Talvila (see [9, Corollary 2.1]).

It is natural to ask if 0 in (1.5) can be replaced with a general function $g(Q)$ on $S_n(\Omega)$? The following Theorem 2 gives an affirmative answer to this question. For related results, we refer the readers to the paper by B. Ya. Levin and A. Kheyfits (see [6, Sec. 3]).

THEOREM 2. *Let $g(Q)$ be a continuous function on $S_n(\Omega)$ satisfying (1.6)–(1.7) and let $u(P)$ be a subfunction on $C_n(\Omega)$ such that*

$$\limsup_{P \in C_n(\Omega), P \rightarrow Q \in S_n(\Omega)} u(P) \leq g(Q). \tag{1.10}$$

Then all of the limits $\mathcal{V}_u, \mathcal{W}_u, \mathcal{V}_{u^+}$ and \mathcal{W}_{u^+} ($-\infty < \mathcal{V}_u, \mathcal{W}_u \leq +\infty, 0 \leq \mathcal{V}_{u^+}, \mathcal{W}_{u^+} \leq +\infty$) exist, and if

$$\mathcal{V}_{u^+} < +\infty \text{ and } \mathcal{W}_{u^+} < +\infty, \tag{1.11}$$

then

$$u(P) \leq PI_{\Omega}^a[g](P) + (\mathcal{V}_u V(r) + \mathcal{W}_u W(r))\varphi(\Theta) \tag{1.12}$$

for any $P = (r, \Theta) \in C_n(\Omega)$.

As an application of Theorems 1 and 2, we obtain the following result.

THEOREM 3. Let $g(Q)$ be defined as in Theorem 2 and $h(P)$ be any solution of the Dirichlet problem for the Schrödinger operator Sch_a on $C_n(\Omega)$ with g . Then all of the limits $\mathcal{V}_h, \mathcal{W}_h, \mathcal{V}_{|h|}$ and $\mathcal{W}_{|h|}$ ($-\infty < \mathcal{V}_h, \mathcal{W}_h \leq +\infty, 0 \leq \mathcal{V}_{|h|}, \mathcal{W}_{|h|} \leq +\infty$) exist, and if

$$\mathcal{V}_{|h|} < +\infty \text{ and } \mathcal{W}_{|h|} < +\infty, \tag{1.13}$$

then

$$h(P) = PI_{\Omega}^a[g](P) + (\mathcal{V}_h V(r) + \mathcal{W}_h W(r))\varphi(\Theta) \tag{1.14}$$

for any $P = (r, \Theta) \in C_n(\Omega)$.

REMARK 5. Theorems 2 and 3 for $a = 0$ are due to H. Yoshida (see [13, Theorems 2 and 3 (II)]).

2. Some Lemmas. In our discussions, the following estimates for the kernel functions $PI_{\Omega}^a(P, Q)$, $G_{\Omega}^a(P, Q)$ and $\partial G_{\Omega, R}^a(P, Q)/\partial R$ are fundamental, which follow from [6] and [2, Lemma 4 and Remark].

LEMMA 1.

$$PI_{\Omega}^a(P, Q) \approx t^{-1} V(t) W(r) \varphi(\Theta) \frac{\partial \varphi(\Phi)}{\partial n_{\Phi}}, \tag{2.1}$$

$$\left(\text{resp. } PI_{\Omega}^a(P, Q) \approx V(r) t^{-1} W(t) \varphi(\Theta) \frac{\partial \varphi(\Phi)}{\partial n_{\Phi}} \right) \tag{2.2}$$

for any $P = (r, \Theta) \in C_n(\Omega)$ and any $Q = (t, \Phi) \in S_n(\Omega)$ satisfying $0 < \frac{t}{r} \leq \frac{4}{5}$ (resp. $0 < \frac{r}{t} \leq \frac{4}{5}$);

$$PI_{\Omega}^0(P, Q) \lesssim \frac{\varphi(\Theta)}{r^{n-1}} \frac{\partial \varphi(\Phi)}{\partial n_{\Phi}} + \frac{r\varphi(\Theta)}{|P - Q|^n} \frac{\partial \varphi(\Phi)}{\partial n_{\Phi}} \tag{2.3}$$

for any $P = (r, \Theta) \in C_n(\Omega)$ and any $Q = (t, \Phi) \in S_n(\Omega; (\frac{4}{5}r, \frac{5}{4}r))$.

LEMMA 2. If $h(r, \Theta)$ is an a -harmonic function on $C_n(\Omega)$ vanishing continuously on $S_n(\Omega)$, then

$$\mathcal{E}(r; N_h, V, W, r_1, r_2) = 0$$

for any r_1, r_2 ($0 < r_1 < r_2 < +\infty$) and every r ($0 < r < +\infty$).

Proof. Making use of the assumptions on h and self-adjoint of the Laplace-Beltrami operator Δ^* , one can check directly (by differentiating under the integral sign) that the functions $N_h(r)$ satisfy the equation (1.3). This equation has a general solution

$$N_h(r) = AV(r) + BW(r),$$

where $r \in (0, +\infty)$, A and B are two constants. Since $N_h(r)$ takes value $N_h(r_i)$ ($i = 1, 2$), then

$$N_h(r) = \mathcal{F}(r; N_h, V, W, r_1, r_2),$$

which gives the conclusion of Lemma 2. □

LEMMA 3. *If $f(l)$ is (V, W) -convex on $(0, d_1)$ ($0 < d_1 \leq +\infty$), then*

$$\beta = \lim_{l \rightarrow 0} \frac{f(l)}{W(l)} \quad (-\infty < \alpha \leq +\infty),$$

exists. Further, if $\beta \leq 0$, then $V^{-1}(l)f(l)$ is non-decreasing on $(0, d_1)$.

Proof. Put

$$G(s) = \frac{f(l(s))}{V(l(s))} \quad \text{on } (l^{-1}(d_1), +\infty),$$

where $W(l(s)) = sV(l(s))$, l^{-1} denotes the inverse $l(s)$ (see [6, Appendix C] for the existence of $l(s)$). Notice that $l \rightarrow 0$ as $s \rightarrow \infty$. Then $G(s)$ is a convex function on $(l^{-1}(d_1), +\infty)$ from Remark 2. Hence by Lemma 3.1 (see [12, p. 275])

$$\beta = \lim_{s \rightarrow \infty} \frac{G(s)}{s} = \lim_{s \rightarrow \infty} \frac{f(l(s))}{W(l(s))} = \lim_{l \rightarrow 0} \frac{f(l)}{W(l)} \quad (-\infty < \beta \leq +\infty)$$

exists. Further, if $\beta \leq 0$, then $G(s)$ is non-increasing and hence $V^{-1}(l)f(l)$ is non-decreasing on $(0, d_1)$. Thus, we complete the proof of Lemma 3. □

It is known that $C_n(\Omega)$ is regular, the Dirichlet problem for Δ and Sch_a is solvable in it (see [6]). Based on this fact, Lemmas 4, 5 and 6 could be derived from (1.1), (1.2), (1.4), Remarks 2 and 3, Lemmas 2 and 3 with its means of proof essentially due to H. Yoshida (see [12, Theorems 3.1, 5.1] and [13, Lemma 3]). Herein, we remove its detailed proof information.

LEMMA 4. *If $u(r, \Theta)$ is a subfunction on $C_n(\Omega)$ satisfying the Phragmén-Lindelöf boundary condition on $S_n(\Omega)$, then*

$$N_u(r) > -\infty$$

for $0 < r < +\infty$ and $N_u(r)$ is (V, W) -convex on $(0, +\infty)$. If there are three numbers r_1, r_2 and r_0 satisfying $0 < r_1 < r_0 < r_2 < +\infty$ such that

$$\mathcal{E}(r_0; N_u, V, W, r_1, r_2) = 0,$$

then we have that

$$(1) \mathcal{E}(r; N_u, V, W, r_1, r_2) = 0 \quad (r_1 \leq r \leq r_2).$$

(2) $u(r, \Theta)$ is an a -harmonic function on $C_n(\Omega; (r_1, r_2))$ and vanishes continuously on $S_n(\Omega; (r_1, r_2))$.

LEMMA 5. Let $g(Q)$ be defined as in Theorem 2. Then $PI_\Omega^a[g](P)$ (resp. $PI_\Omega^a[|g|](P)$) is an a -harmonic function on $C_n(\Omega)$ such that both of the limits $\mathcal{V}_{PI_\Omega^a[g]}$ and $\mathcal{W}_{PI_\Omega^a[g]}$ (resp. $\mathcal{V}_{PI_\Omega^a[|g|]}$ and $\mathcal{W}_{PI_\Omega^a[|g|]}$) exist, and

$$\mathcal{V}_{PI_\Omega^a[g]} = \mathcal{W}_{PI_\Omega^a[g]} = 0 \quad (\text{resp. } \mathcal{V}_{PI_\Omega^a[|g|]} = \mathcal{W}_{PI_\Omega^a[|g|]} = 0).$$

LEMMA 6. Let $u(P)$ be a subfunction on $C_n(\Omega)$ satisfying the Phragmén-Lindelöf boundary condition on $S_n(\Omega)$. If (1.11) is satisfied, then

$$u(P) \leq (\mathcal{V}_u V(r) + \mathcal{W}_u W(r))\varphi(\Theta)$$

for any $P = (r, \Theta) \in C_n(\Omega)$.

By the Kelvin transformation (see [1, p. 59]), Lemmas 3 and 4, we immediately have the following result, which is due to H. Yoshida in the case $a = 0$ (see [12, Theorem 3.3]).

LEMMA 7. Let $u(P)$ be defined as in Lemma 6. Then

- (1) Both of the limits \mathcal{V}_u and \mathcal{W}_u ($-\infty < \mathcal{V}_u, \mathcal{W}_u \leq +\infty$) exist.
- (2) If $\mathcal{W}_u \leq 0$, then $V^{-1}(r)N_u(r)$ is non-decreasing on $(0, +\infty)$.
- (3) If $\mathcal{V}_u \leq 0$, then $W^{-1}(r)N_u(r)$ is non-increasing on $(0, +\infty)$.

3. Proof of the Theorem 1. For any fixed $P = (r, \Theta) \in C_n(\Omega)$, take two numbers R_1, R_2 satisfying $R_1 < \frac{4}{5}r, R_2 > \frac{5}{4}r$. By Lemma 1, we have

$$\frac{1}{c_n} \int_{S_n(\Omega; (R_2, +\infty))} PI_\Omega^a(P, Q)|g(Q)|d\sigma_Q \lesssim V(r)\varphi(\Theta) \int_{R_2}^{+\infty} t^{-1} V^{-1}(t) \left(\int_{\partial\Omega} |g(t, \Phi)|d\sigma_\Phi \right) dt$$

and

$$\frac{1}{c_n} \int_{S_n(\Omega; (0, R_1))} PI_\Omega^a(P, Q)|g(Q)|d\sigma_Q \lesssim W(r)\varphi(\Theta) \int_0^{R_1} t^{-1} W^{-1}(t) \left(\int_{\partial\Omega} |g(t, \Phi)|d\sigma_\Phi \right) dt.$$

Thus $PI_\Omega^a[g](P)$ is finite for any $P \in C_n(\Omega)$ for (1.6) and (1.7). Since $PI_\Omega^a(P, Q)$ is an a -harmonic function of $P \in C_n(\Omega)$ for any $Q \in S_n(\Omega)$, $PI_\Omega^a[g](P) \in H(a)$.

Now we study the boundary behaviour of $PI_\Omega^a[g](P)$. Let $Q' = (t', \Phi') \in S_n(\Omega)$ be any fixed point and L be any positive number such that $L > \max\{t' + 1, \frac{4}{5}R_2\}$.

Set $\chi_{S(L)}$ is the characteristic function of $S(L) = \{Q = (t, \Phi); Q \in S_n(\Omega; [R_1, \frac{5}{4}L])\}$ and write

$$PI_\Omega^a[g](P) = PI_{\Omega,1}^a[g](P) + PI_{\Omega,2}^a[g](P) + PI_{\Omega,3}^a[g](P),$$

where

$$PI_{\Omega,1}^a[g](P) = \frac{1}{c_n} \int_{S_n(\Omega; (0, R_1))} PI_\Omega^a(P, Q)g(Q)d\sigma_Q,$$

$$PI_{\Omega,2}^a[g](P) = \frac{1}{c_n} \int_{S_n(\Omega; (0, [R_1, \frac{5}{4}L]))} PI_\Omega^a(P, Q)g(Q)d\sigma_Q$$

and

$$PI_{\Omega,3}^a[g](P) = \frac{1}{c_n} \int_{S_n(\Omega;(\frac{1}{4}L,\infty))} P_{\Omega}^a(P, Q)g(Q)d\sigma_Q.$$

Notice that $PI_{\Omega,2}^a[g](P)$ is the Poisson a -integral of $g(Q)\chi_{S(L)}$, we have

$$\lim_{P \in C_n(\Omega), P \rightarrow Q' \in S_n(\Omega)} PI_{\Omega,2}^a[g](P) = g(Q').$$

$PI_{\Omega,1}^a[g](P) = O(W(r)\varphi(\Theta))$ and $PI_{\Omega,3}^a[g](P) = O(V(r)\varphi(\Theta))$, which tend to zero from $\lim_{\Theta \rightarrow \Phi'} \varphi(\Theta) = 0$. So the function $PI_{\Omega}^a[g](P)$ can be continuously extended to $\overline{C_n(\Omega)}$ such that

$$\lim_{P \in C_n(\Omega), P \rightarrow Q' \in S_n(\Omega)} PI_{\Omega}^a[g](P) = g(Q')$$

from the arbitrariness of L .

For any $\epsilon > 0$, there exists $R_{\epsilon} > 1$ such that

$$\int_{R_{\epsilon}}^{\infty} t^{-1} V^{-1}(t) \left(\int_{\partial\Omega} |g(t, \Phi)| d\sigma_{\Phi} \right) dt < \epsilon. \tag{3.1}$$

Take any point $P = (r, \Theta) \in C_n(\Omega)$ such that $r > \frac{5}{4}R_{\epsilon}$, and write

$$PI_{\Omega}^a[g](P) \lesssim PI_1(P) + PI_2(P) + PI_3(P) + PI_4(P) + PI_5(P),$$

where

$$\begin{aligned} PI_1(P) &= \int_{S_n(\Omega;(0,1])} |PI_{\Omega}^a(P, Q)||g(Q)|d\sigma_Q, \\ PI_2(P) &= \int_{S_n(\Omega;(1,R_{\epsilon}])} |PI_{\Omega}^a(P, Q)||g(Q)|d\sigma_Q, \\ PI_3(P) &= \int_{S_n(\Omega;(R_{\epsilon}, \frac{4}{3}r])} |PI_{\Omega}^a(P, Q)||g(Q)|d\sigma_Q, \\ PI_4(P) &= \int_{S_n(\Omega;(\frac{4}{3}r, \frac{5}{4}r])} |PI_{\Omega}^a(P, Q)||g(Q)|d\sigma_Q, \\ PI_5(P) &= \int_{S_n(\Omega;[\frac{5}{4}r,\infty))} |PI_{\Omega}^a(P, Q)||g(Q)|d\sigma_Q. \end{aligned}$$

By (1.4), (2.1), (2.2) and (3.1) we have the following growth estimates:

$$\begin{aligned} PI_2(P) &\lesssim W(r)\varphi(\Theta) \int_{S_n(\Omega;(1,R_{\epsilon}])} t^{-1} V(t)|g(Q)|d\sigma_Q \\ &\lesssim W(r)R_{\epsilon}^{2\frac{1}{k}+n-2} \varphi(\Theta). \end{aligned} \tag{3.2}$$

$$PI_1(P) \lesssim W(r)\varphi(\Theta), \tag{3.3}$$

$$PI_3(P) \lesssim \epsilon V(r)\varphi(\Theta), \tag{3.4}$$

$$PI_5(P) \lesssim \epsilon V(r)\varphi(\Theta). \tag{3.5}$$

By (2.3), we consider the inequality

$$PI_4(P) \lesssim PI_{41}(P) + PI_{42}(P),$$

where

$$PI_{41}(P) = \varphi(\Theta) \int_{S_n(\Gamma; (\frac{4}{5}r, \frac{5}{4}r))} \frac{V(t)W(t)}{t} |g(Q)| d\sigma_Q,$$

$$PI_{42}(P) = r\varphi(\Theta) \int_{S_n(\Gamma; (\frac{4}{5}r, \frac{5}{4}r))} \frac{|g(Q)|}{|P - Q|^n} d\sigma_Q.$$

We first have

$$PI_{41}(P) \lesssim \epsilon V(r)\varphi(\Theta) \tag{3.6}$$

from (3.1).

Next, we shall estimate $PI_{42}(P)$. Take a sufficiently small positive number d_2 such that $S_n(\Omega; (\frac{4}{5}r, \frac{5}{4}r)) \subset B(P, \frac{1}{2}r)$ for any $P = (r, \Theta) \in \Pi(d_2)$, where

$$\Pi(d_2) = \{P = (r, \Theta) \in C_n(\Omega); \inf_{z \in \partial\Omega} |(1, \Theta) - (1, z)| < d_2, 0 < r < \infty\}$$

and divide $C_n(\Omega)$ into two sets $\Pi(d_2)$ and $C_n(\Omega) - \Pi(d_2)$.

If $P = (r, \Theta) \in C_n(\Omega) - \Pi(d_2)$, then there exists a positive d'_2 such that $|P - Q| \geq d'_2 r$ for any $Q \in S_n(\Omega)$, and hence

$$PI_{42}(P) \lesssim \epsilon V(r)\varphi(\Theta). \tag{3.7}$$

We shall consider the case $P = (r, \Theta) \in \Pi(d_2)$. Now put

$$H_i(P) = \left\{ Q \in S_n \left(\Omega; \left(\frac{4}{5}r, \frac{5}{4}r \right) \right); 2^{i-1}\delta(P) \leq |P - Q| < 2^i\delta(P) \right\},$$

where $\delta(P) = \inf_{Q \in \partial C_n(\Omega)} |P - Q|$.

Since $S_n(\Omega) \cap \{Q \in \mathbf{R}^n : |P - Q| < \delta(P)\} = \emptyset$, we have

$$PI_{42}(P) = \sum_{i=1}^{i(P)} \int_{H_i(P)} \frac{r\varphi(\Theta)}{|P - Q|^n} |g(Q)| d\sigma_Q,$$

where $i(P)$ is a positive integer satisfying $2^{i(P)-1}\delta(P) \leq \frac{r}{2} < 2^{i(P)}\delta(P)$.

Since $r\varphi(\Theta) \leq \delta(P)$ ($P = (r, \Theta) \in C_n(\Omega)$), and hence by (3.1)

$$\int_{H_i(P)} \frac{r\varphi(\Theta)}{|P - Q|^n} |g(Q)| d\sigma_Q \lesssim V(r)\varphi^{1-n}(\Theta) \int_{S_n(\Omega; (\frac{4}{5}r, +\infty))} \frac{W(t)}{t} |g(Q)| d\sigma_Q$$

$$\lesssim V(r)\varphi^{1-n}(\Theta)\epsilon$$

for $i = 0, 1, 2, \dots, i(P)$.

So

$$PI_{42}(P) \lesssim V(r)\varphi^{1-n}(\Theta)\epsilon. \tag{3.8}$$

Combining (3.2)–(3.8), (1.8) is proved.

Consider the Kelvin transformation (see [1, p. 59]) $K : (r, \Theta) \rightarrow (r^{-1}, \Theta)$ and apply (1.8) to the following function $u^*(r, \Theta) = r^{2-n}(u \circ K)(r, \Theta)$, we obtain (1.9) from (1.7).

Thus we complete the proof of Theorem 1.

4. Proof of the Theorem 2. We remark that

$$\lim_{P \in C_n(\Omega), P \rightarrow Q \in S_n(\Omega)} PI_{\Omega}^a[g](P) = g(Q) \quad \text{and} \quad \lim_{P \in C_n(\Omega), P \rightarrow Q \in S_n(\Omega)} PI_{\Omega}^a[|g|](P) = |g(Q)| \quad (4.1)$$

from Theorem 1. For the two subfunctions

$$U(P) = u(P) - PI_{\Omega}^a[g](P) \quad \text{and} \quad U'(P) = u^+(P) - PI_{\Omega}^a[|g|](P)$$

on $C_n(\Omega)$, we have

$$\limsup_{P \in C_n(\Omega), P \rightarrow Q \in S_n(\Omega)} U(P) \leq 0 \quad \text{and} \quad \limsup_{P \in C_n(\Omega), P \rightarrow Q \in S_n(\Omega)} U'(P) \leq 0$$

from (1.10) and (4.1). Hence Lemma 7 (1) gives that the four limits $\mathcal{V}_U, \mathcal{W}_U, \mathcal{V}_{U'}$ and $\mathcal{W}_{U'}$ ($-\infty < \mathcal{V}_U, \mathcal{W}_U, \mathcal{V}_{U'}, \mathcal{W}_{U'} \leq +\infty$) exist.

Since

$$N_U(r) = N_u(r) - N_{PI_{\Omega}^a[g]}(r) \quad \text{and} \quad N_{U'}(r) = N_{u^+}(r) - N_{PI_{\Omega}^a[|g|]}(r),$$

it follows that the four limits $\mathcal{V}_u, \mathcal{W}_u, \mathcal{V}_{u^+}$ and \mathcal{W}_{u^+} exist and that

$$\mathcal{V}_U = \mathcal{V}_u, \quad \mathcal{W}_U = \mathcal{W}_u, \quad \mathcal{V}_{U'} = \mathcal{V}_{u^+}, \quad \mathcal{W}_{U'} = \mathcal{W}_{u^+} \quad (4.2)$$

from Lemma 5.

Since

$$U^+(P) \leq u^+(P) + (PI_{\Omega}^a[g])^-(P),$$

we have

$$\mathcal{V}_{U^+} \leq \mathcal{V}_{u^+} < +\infty \quad \text{and} \quad \mathcal{W}_{U^+} \leq \mathcal{W}_{u^+} < +\infty$$

from Lemma 5 and (1.11).

By applying Lemma 6 to U , we can obtain (1.12) from (4.2).

5. Proof of the Theorem 3. Put $u(P) = h(P)$ and $-h(P)$ in Theorem 2. Meanwhile, Theorem 2 gives the existence of all limits $\mathcal{V}_h, \mathcal{W}_h, \mathcal{V}_{h^+}, \mathcal{W}_{h^+}$,

$$\mathcal{V}_{(-h)^+} = \mathcal{V}_{h^-} \quad \text{and} \quad \mathcal{W}_{(-h)^+} = \mathcal{W}_{h^-}. \quad (5.1)$$

Since

$$\mathcal{V}_{|h|} = \mathcal{V}_{h^+} + \mathcal{V}_{h^-} \quad \text{and} \quad \mathcal{W}_{|h|} = \mathcal{W}_{h^+} + \mathcal{W}_{h^-}, \quad (5.2)$$

it follows that both limits $\mathcal{V}_{|h|}$ and $\mathcal{W}_{|h|}$ exist. Then we see that $\mathcal{V}_{h^+}, \mathcal{V}_{h^-}, \mathcal{W}_{h^+}$ and $\mathcal{W}_{h^-} < +\infty$ from (5.1), (5.2) and (1.13). Hence, by applying Theorem 2 to $u(P) = h(P)$ and $-h(P)$ again, we obtain from (1.12)

$$h(P) \leq PI_{\Omega}^a[g](P) + (\mathcal{V}_h V(r) + \mathcal{W}_h W(r))\varphi(\Theta)$$

and

$$h(P) \geq PI_{\Omega}^{\alpha}[g](P) + (\mathcal{V}_h V(r) + \mathcal{W}_h W(r))\varphi(\Theta)$$

respectively, which give (1.14).

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