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Czechoslovak Mathematical Journal, Vol. 54 (2004), No. 1, 55-63

Persistent URL: http://dml.cz/dmlcz/127863

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DESCRIPTION OF SIMPLE EXCEPTIONAL SETS IN THE UNIT BALL

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(Received March 21, 2001)

Abstract. For $z \in \partial B^n$, the boundary of the unit ball in \mathbb{C}^n , let $\Lambda(z) = \{\lambda : |\lambda| \leq 1\}$. If $f \in \mathbb{O}(B^n)$ then we call $E(f) = \{z \in \partial B^n : \int_{\Lambda(z)} |f(z)|^2 d\Lambda(z) = \infty\}$ the exceptional set for f. In this note we give a tool for describing such sets. Moreover we prove that if E is a G_{δ} and F_{σ} subset of the projective (n-1)-dimensional space $\mathbb{P}^{n-1} = \mathbb{P}(\mathbb{C}^n)$ then there exists a holomorphic function f in the unit ball B^n so that E(f) = E.

Keywords: boundary behavior of power series, exceptional set

MSC 2000: 30B30

1. INTRODUCTION

Let S denote the unit sphere in the complex space \mathbb{C}^n . Wojtaszczyk constructed in [6, Theorem 1] a sequence of homogeneous polynomials in \mathbb{C}^n with special properties on the boundary of the unit ball \mathbb{B}^n in \mathbb{C}^n . By means of those polynomials he could give an example of a function $f \in \mathbb{O}(\mathbb{B}^n)$, the space of holomorphic functions in \mathbb{B}^n , such that |f| is not integrable with any power $p, 1 \leq p < \infty$, on any slice of the form $\Lambda(z) = \mathbb{C}z \cap \mathbb{B}^n$, where $z \in S$ (see [6]).

In this note we focus our attention on another related problem. Suppose now that f is a holomorphic function in the unit ball \mathbb{B}^n in \mathbb{C}^n . Let Π_1 be the set of all complex one-dimensional linear subspaces of \mathbb{C}^n . Let

 $E(f) = \{\Lambda \in \Pi_1 \colon f|_{\Lambda \cap \mathbb{B}^n} \text{ is not } L^2 \text{-integrable on } \Lambda \cap \mathbb{B}^n \}.$

It turns out that E(f) is a G_{δ} -set in the natural topology in Π_1 . Note that Π_1 can be identified with the projective (n-1)-dimensional space $\mathbb{P}^{n-1} = \mathbb{P}(\mathbb{C}^n)$. Now let E be a given arbitrary G_{δ} -subset of \mathbb{P}^{n-1} . We try to construct $f \in \mathbb{O}(\mathbb{B}^n)$ such that E = E(f). Such function can be obtained (see Theorem 3.6 below) by means of modified Wojtaszczyk polynomials; the construction of those polynomials is performed in Theorem 3.5.

We give also examples of functions holomorphic in the unit ball with another kind of bad behavior on one-dimensional slices (Proposition 4.1).

Note that other examples of functions with bad behavior on lower-dimensional subsets of \mathbb{B}^n were given by several authors; see e.g. [2], [3], [4], [6].

2. Slices

There is a natural, unitarily invariant (Lebesgue) measure on S. We normalize it so that the measure of the whole sphere S equals 1 and we denote this measure by σ . Moreover there exists a natural (Lebesgue) measure on \mathbb{P}^{n-1} . We denote this measure by $\sigma_{\mathbb{P}}$. First we prove a result about the relation between homogeneous polynomials and slices $\Lambda(z)$.

Proposition 2.1. Let $f \in \mathbb{O}(B^n)$ and $f(z) = \sum_{m \in \mathbb{N}} p_m(z)$ where $p_m(z)$ is a sequence of homogeneous polynomials of the degree m. If for $z \in \mathbb{S}$ we denote $\Lambda = \Lambda(z) = \mathbb{C}z \cap \mathbb{B}^n$ then

$$\int_{\Lambda} |f|^2 \,\mathrm{d}\Lambda < \infty \Leftrightarrow \sum_{m=1}^{\infty} \frac{|p_m(z)|^2}{m} < \infty.$$

Moreover

$$\int_{\mathbb{B}^n} |f(y)|^2 \, \mathrm{d}y < \infty \Leftrightarrow \sum_{m=1}^{\infty} \int_{w \in \mathbb{P}^{n-1}} \frac{|p_m(w)|^2}{m} \, \mathrm{d}\sigma_{\mathbb{P}} < \infty.$$

 $\mathrm{P}\,\mathrm{r}\,\mathrm{o}\,\mathrm{o}\,\mathrm{f}.\quad \mathrm{For}\ z\in\partial\mathbb{B}^n\ \mathrm{let}\ \Lambda=\Lambda(z)=\mathbb{C}z\cap\mathbb{B}^n. \ \mathrm{We\ can\ calculate}$

$$\int_{\Lambda} |f|^2 \,\mathrm{d}\Lambda = \int_{|\lambda| \leq 1} |f(\lambda z)|^2 \,\mathrm{d}\lambda = \sum_{m=1}^{\infty} \int_{|\lambda| \leq 1} |p_m(z)|^2 |\lambda|^{2m} \,\mathrm{d}\lambda$$
$$= 2\pi \sum_{m=1}^{\infty} \int_{0 \leq r \leq 1} |p_m(z)|^2 r^{2m+1} \,\mathrm{d}r = \pi \sum_{m=1}^{\infty} \frac{|p_m(z)|^2}{m+1}$$

From this follows

$$\int_{\Lambda} |f|^2 \,\mathrm{d}\Lambda < \infty \Leftrightarrow \sum_{m=1}^{\infty} \frac{|p_m(z)|^2}{m} < \infty.$$

To prove the second part, first we can easily prove that there exist constants $c, \tilde{c} > 0$ independent of the choice of the function f such that

$$c\int_{\mathbb{B}^n} |f(y)|^2 \,\mathrm{d}y \leqslant \sum_{m=1}^\infty \int_{w \in \mathbb{P}^{n-1}} \int_{|\lambda| \leqslant 1} |p_m(w)|^2 |\lambda|^{2m} \,\mathrm{d}\lambda \sigma_{\mathbb{P}} \leqslant \widetilde{c} \int_{\mathbb{B}^n} |f(y)|^2 \,\mathrm{d}y.$$

Now because

$$\sum_{m=1}^{\infty} \int_{w \in \mathbb{P}^{n-1}} \int_{|\lambda| \leqslant 1} |p_m(w)|^2 |\lambda|^{2m} \,\mathrm{d}\lambda \,\mathrm{d}\sigma_{\mathbb{P}} = \pi \sum_{m=1}^{\infty} \int_{w \in \mathbb{P}^{n-1}} \frac{|p_m(w)|^2}{m+1} \,\mathrm{d}\sigma_{\mathbb{P}}$$

we conclude that

$$\int_{\mathbb{B}^n} |f(y)|^2 \, \mathrm{d}y < \infty \Leftrightarrow \sum_{m=1}^\infty \int_{w \in \mathbb{P}^{n-1}} \frac{|p_m(w)|^2}{m} \, \mathrm{d}\sigma_{\mathbb{P}} < \infty.$$

Proposition 2.2. If $f \in \mathbb{O}(\mathbb{B}^n)$ then E(f) is a G_{δ} subset of the projective space \mathbb{P}^{n-1} .

Proof. Let $f \in \mathbb{O}(B^n)$. There exists a sequence of homogeneous polynomials $p_m(z)$ such that $p_m(z)$ is of degree m for every m and $f(z) = \sum_{k=0}^{\infty} p_k(z)$. Let $h_t(z) = \sum_{k=1}^{\infty} |p_k(z)|^2 k^{-1} t^{2k}$. For t < s < 1 we define $g_s(z;\lambda) = \sum_{k=0}^{\infty} p_k(zs)\lambda^k$. There exists $M_s > 0$ such that if $|\lambda| \leq 1$, $z \in \mathbb{B}^n$ then $|g_s(z;\lambda)| \leq M_s$. Therefore by Cauchy's inequality it follows that $|p_k(zs)| \leq M_s$ for $z \in \mathbb{B}^n$. From this it follows that $|p_k(z)| \leq s^{-k}M_s$ for $z \in \mathbb{B}^n$. Now, it is clear that h_t is continuous. We define $h(z) = \sup_{t < 1} h_t(z)$. Because $E(f) = h^{-1}(\infty)$, therefore it is enough to prove that

$$h^{-1}(\infty) = \bigcap_{M \in \mathbb{N}} \bigcup_{t < 1} h_t^{-1}((M; \infty)).$$

Let $z \in \mathbb{B}^n$ be such that $h(z) = \infty$. Let $M \in \mathbb{N}$. There exists t < 1 such that $h_t(z) > M$ and therefore $z \in \bigcup_{t < 1} h_t^{-1}((M; \infty))$. Moreover if $h(z) < \infty$ for some $z \in \mathbb{B}^n$ then for M > h(z) we have $z \notin \bigcup_{t < 1} h_t^{-1}((M; \infty))$. The proof is complete. \Box

3. Homogeneous polynomials

Definition 3.1. In the complex *n*-dimensional space \mathbb{C}^n we will always consider the usual scalar product $\langle \cdot, \cdot \rangle$. On the unit sphere \mathbb{S} we will consider a unitary invariant pseudo-metric ϱ :

$$\varrho(z_1, z_2) := \sqrt{1 - |\langle z_1, z_2 \rangle|}.$$

As usual, we denote the open ball with center $z_0 \in S$ and radius r

$$B(z_0; r) := \{ z \in \mathbb{S} : \varrho(z_0, z) < r \}$$

There is a natural, unitarily invariant (Lebesgue) measure on S. We normalize it so that the measure of the whole sphere S equals 1 and we denote this measure by σ . As in the paper [6] using (1.4.5) of [5] we easily compute that

$$r^{2n-2} \leqslant \sigma(B(z_0; r)) \leqslant 2^{n-1} r^{2n-2}$$

A subset $A \subset S$ is called α -separated if $\varrho(z_1, z_2) > \alpha$ for all distinct elements z_1 and z_2 of A.

Lemma 3.2. Suppose that $\{\zeta_1, \ldots, \zeta_s\}$ is a C/\sqrt{N} -separated subset of S. Then for C > 2 we have $s \leq N^{n-1}$.

Proof. Since the balls $B(\zeta_j; C/(2\sqrt{N}))$ are disjoint we get

$$s \frac{C^{2n-2}}{2^{2n-2}N^{n-1}} \leqslant \sum_{j=1}^{s} \sigma\left(B\left(\zeta_{j}; \frac{C}{2\sqrt{N}}\right)\right) \leqslant 1$$

so $s \leq N^{n-1}$.

Now we need the following Lemmas from the paper [6]:

Lemma 3.3 [6, Lemma 2]. If $A \subset \mathbb{S}$ is α/\sqrt{N} -separated then for each $\beta > \alpha$ there exists an integer $K = K(\alpha, \beta)$ such that A can be partitioned into K disjoint β/\sqrt{N} -separated sets.

Lemma 3.4 [6, Proposition 1]. There exists a constant C > 2 such that for all integers N large enough, for each C/\sqrt{N} -separated subset $\{\xi_1, \ldots, \xi_s\}$ of S and each integer k with $N \leq k \leq 2N$ the polynomial

$$p_k(z) := \sum_{j=1}^s \langle z, \xi_j \rangle^k$$

satisfies

1. $|p_k(z)| \leq 2$ for all $z \in \mathbb{S}$,

2. $|p_k(z)| \ge 0.5$ for each $z \in \mathbb{S}$ such that $\varrho(z,\xi_j) \le 1/(4\sqrt{N})$ for some $j = 1, \ldots, s$.

Now we are ready to prove the following result (compare: [6, Theorem 1]).

Theorem 3.5. There exists $K \in \mathbb{N}$ such that for $0 < \varepsilon < 1$ and for each pair of closed subsets D, T of \mathbb{S} such that $\varrho(z, w) > 0$ for all $z \in D$ and all $w \in T$ we can choose $m_0 = m_0(D, T, \varepsilon) \in \mathbb{N}$ and a sequence $p_m(z)$ of homogeneous polynomials of degree m which satisfy

$$\begin{split} &1. \ |p_m(z)| \leqslant 2 \ \text{for all } z \in \mathbb{S}, \, m > m_0, \\ &2. \ \sum_{i=Km}^{K(m+1)-1} |p_i(z)| \geqslant 0.5 \ \text{for all } z \in T, \, m > m_0, \\ &3. \ \sum_{i=Km}^{K(m+1)-1} |p_i(z)| \leqslant 2^{-(Km)^{1-\varepsilon}} \ \text{for all } z \in D, \, m > m_0. \end{split}$$

Proof. Let C be as in Lemma 3.4. Let $K = K(\alpha, \beta)$ be as in Lemma 3.3 for $\alpha = 0.25$ and $\beta = C$. For N = Km fix a maximal $1/(4\sqrt{N})$ -separated subset $A \subset T$. Using Lemma 3.3 we can divide A into at least K disjoint C/\sqrt{N} -separated subsets $A_0, A_1, \ldots, A_{K-1}$. We define

$$p_{Km+j}(z) := \sum_{\xi \in A_j} \langle z, \xi \rangle^{Km+j}$$

for j = 0, 1, ..., K - 1. From Lemma 3.4 we infer that there exists m_0 so large that for $m > m_0$ we have $|p_{Km+j}(z)| \leq 2$ for all $z \in S$ and $|p_{Km+j}(z)| \ge 0.5$ for

$$z \in \bigcup_{\xi \in A_j} B\left(\xi; \frac{1}{4\sqrt{N}}\right).$$

Since $A = \bigcup_{l=0}^{K-1} A_l$ is a maximal $1/(4\sqrt{N})$ -separated subset of T we conclude that

$$\bigcup_{j=0}^{K-1} \bigcup_{\xi \in A_j} B\left(\xi; \frac{1}{4\sqrt{N}}\right) = \bigcup_{\xi \in A} B\left(\xi; \frac{1}{4\sqrt{N}}\right) \supset T$$

and from this it follows that

$$\sum_{i=Km}^{K(m+1)-1} |p_i(z)| \ge 0.5 \text{ for all } z \in T, \ m > m_0.$$

Without loss of generality we can assume that m_0 is so large that $\varrho(z, w) > \sqrt{1/N^{\varepsilon}}$ for all $z \in D$ and $w \in T$. Using Lemma 3.2 we have for m_0 large enough, $m > m_0$, N = Km and $z \in D$

$$\sum_{j=0}^{K-1} |p_{Km+j}(z)| \leq \sum_{j=0}^{K-1} \sum_{\xi \in A_j} |\langle z, \xi \rangle|^{Km+j} \leq \sum_{\xi \in A} |\langle z, \xi \rangle|^N$$
$$\leq \sum_{\xi \in A} \left(1 - \frac{1}{N^{\varepsilon}} \right)^N \leq N^{n-1} \left(1 - \frac{1}{N^{\varepsilon}} \right)^{N^{\varepsilon} N^{1-\varepsilon}}$$
$$\leq \frac{N^{n-1}}{2.5^{N^{1-\varepsilon}}} \leq \frac{1}{2^{N^{1-\varepsilon}}}.$$

Now we prove the main Theorem of this note.

Theorem 3.6. If E is a G_{δ} and F_{σ} subset of \mathbb{P}^{n-1} then we can choose a function $f \in \mathbb{O}(B^n)$ such that E = E(f).

Proof. There exist sequences D_i and S_i of closed subsets of \mathbb{P}^{n-1} such that $S_i \subset S_{i+1}, \bigcup S_i = E$ and $D_i \subset D_{i+1}, \bigcup D_i = \mathbb{P}^{n-1} \setminus E$. If $z, w \in \mathbb{S}$ and $\langle z; w \rangle \in \mathbb{R}_+$ then we have

$$\begin{split} \sqrt{2}\varrho(z;w) &= \sqrt{2-2|\langle z;w\rangle|} = \sqrt{\langle z;z\rangle + \langle w;w\rangle - 2\langle z;w\rangle} \\ &= \|z-w\|. \end{split}$$

Therefore because $D_i \cap S_i = \emptyset$ we conclude that $\varrho(z; w) > 0$ for each $z \in D_i$ and each $w \in S_i$. By Theorem 3.5 there exist $K \in \mathbb{N}$, $c \in \mathbb{R}_+$, a sequence of numbers m_i such that $Km_i + K \leq Km_{i+1}$, and homogeneous polynomials $p_{Km_i+0}(z), \ldots, p_{Km_i+K-1}(z)$ satisfying

 $p_{Km_{i}+0}(z), \dots, p_{Km_{i}+K-1}(z) \text{ satisfying}$ 1. $\sum_{\nu=Km_{i}}^{K(m_{i}+1)-1} |p_{\nu}(z)|^{2} \ge 1 \text{ for all } z \in S_{i},$ 2. $\sum_{\nu=Km_{i}}^{K(m_{i}+1)-1} |p_{\nu}(z)|^{2} \le 1/2^{i} \text{ for all } z \in D_{i},$ 3. $|p_{\nu}(z)| \le c \text{ for all } z \in \mathbb{S} \text{ and } \nu = Km_{i} + j, i \in \mathbb{N}, j = 0, 1, \dots, K-1.$

Let $\mathbb{A} = \{Km_i + j: i \in \mathbb{N}, j = 0, \dots, K - 1\}$. We define $f(z) := \sum_{v \in \mathbb{A}} v^{1/2} p_v(z)$. Because $|p_v(z)| \leq c|z|^v$ for all $z \in B^n$ we have $f \in \mathbb{O}(B^n)$. If $z \notin E$ then there exists $j_0 \in \mathbb{N}$ such that $z \in D_j$ for all $j \geq j_0$ and therefore we have

$$\sum_{v \in \mathbb{A}} |p_v(z)|^2 \leq \sum_{v \in \mathbb{A}, v < Km_{j_0}} |p_v(z)|^2 + \sum_{k=j_0}^{\infty} \frac{1}{2^k} < \infty$$

and we conclude that $\int_{\mathbb{C}z\cap\mathbb{B}^n} |f|^2 < \infty$.

If $z \in E$ then there exists i_0 such that $z \in S_i$ for all $i \ge i_0$. Therefore:

$$\sum_{v \in \mathbb{A}} |p_v(z)|^2 \ge \sum_{k=i}^{\infty} 1 = \infty$$

Now it is clear that $\int_{\mathbb{C}z\cap\mathbb{B}^n} |f|^2 = \infty$. It follows therefore that E = E(f).

4. Highly nonintegrable functions

We give a nontrivial example of a highly nonintegrable function in the unit ball as another application of Theorem 3.5 .

Proposition 4.1. There exists a function $f \in \mathbb{O}(B^n)$ such that $f|_{\mathbb{C}z \cap \mathbb{B}^n}$ is bounded for all $z \in \mathbb{S}$ and $\int_{\mathbb{R}^n} |f|^2 = \infty$.

Proof. There exists a sequence of numbers $\varepsilon_i > 0$, a sequence S_i of closed subsets, and a sequence U_i of open subsets of \mathbb{P}^{n-1} which have the following properties: 1. $S_i \subset U_i$.

2.
$$U_i \cap U_j = \emptyset$$
 for $i \neq j$,

- 2 = (1 + 1) =
- 3. $\varrho(z, w) > \varepsilon_i$ for all $z \in \mathbb{S} \setminus U_i$ and $w \in S_i$,
- 4. $\sigma(S_j) > 0$ for all $j \in \mathbb{N}$.

If we define $D_i = \mathbb{P}^{n-1} \setminus U_i$, then D_i are closed in \mathbb{P}^{n-1} and $\varrho(z, w) > 0$ for all $z \in D_i$ and all $w \in S_i$. Because

$$\sum_{i=1}^{K} a_i^2 \leqslant \left(\sum_{i=1}^{K} a_i\right)^2 = \sum_{i=1}^{K} \sum_{j=1}^{K} a_i a_j \leqslant \sum_{i=1}^{K} \sum_{j=1}^{K} (a_i^2 + a_j^2) = 2K \sum_{i=1}^{K} a_i^2$$

for $K \in \mathbb{N}$ and $a_i > 0$, by Theorem 3.5 there exist $K \in \mathbb{N}$, $c \in \mathbb{R}_+$, a sequence of numbers m_j $(j \in \mathbb{N})$ so that $Km_j + K \leq Km_{j+1}$ and a sequence of homogeneous polynomials $p_m(z)$ of degree m such that

1. $|p_m(z)| \leq c$ for all $z \in \mathbb{S}$,

2.
$$\sum_{v=Km_j}^{K(m_j+1)-1} |p_v(z)|^2 \ge 1 \text{ for all } z \in S_j,$$

3.
$$\sum_{v=Km_j}^{K(m_j+1)-1} |p_v(z)| \le 2^{-\sqrt{m_j}} \le m_j^{-1} \text{ for all } z \in \mathbb{S} \setminus U_j.$$

We can assume that m_j is so large that

$$\sqrt{\sigma(S_j)}m_j \ge 2^j \sqrt{Km_j + K}$$

for all $j \in \mathbb{N}$.

We define

$$f(z) := \sum_{j \in \mathbb{N}} \sum_{v=Km_j}^{K(m_j+1)-1} \frac{\sqrt{v}p_v(z)}{\sqrt{\sigma(S_j)}}.$$

Because

$$\frac{\sqrt{v}|p_v(z)|}{\sqrt{\sigma(S_j)}} \leqslant \frac{c\sqrt{Km_j + K}}{\sqrt{\sigma(S_j)}} |z|^{Km_j} \leqslant \frac{cm_j}{2^j} |z|^{Km_j}$$

for $v = Km_j + i$, i = 0, 1, ..., K - 1, $j \in \mathbb{N}$, $z \in \mathbb{B}^n$, it is easy to see that $f \in \mathbb{O}(B^n)$. Let $z \in \mathbb{S}$, $\lambda \in \mathbb{C}$ where $|\lambda| = 1$. Because $U_i \cap U_j = \emptyset$ for $i \neq j$ there exists $j_0 \in \mathbb{N}$ so that $z \in \mathbb{S} \setminus \bigcup_{j \ge j_0} U_j$. Now we have

$$\begin{split} |f(\lambda z)| &- \sum_{j \leqslant j_0} \sum_{v=Km_j}^{K(m_j+1)-1} \frac{\sqrt{v} |p_v(z)|}{\sqrt{\sigma(S_j)}} \leqslant \sum_{j \geqslant j_0} \sum_{v=Km_j}^{K(m_j+1)-1} \frac{\sqrt{v} |p_v(z)|}{\sqrt{\sigma(S_j)}} \\ &\leqslant \sum_{j \geqslant j_0} \frac{\sqrt{Km_j + K}}{m_j \sqrt{\sigma(S_j)}} \leqslant \sum_{j \geqslant j_0} \frac{1}{2^j} < \infty \end{split}$$

and we conclude that $f|_{\mathbb{C}z\cap\mathbb{B}^n}$ is bounded.

Moreover we can write

$$\sum_{j\in\mathbb{N}}\sum_{v=Km_j}^{K(m_j+1)-1}\int_{\mathbb{P}^{n-1}}\frac{v|p_v(z)|^2}{v\sigma(S_j)} \ge \sum_{j\in\mathbb{N}}\int_{S_j}\frac{1}{\sigma(S_j)} = \infty$$

and we conclude by Proposition 2.1 that $\int_{\mathbb{B}^n} |f|^2 = \infty$.

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