

SQUARE INTEGRABLE HARMONIC FUNCTIONS ON PLANE REGIONS

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Let R be a thin horizontal elastic plate clamped along its border. We denote by $\beta_R(z, \zeta)$ the deflection of R at $z \in R$ under a point load at $\zeta \in R$, that is, the *biharmonic Green's function* on R with the pole at ζ . The function is characterized by $\Delta_z^2 \beta_R(z, \zeta) = 2\pi \delta_\zeta$ on R , with δ_ζ the Dirac measure at ζ , and by the conditions $\beta_R(z, \zeta) = \partial \beta_R(z, \zeta) / \partial n_z = 0$ at the boundary ∂R of R (e.g., Bergman—Schiffer [1]). Accordingly, it is customary to assume that the boundary ∂R of R relative to the complex plane C is smooth. If R is an arbitrary plane region, a natural procedure is to define $\beta_R(z, \zeta)$ for $z \in R$ as the directed limit

$$(1) \quad \lim_{\Omega \rightarrow R} \beta_\Omega(z, \zeta)$$

where $\{\Omega\}$ is the directed set of regular subregions, i.e., relatively compact subregions Ω of R with smooth boundaries $\partial\Omega$. We denote by O_β the family of plane regions R for which (1) is divergent for some $\zeta \in R$. The purpose of the present paper is to give a complete characterization of O_β as follows:

1°. A plane region $R \in O_\beta$ if and only if the complement $C - R$ of R does not contain any noncollinear triple of points (and hence e.g. $C - \{0, 1, i\} \notin O_\beta$!).

2°. If a plane region $R \notin O_\beta$, then $\beta_R(z, \zeta) = \lim_{\Omega \rightarrow R} \beta_\Omega(z, \zeta)$ is symmetric and continuous on $R \times R$, the convergence is uniform on every compact subset of $R \times R$, and $z \rightarrow \beta_R(z, \zeta)$ is biharmonic on $R - \zeta$.

3°. There exist plane regions R which are “unstable” in the sense that (1) is divergent for some $(z, \zeta) \in R \times R$ but convergent for some other $(z, \zeta) \in R \times R$. Such unstable regions R are characterized by the existence of a line $l(R)$ such that $C - R$ is a proper subset of $l(R)$ consisting of at least two points, and (1) is divergent at e.g., (ζ, ζ) for any $\zeta \notin l(R)$ and convergent at every $(z, \zeta) \in (l(R) \times l(R)) \cap (R \times R)$.

We denote by $H_2(R)$ the closed subspace of $L_2(R)$ consisting of square integrable harmonic functions on R . To prove 1°—3°, we shall make essential use of the follow-

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ing results obtained in [3]. Let $H(\Omega)$ be the class of harmonic functions on Ω and denote by $(\cdot, \cdot)_\Omega$ the inner product in $L_2(\Omega)$. The function $H_\Omega(z, \zeta) = \Delta_z \beta_\Omega(z, \zeta)$ is referred to as the β -density on Ω , characterized by $H_\Omega(z, \zeta) + \log |z - \zeta| \in H(\Omega)$ as a function of z , and by $(H_\Omega(\cdot, \zeta), u)_\Omega = 0$ for every $u \in H_2(\Omega)$. Then $\beta_\Omega(z, \zeta) = (H_\Omega(\cdot, z), H_\Omega(\cdot, \zeta))_\Omega$ and

$$(2) \quad |\beta_{\Omega'}(z, \zeta) - \beta_\Omega(z, \zeta)| \cong \|H_{\Omega'}(\cdot, z) - H_\Omega(\cdot, z)\|_R \cdot \|H_{\Omega'}(\cdot, \zeta) - H_\Omega(\cdot, \zeta)\|_R$$

on $\Omega \times \Omega$ for every regular subregion Ω' with $\Omega \subset \Omega' \subset R$; here $\|\cdot\|_R$ is the norm in $L_2(R)$, and we have set $H_\Omega(z, \zeta) = 0$ for $(z, \zeta) \notin \Omega \times \Omega$. In particular, we have

$$(3) \quad \beta_{\Omega'}(\zeta, \zeta) - \beta_\Omega(\zeta, \zeta) = \|H_{\Omega'}(\cdot, \zeta) - H_\Omega(\cdot, \zeta)\|_R^2 = \|H_\Omega(\cdot, \zeta)\|_R^2 - \|H_\Omega(\cdot, \zeta)\|_R^2.$$

Thus the limit (1) exists if and only if

$$(4) \quad \lim_{\Omega \rightarrow R} \|H_\Omega(\cdot, \zeta)\|_R^2 < +\infty.$$

This in turn is equivalent to the existence of an $H_R(\cdot, \zeta)$ on R such that $H_R(z, \zeta) + \log |z - \zeta| \in H(R)$ as a function of z and $(H_R(\cdot, \zeta), u) = 0$ for every $u \in H_2(R)$; in this case, $\lim_{\Omega \rightarrow R} \|H_R(\cdot, \zeta) - H_{\Omega'}(\cdot, \zeta)\|_R = 0$ and $\beta_R(z, \zeta) = (H_R(\cdot, z), H_R(\cdot, \zeta))_R$.

We will see that the orthogonal complement $H_2(R)_\zeta^\perp$ of $H_2(R)$ in $H_2(R - \zeta)$ is either $\{0\}$ or $\mathbf{R}H_R(\cdot, \zeta)$, where \mathbf{R} is the field of real numbers. Accordingly, the essential point is to determine the pairs (R, ζ) of plane regions R and their points $\zeta \in R$ such that $\dim H_2(R - \zeta) = \dim H_2(R) + 1$. Thus we are led to study the Hilbert space $H_2(R)$. It is locally bounded and therefore has a reproducing kernel $h_R(z, \zeta)$ characterized by $u(\zeta) = (u, h_R(\cdot, \zeta))_R$ for every $u \in H_2(R)$. It is seen that $h_R(\cdot, \zeta) = \Delta_\zeta H_R(\cdot, \zeta)$ if $H_R(\cdot, \zeta)$ exists (cf. e.g. Garabedian [2]); we will, however, not make use of this fact in the present work.

In nos. 1—5 we study the dimension of $H_2(R)$ and give a complete characterization of those plane regions R for which $\dim H_2(R) = 0$. We then proceed to $H_2(R - \zeta)$ and, in nos. 6—7, characterize those plane regions R for which $\dim H_2(R - \zeta) = \dim H_2(R) + 1$ for every $\zeta \in R$, for some $\zeta \in R$, or for no $\zeta \in R$. For the first case we study, in nos. 8—11, the continuity of $H_R(\cdot, \zeta)$ and the uniformity of the convergence $H_\Omega(\cdot, \zeta) \rightarrow H_R(\cdot, \zeta)$ with respect to ζ . That assertions 1°—3° follow from these considerations will be briefly discussed in the final no. 12.

We close this introduction by stressing once more that the class O_β is not conformally invariant and not even invariant under Möbius transformations. In fact, the regions $C - \{0, 1, i\} \notin O_\beta$ and $C - \{0, 1, 2\} \in O_\beta$ are equivalent by the Möbius transformation $(z, 0, 1, i) = (w, 0, 1, 2)$.

1. Suppose $u(z)$ is harmonic in a punctured disk $\Delta_0(\zeta, \varrho)$: $0 < |z - \zeta| < \varrho$ about a point $\zeta \in C$ (the finite complex plane). Then $u(z)$ has the Laurent expansion

$$u(z) = \operatorname{Re} \left(-c \log(z - \zeta) + \sum_{n=-\infty}^{\infty} a_n (z - \zeta)^n \right)$$

in $\Delta_0(\zeta, \varrho)$, with $c \in \mathbf{R}$ (the field of real numbers) and $a_n \in \mathbf{C}$. It is readily seen that u is square integrable in $\Delta_0(\zeta, \bar{\varrho})$ ($\bar{\varrho} \in (0, \varrho)$) if and only if $a_n = 0$ for every negative n :

$$(5) \quad u(z) = \operatorname{Re} \left(-c \log(z - \zeta) + \sum_{n=0}^{\infty} a_n (z - \zeta)^n \right).$$

Next suppose $u(z)$ is harmonic in a punctured disk $\Delta_0(\infty, \varrho)$: $\varrho < |z| < +\infty$ about the point ∞ at infinity. Then the Laurent expansion of $u(z)$ is given by

$$u(z) = \operatorname{Re} \left(c \log z + \sum_{n=-\infty}^{\infty} a_n z^{-n} \right)$$

in $\Delta_0(\infty, \bar{\varrho})$ ($\varrho < \bar{\varrho}$) where $c \in \mathbf{R}$ and $a_n \in \mathbf{C}$. Again it is clear that u is square integrable if and only if $c = a_n = 0$ for every integer $n \leq 1$:

$$(6) \quad u(z) = \operatorname{Re} \left(\sum_{n=2}^{\infty} a_n z^{-n} \right),$$

and in this case u is also harmonic at ∞ with $u(\infty) = 0$.

For convenience we denote by $l_\zeta(z)$ the normalized logarithmic pole $-\log|z - \zeta|$ at $\zeta \in \mathbf{C}$. The Laurent expansion of $l_\zeta(z)$ is

$$(7) \quad l_\zeta(z) = \operatorname{Re} \left(-\log z + \sum_{n=1}^{\infty} \frac{\zeta^n}{n} z^{-n} \right)$$

in $\Delta_0(\infty, |\delta|)$. Note that the coefficient of z^{-1} is ζ .

2. Let ζ be the set of m distinct points ζ_j in \mathbf{C} ($j = 1, \dots, m$) and consider the region $R_\zeta = \mathbf{C} - \zeta$. The matrix

$$(8) \quad A = A(\zeta) = \begin{pmatrix} 1 & 1 & \dots & 1 \\ \operatorname{Re} \zeta_1 & \operatorname{Re} \zeta_2 & \dots & \operatorname{Re} \zeta_m \\ \operatorname{Im} \zeta_1 & \operatorname{Im} \zeta_2 & \dots & \operatorname{Im} \zeta_m \end{pmatrix}$$

associated with the region R_ζ will be instrumental in our reasoning. We shall also use the column vector \mathbf{t} whose components are t_1, t_2, \dots, t_m in \mathbf{R} . Let $S = S(\zeta)$ be the vector space of solution vectors \mathbf{t} of the equation $A\mathbf{t} = \mathbf{0}$ where $\mathbf{0}$ is the transpose of $(0, 0, 0)$. Then

$$\dim S(\zeta) = m - \operatorname{rank} A(\zeta).$$

With each column vector \mathbf{t} we associate $h_t = \sum_{j=1}^m t_j l_{\zeta_j}$. We will show that $\mathbf{t} \rightarrow h_t$ is a linear bijection: $S \rightarrow H_2(R_\zeta)$, so that

$$(9) \quad \dim H_2(R_\zeta) = m - \operatorname{rank} A(\zeta).$$

First we prove that $h_t \in H_2(R_\zeta)$ if $\mathbf{t} \in S$. It is clear that h_t belongs to $H(R_\zeta)$ and is square integrable over some $\Delta_0(\zeta_j, \varrho_j)$ for every $j = 1, \dots, m$. By (7) we see that

$$h_t(z) = \operatorname{Re} \left(- \left(\sum_{j=1}^m t_j \right) \log z + \left(\sum_{j=1}^m \zeta_j t_j \right) z^{-1} + \sum_{n=2}^{\infty} \alpha_n z^{-n} \right)$$

where $\alpha_n = n^{-1} \sum_{j=1}^m \zeta_j^n t_j$. Since $At = \mathbf{0}$, the coefficients of $\log z$ and z^{-1} of $h_t(z)$ must vanish and we obtain $h_t(z) = \text{Re}(\sum_{n=2}^{\infty} \alpha_n z^{-n})$, which by (6) shows that h_t is also square integrable over some $\Delta_0(\infty, \varrho)$. Since $C - \Delta_0(\infty, \varrho) \cup \sum_{j=1}^m \Delta_0(\zeta_j, \varrho_j)$ is compact we finally conclude that $h_t \in H_2(R_{\zeta})$, that is, $t \rightarrow h_t$ is a well defined mapping: $S \rightarrow H_2(R_{\zeta})$. Since $\{l_{\zeta_j}\}_{j=1, \dots, m}$ is a linearly independent family, we see that $t \rightarrow h_t$ is a linear injection of S into $H_2(R_{\zeta})$.

Next we prove that it is surjective. Choose an arbitrary $u \in H_2(R_{\zeta})$. By (5) we have

$$u(z) = \text{Re} \left(-t_j \log(z - \zeta_j) + \sum_{n=0}^{\infty} a_{jn} (z - \zeta_j)^n \right)$$

in a certain $\Delta_0(\zeta_j, \varrho_j)$ ($j=1, \dots, m$). This determines the column vector t whose components are t_1, \dots, t_m . Observe that $l_{\zeta_j} - l_{\zeta_m} \in H(\hat{C} - \{\zeta_j, \zeta_m\})$ ($j=1, \dots, m$) and vanishes at ∞ ; here $\hat{C} = C \cup \{\infty\}$, the extended complex plane. Consider the function

$$h(z) = u(z) - \sum_{j=1}^{m-1} t_j (l_{\zeta_j}(z) - l_{\zeta_m}(z)).$$

By (6) and the above remark, we see that $h \in H(\hat{C} - \zeta_m)$, and

$$h(z) = \text{Re} \left(\left(\sum_{j=1}^m t_j \right) l_{\zeta_m}(z) + \sum_{n=0}^{\infty} a_{mn} (z - \zeta_m)^n \right)$$

in a certain $\Delta_0(\zeta_m, \varrho_m)$. We denote by C the boundary of the disk $\Delta(\zeta_m, \varrho_m/2): |z - \zeta_m| < \varrho_m/2$. Then h is harmonic on $\hat{C} - \bar{\Delta}(\zeta_m, \varrho_m/2)$ and the Gauss theorem assures the vanishing of the flux of h across C . On the other hand this flux is the sum of

$$\left(\sum_{j=1}^m t_j \right) \int_C * dl_{\zeta_m}(z) = 2\pi \sum_{j=1}^m t_j$$

and $\int_C * d(\text{Re} \sum_{n=0}^{\infty} a_{mn} (z - \zeta_m)^n) = 0$. Therefore $\sum_{j=1}^m t_j = 0$ and $h \in H(\hat{C})$. Since $h(\infty) = 0$, we conclude that $h \equiv 0$ on C , i.e.

$$u \equiv \sum_{j=1}^{m-1} t_j (l_{\zeta_j} - l_{\zeta_m}) = \sum_{j=1}^{m-1} t_j l_{\zeta_j} + \left(- \sum_{j=1}^{m-1} t_j \right) l_{\zeta_m}.$$

In view of $\sum_{j=1}^m t_j = 0$, we obtain $u = h_t$. Therefore

$$u(z) = h_t(z) = \text{Re} \left(\left(\sum_{j=1}^m \zeta_j t_j \right) z^{-1} + \sum_{n=2}^{\infty} \alpha_n z^{-n} \right)$$

with $\alpha_n = n^{-1} \sum_{j=1}^m \zeta_j^n t_j$. Since $u \in H_2(R)$, (6) implies that $\sum_{j=1}^m \zeta_j t_j = 0$. By taking the real and imaginary parts we deduce $At = \mathbf{0}$, that is $t \in S$. Thus $t \rightarrow h_t: S \rightarrow H_2(R)$ is a linear bijection and we have established (9).

3. Suppose ζ consists of at least four points. Then, since $\text{rank } A(\zeta) \leq 3$ in any case, we conclude by (9) that $\dim H_2(R) \geq 4 - 3 = 1$. Next suppose ζ consists of three points. Then $\dim H_2(R) = 3 - \text{rank } A(\zeta)$. Although $\text{rank } A(\zeta) \geq 1$, the equality here cannot occur since otherwise we would have $\zeta_1 = \zeta_2 = \zeta_3$ in ζ . Therefore $\text{rank } A = 2$ or 3. In the latter case, $\dim H_2(R) = 0$. In the former case, $\dim H_2(R) = 1$. The relation $\text{rank } A = 2$ is, in the present situation, equivalent to $\det A = 0$, which in turn is equivalent to ζ_1, ζ_2 , and ζ_3 in ζ being collinear. If ζ consists of two points ζ_1, ζ_2 , then $\text{rank } A(\zeta) = 2$ since $\zeta_1 \neq \zeta_2$. Therefore $\dim H_2(R) = 2 - \text{rank } A(\zeta) = 0$. If ζ consists of one point, then $\text{rank } A = 1$ and again $\dim H_2(R) = 0$. The case $\zeta = \emptyset$ (empty) may be treated directly. In this case, in view of (6), any $u \in H_2(R_\emptyset)$ must belong to $u \in H(\hat{C})$ and $u(\infty) = 0$. Therefore $u \equiv 0$, that is $\dim H_2(R_\emptyset) = \dim H_2(C) = 0$.

Note that $R \subset R'$ implies $H_2(R') \subset H_2(R)$. We have proved:

Theorem. The space $H_2(R)$ is degenerate, i.e. $H_2(R) = \{0\}$, if and only if $C - R$ consists of at most two points or three noncollinear points.

4. In our earlier paper [3] we considered the degenerate class O_{H_2} of Riemannian manifolds M for which $H_2(M) = \{0\}$. We also considered the class O_{SH_2} of those M which contain a subregion $N \in O_{H_2}$ with an exterior point. For plane regions R we have thus determined the classes O_{H_2} and O_{SH_2} as follows: $R \in O_{H_2}$ if and only if $C - R$ contains at most two points or three noncollinear points; $O_{SH_2} = \emptyset$.

5. Consider the set $\zeta = \{\zeta_1, \zeta_2, \zeta_3, \dots, \zeta_m\}$, $m \geq 3$, with the noncollinear points $\zeta_1 = 1 + i, \zeta_2 = 1, \zeta_3 = 0$. We have $\text{rank } A = 3$ and

$$\dim H_2(R_\zeta) = m - 3.$$

The set $R^{(k)} = R_\zeta$ with $m = 3 + k$ for $k = 0, 1, 2, \dots$ satisfies

$$(10) \quad \dim H_2(R^{(k)}) = k \quad (k = 0, 1, 2, \dots, \aleph).$$

Here \aleph is the countably infinite cardinal number and $R^{(\aleph)} = R_\zeta = C - \zeta$ with $\zeta = \{1 + i, 1, 0, \zeta_4, \zeta_5, \dots\}$ closed and all points in ζ distinct. We still have to prove (10) for $K = \aleph$. Let $\zeta(m) = \{1 + i, 1, 0, \zeta_4, \zeta_5, \dots, \zeta_m\}$ ($m = 4, 5, \dots$). Observe that area integrals over R_ζ are identical with those over any $R_{\zeta(m)}$ and a fortiori $u \rightarrow u|_{R_\zeta}$ is an isometric injection: $H_2(R_{\zeta(m)}) \rightarrow H_2(R_\zeta)$. Therefore $\dim H_2(R_\zeta) \geq \dim H_2(R_{\zeta(m)}) = m - 3$ for every $m = 4, 5, \dots$. On the other hand, since $L_2(R)$ is separable for any subregion (and actually for any measurable subset) R of C , $\dim H_2(R) \leq \aleph$ as a closed subspace of $L_2(R)$ with $\dim L_2(R) = \aleph$. We thus deduce (10) also for $k = \aleph$. In summary:

Theorem. The dimension of $H_2(R)$ for any plane region R is at most countably infinite and there actually exists a plane region R such that the dimension of $H_2(R)$ is an arbitrarily preassigned countable cardinal number.

6. Let R be a plane region and $\zeta \in R$. Then $H_2(R)$ is a closed subspace of $H_2(R-\zeta)$. We denote by $H_2(R)_\zeta^\perp$ the orthogonal complement of $H_2(R)$ in $H_2(R-\zeta)$:

$$(11) \quad H_2(R-\zeta) = H_2(R) \oplus H_2(R)_\zeta^\perp.$$

It may happen that $H_2(R)_\zeta^\perp = \{0\}$. In this case we say that (R, ζ) is a *noneffective pair*. Otherwise we assert that $\dim H_2(R)_\zeta^\perp = 1$. In fact, suppose $u_1, u_2 \in H_2(R)_\zeta^\perp$. In view of (5)

$$u_j(z) = \operatorname{Re} \left(-c_j \log(z-\zeta) + \sum_{n=0}^{\infty} a_{jn}(z-\zeta)^n \right)$$

in a certain $\Delta_0(\zeta, \rho)$, where $c_j \in \mathbf{R}$ with $c_j \neq 0$ ($j=1, 2$). Therefore $c_2 u_1 - c_1 u_2 \in H_2(R)$ and we have $(u_j, c_2 u_1 - c_1 u_2) = 0$ ($j=1, 2$). From these it follows that $\|c_2 u_1 - c_1 u_2\|_R^2 = 0$, i.e. u_1 and u_2 are linearly dependent. We say that (R, ζ) is an *effective pair* if it is not noneffective. For an effective pair (R, ζ) we have seen that $H_2(R)_\zeta^\perp$ has a single generator:

$$(12) \quad H_2(R)_\zeta^\perp = R H_R(\cdot, \zeta)$$

where the generator $H_R(\cdot, \zeta)$ is so normalized that

$$(13) \quad H_R(z, \zeta) = \operatorname{Re} \left(-\log(z-\zeta) + \sum_{n=0}^{\infty} a_n(z-\zeta)^n \right).$$

7. We next discuss the effectiveness of a point ζ in a given plane region R . There are three cases:

Case 1. (R, ζ) is a noneffective pair for every $\zeta \in R$.

Case 2. (R, ζ) is an effective pair for some $\zeta \in R$, noneffective for some other $\zeta \in R$.

Case 3. (R, ζ) is an effective pair for every $\zeta \in R$.

We call R a *weak, unstable, or strong* region according as case 1, 2, 3 occurs. We remark that for $R \subset R'$, if R' is strong so is R .

Once more we consider $R_\zeta = C - \zeta$ with ζ the set $\{\zeta_1, \dots, \zeta_m\}$ of distinct points in C . Let $\zeta \in R_\zeta$ be an arbitrary point and let $\zeta' = \zeta \cup \{\zeta\}$. Similarly let $A(\zeta)$ and $A(\zeta')$ be the matrices (8) associated with ζ and ζ' . Then by (9) we deduce

$$(14) \quad \dim H_2(R_\zeta)_\zeta^\perp = 1 - (\operatorname{rank} A(\zeta') - \operatorname{rank} A(\zeta)),$$

and conclude that (R_ζ, ζ) is effective if and only if

$$(15) \quad \operatorname{rank} A(\zeta) = \operatorname{rank} A(\zeta').$$

Suppose $m \geq 3$. Recall that $\operatorname{rank} A(\zeta) \geq 2$. From this we can easily see that (15) is valid for every choice of $\zeta \in R_\zeta$ if and only if $\operatorname{rank} A(\zeta) = 3$, i.e. there are three noncollinear points in ζ . If $m \leq 1$, then ζ' contains at most two points and therefore $H_2(R_\zeta - \zeta) = H_2(R_\zeta) = H_2(R_\zeta) = \{0\}$ and a fortiori $\dim H_2(R)_\zeta^\perp = 0$. In

the remaining case ζ contains at least two points and ζ is collinear. Let l be the line on which every point of ζ lies. In this case $\text{rank } A(\zeta)=2$. If $\zeta \in l-\zeta$, then $\text{rank } A(\zeta')=2$ and (R_ζ, ζ) is effective. If $\zeta \notin l$, then $\text{rank } A(\zeta')=3$ and (R_ζ, ζ) is noneffective.

We summarize our observations thus far:

Theorem. *A plane region R is strong if and only if $C-R$ contains three non-collinear points, R is weak if and only if $C-R$ contains at most one point, and R is unstable if and only if $C-R$ contains at least two points and is a proper subset of a line.*

8. In nos. **8—11** we will concentrate on *strong* regions R . We recall that they are characterized by the existence of three noncollinear points $\zeta_1, \zeta_2, \zeta_3$, in $C-R$. The region $R_0=C-\{\zeta_1, \zeta_2, \zeta_3\}$ is of course strong and by virtue of $R_0 \supset R$ we have $H_2(R_0) \subset H_2(R)$. For each $\zeta \in R$ we consider the function

$$(16) \quad h(z, \zeta) = \left(\sum_{j=1}^3 t_j(\zeta) l_{\zeta_j}(z) \right) + l_\zeta(z)$$

where the $t_j=t_j(\zeta) \in \mathbf{R}$ ($j=1, 2, 3$) will be later so chosen that $h(\cdot, \zeta) \in H_2(R_0-\zeta) \subset H_2(R-\zeta)$. Let the Laurent expansion of $h(\cdot, \zeta)$ about ∞ be

$$h(z, \zeta) = \text{Re} \left(- \left(\sum_{j=1}^3 t_j \right) + 1 \right) \log z + \left(\sum_{j=1}^3 \zeta_j t_j \right) + \zeta \Big) z^{-1} + \sum_{n=2}^{\infty} \alpha_n z^{-n} \Big).$$

In order that $h(\cdot, \zeta) \in H_2(R_0-\zeta)$ it is necessary and sufficient that the $t_j=t_j(\zeta)$ ($j=1, 2, 3$) satisfy the equation

$$(17) \quad \begin{pmatrix} 1 & 1 & 1 \\ \text{Re } \zeta_1 & \text{Re } \zeta_2 & \text{Re } \zeta_3 \\ \text{Im } \zeta_1 & \text{Im } \zeta_2 & \text{Im } \zeta_3 \end{pmatrix} \begin{pmatrix} t_1 \\ t_2 \\ t_3 \end{pmatrix} = - \begin{pmatrix} 1 \\ \text{Re } \zeta \\ \text{Im } \zeta \end{pmatrix}.$$

The determinant of the first matrix is nonzero since $\zeta_1, \zeta_2, \zeta_3$ are not collinear. Therefore by the Cramer formula the solution vector with components $t_j=t_j(\zeta)$ ($j=1, 2, 3$) in \mathbf{R} satisfying (17) is uniquely determined, and continuous (in fact harmonic) with respect to ζ . The function $h(\cdot, \zeta)$ in (16) with the $t_j=t_j(\zeta)$ ($j=1, 2, 3$) thus determined by (17) belongs to $H_2(R_0-\zeta) \subset H_2(R-\zeta)$ and we also have $h(z, \cdot) \in H(R-z)$.

9. We next study the continuity of the mapping $\zeta \rightarrow h(z, \zeta): R \rightarrow L_2(R)$. We can write

$$h(z, \zeta) = \text{Re} \left(\sum_{n=2}^{\infty} n^{-1} \alpha_n(\zeta) z^{-n} \right)$$

in some $\Delta_0(\infty, \varrho)$ with $\alpha_n(\zeta) = \sum_{j=1}^3 t_j(\zeta) \zeta_j^n + \zeta^n$ ($n=2, 3, \dots$). Suppose $\zeta, \zeta_j \in \Delta(0, \sigma): |z| < \sigma$ ($j=1, 2, 3$). Then the continuity of $\zeta \rightarrow t_j(\zeta)$ implies the existence of a constant $K_\sigma > 0$ such that $|\alpha_n(\zeta)| \leq K_\sigma \sigma^n$ ($n=2, 3, \dots$), and we obtain $|h(z, \zeta)| \leq K_\sigma \sum_{n=2}^{\infty} n^{-1} \sigma^n |z|^{-n}$ on $\Delta_0(\infty, \sigma)$ with $\varrho > \sigma$. Therefore

$$(18) \quad \|h(\cdot, \zeta)\|_{\Delta_0(\infty, \sigma)} \leq \sqrt{\pi/2} K_\sigma \sigma^2 / (\varrho - \sigma).$$

Let $\zeta, \zeta' \in R$ be contained in $\Delta(0, \sigma)$, $\varrho > \sigma$, and $A = \bar{\Delta}(0, \varrho) - \Delta(0, \sigma)$. Then $\|h(\cdot, \zeta) - h(\cdot, \zeta')\|_R^2 \cong \|h(\cdot, \zeta) - h(\cdot, \zeta')\|_C^2$, which is dominated by the sum of $\|h(\cdot, \zeta) - h(\cdot, \zeta')\|_{\Delta(0, \sigma)}^2$, $\|h(\cdot, \zeta) - h(\cdot, \zeta')\|_A^2$, and $\|h(\cdot, \zeta) - h(\cdot, \zeta')\|_{\Delta_0(\infty, \varrho)}^2$. The first of these three terms is dominated by

$$\left(\sum_{j=1}^3 |t_j(\zeta) - t_j(\zeta')| \|l_{\zeta_j}\|_{\Delta(0, \sigma)} + \|l_\zeta - l_{\zeta'}\|_{\Delta(0, \sigma)} \right)^2,$$

the second by

$$\pi(\varrho^2 - \sigma^2) \left(\sup_{z \in A} |h(z, \zeta) - h(z, \zeta')| \right)^2,$$

and the last by $(\|h(\cdot, \zeta)\|_{\Delta_0(\infty, \varrho)} + \|h(\cdot, \zeta')\|_{\Delta_0(\infty, \varrho)})^2$, which is not greater than $2\pi K_\sigma^2 \sigma^4 / (\varrho - \sigma)^2$ by (18). We conclude that

$$\limsup_{\zeta' \rightarrow \zeta} \|h(\cdot, \zeta) - h(\cdot, \zeta')\|_R \cong \sqrt{2\pi} K_\sigma \sigma^2 / (\varrho - \sigma).$$

On letting $\varrho \rightarrow +\infty$ we obtain $\lim_{\zeta' \rightarrow \zeta} \|h(\cdot, \zeta) - h(\cdot, \zeta')\|_R = 0$.

10. Let $u_\zeta(z) = h(z, \zeta) - H_R(z, \zeta)$. Clearly $u_\zeta \in H_2(R)$ and thus the projection of $h(\cdot, \zeta) \in H_2(R - \zeta)$ on $H_2(R)_\zeta^\perp = RH_R(\cdot, \zeta)$ is $H_R(\cdot, \zeta)$. Observe that

$$\|h(\cdot, \zeta) - h(\cdot, \zeta')\|_R^2 = \|H_R(\cdot, \zeta) - H_R(\cdot, \zeta')\|_R^2 + \|u_\zeta - u_{\zeta'}\|^2.$$

We have obtained the following

Theorem. *On a strong region R*

$$(19) \quad \lim_{\zeta' \rightarrow \zeta} \|H_R(\cdot, \zeta) - H_R(\cdot, \zeta')\| = 0.$$

11. Let R' and R'' be subregions of a strong region R , hence strong regions. If $R' \subset R''$, then $H_{R''}(\cdot, \zeta) - H_{R'}(\cdot, \zeta)$ belongs to $H_2(R')$ and is orthogonal to $H_{R'}(\cdot, \zeta)$ over R' . Therefore

$$(20) \quad \|H_{R''}(\cdot, \zeta) - H_{R'}(\cdot, \zeta)\|_{R'}^2 = \|H_{R''}(\cdot, \zeta)\|_{R'}^2 - \|H_{R'}(\cdot, \zeta)\|_{R'}^2.$$

We denote by $\{\Omega\}$ the family of regular subregions Ω of R , a directed set by inclusion, and set $H_\Omega(z, \zeta) = 0$ for $z \in R - \Omega$. In view of (20), $\{\|H_\Omega(\cdot, \zeta)\|_R\}_{\Omega \in \{\Omega\}}$ is an increasing net and $\{H_\Omega(\cdot, \zeta)\}_{\Omega \in \{\Omega\}}$ is a Cauchy net in $L_2(R)$. It is easy to check that the limit is $H_R(\cdot, \zeta)$ and

$$\|H_R(\cdot, \zeta) - H_\Omega(\cdot, \zeta)\|_R^2 = \|H_R(\cdot, \zeta)\|_R^2 - \|H_\Omega(\cdot, \zeta)\|_R^2.$$

On any compact subset E of R , both $\|H_\Omega(\cdot, \zeta)\|_R^2$ ($\Omega \supset E$) and $\|H_R(\cdot, \zeta)\|_R^2$ are continuous (see (19)). Thus the Dini theorem implies:

Theorem. *If R is strong, then for any compact subset E of R*

$$(21) \quad \lim_{\Omega \rightarrow R} \left(\sup_{\zeta \in E} \|H_R(\cdot, \zeta) - H_\Omega(\cdot, \zeta)\|_R \right) = 0.$$

12. We remark that the biharmonic Green's function of the disk $\Delta(0, \varrho)$ is (cf. e.g. Garabedian [2])

$$(22) \quad \beta_{\Delta(0, \varrho)}(z, \zeta) = \frac{1}{8\pi} \left[|z - \zeta|^2 \log \left| \frac{\varrho(z - \zeta)}{\varrho^2 - \bar{\zeta}z} \right| + \frac{1}{2\varrho^2} (|z|^2 - \varrho^2)(|\zeta|^2 - \varrho^2) \right]$$

on $\Delta(0, \varrho) \times \Delta(0, \varrho)$. Hence, clearly $C \in O_\beta$. Similarly, the biharmonic Green's function of the punctured disk $\Delta_0(0, \varrho)$ is (cf. [4], [5])

$$(23) \quad \beta_{\Delta_0(0, \varrho)}(z, \zeta) = \beta_{\Delta(0, \varrho)}(z, \zeta) - |6\pi\varrho^{-2}\beta_{\Delta(0, \varrho)}(z, 0)\beta_{\Delta(0, \varrho)}(\zeta, 0)|$$

on $\Delta_0(0, \varrho) \times \Delta_0(0, \varrho)$. Therefore $C - \{0\} \in O_\beta$.

In view of the above, relation (4), and the theorem in no. 7, the assertions 1^o and 3^o can easily be deduced. By nos. 9 and 10 the first three assertions in 2^o are clear. Since $\beta_\Omega(\cdot, \zeta)$ is biharmonic on $\Omega - \zeta$ and uniformly convergent to $\beta_R(\cdot, \zeta)$ on every compact subset of $R - \zeta$, $\beta_R(\cdot, \zeta)$ is also biharmonic on $R - \zeta$.

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