Correlation of boundary behavior of conjugate harmonic functions

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March 6, 2018

Abstract

It is established that if a harmonic function \( u \) on the unit disk \( \mathbb{D} \) in \( \mathbb{C} \) has angular limits on a measurable set \( E \) of the unit circle \( \partial \mathbb{D} \), then its conjugate harmonic function \( v \) in \( \mathbb{D} \) also has angular limits a.e. on \( E \) and both boundary functions are measurable on \( E \). The result is extended to arbitrary Jordan domains with rectifiable boundaries in terms of angular limits and of the natural parameter.

2010 Mathematics Subject Classification: Primary 30C62, 31A05, 31A20, 31A25, 31B25; Secondary 30E25, 31C05, 34M50, 35F45, 35Q15.

Keywords: correlation, boundary behavior, conjugate harmonic functions, rectifiable Jordan curves, angular limits, boundary value problems.

1 Introduction

First of all, recall that a path in \( \mathbb{D} := \{ z \in \mathbb{C} : |z| < 1 \} \) terminating at \( \zeta = e^{i\theta} \in \partial \mathbb{D} \) is called non-tangential at \( \zeta \) if its part in a neighborhood of \( \zeta \) lies inside of an angle in \( \mathbb{D} \) with the vertex at \( \zeta \). Hence limits along all nontangential paths at \( \zeta \) are also named angular at \( \zeta \). The latter is a traditional tool of the geometric function theory, see e.g. monographs [3], [5], [7], [9], [12] and [13]. Note that every closed rectifiable Jordan curve has a tangent a.e. with respect to the natural parameter and the angular limit has the same sense at its points with a tangent.

It is known the very delicate fact due to Lusin that harmonic functions in the unit disk with continuous (even absolutely continuous !) boundary data can
have conjugate harmonic functions whose boundary data are not continuous functions, furthermore, they can fail to be essentially bounded in neighborhoods of each point of the unit circle, see e.g. Theorem VIII.13.1 in [1]. Thus, a correlation between boundary data of conjugate harmonic functions is not a simple matter, see also I.E in [7].

Denote by \( h^p, p \in (0, \infty) \), the class of all harmonic functions \( u \) in \( \mathbb{D} \) with

\[
\sup_{r \in (0,1)} \left\{ \int_0^{2\pi} |u(re^{i\vartheta})|^p \, d\vartheta \right\}^{1/p} < \infty.
\]

It is clear that \( h^p \subseteq h^{p'} \) for all \( p > p' \) and, in particular, \( h^p \subseteq h^1 \) for all \( p > 1 \).

**Remark 1.** It is important that every function in the class \( h^1 \) has a.e. nontangential boundary limits, see e.g. Corollary IX.2.2 in [6].

It is also known that a harmonic function \( u \) in \( \mathbb{D} \) can be represented as the Poisson integral

\[
u(re^{i\vartheta}) = \frac{1}{2\pi} \int_0^{2\pi} \frac{1 - r^2}{1 - 2r \cos(\vartheta - t) + r^2} \varphi(t) \, dt
\]  (1.1)

with a function \( \varphi \in L^p(0, 2\pi), p > 1 \), if and only if \( u \in h^p \), see e.g. Theorem IX.2.3 in [6]. Thus, \( u(z) \to \varphi(\vartheta) \) as \( z \to e^{i\vartheta} \) along any nontangential path for a.e. \( \vartheta \), see e.g. Corollary IX.1.1 in [6]. Moreover, \( u(z) \to \varphi(\vartheta_0) \) as \( z \to e^{i\vartheta_0} \) at points \( \vartheta_0 \) of continuity of the function \( \varphi \), see e.g. Theorem IX.1.1 in [6].

Note also that \( v \in h^p \) whenever \( u \in h^p \) for all \( p > 1 \) by the M. Riesz theorem, see [14], see also Theorem IX.2.4 in [6]. Generally speaking, this fact is not trivial but it follows immediately for \( p = 2 \) from the Parseval equality, see e.g. the proof of Theorem IX.2.4 in [6]. The case \( u \in h^1 \) is more complicated.

The correlation of the boundary behavior of conjugate harmonic functions outside the classes \( h^p \) was not investigated at all. This is just the subject of the present article.
2 The case of the unit disk

Here we apply in a certain part a construction of Luzin-Priwalow from the proof of their theorem on the boundary uniqueness for analytic functions, see [10], see also [7], Section III.D.1.

**Theorem 1.** Let \( u : \mathbb{D} \rightarrow \mathbb{R} \) be a harmonic function that has angular limits on a measurable set \( E \) of the unit circle \( \partial \mathbb{D} \). Then its conjugate harmonic functions \( v \) in \( \mathbb{D} \) also have (finite !) angular limits a.e. on \( E \) and both boundary functions are measurable on \( E \).

**Remark 2.** By the Luzin-Priwalow uniqueness theorem for meromorphic functions \( u \) as well as \( v \) cannot have infinite angular limits on a subset of \( \partial \mathbb{D} \) of a positive measure, see Section IV.2.5 in [13].

**Proof.** By Remark 2 we may consider that angular limits of \( u \) are finite everywhere on the set \( E \). Moreover, the measurable set \( E \) admits a countable exhaustion by measure of the arc length with its closed subsets, see e.g. Theorem III(6.6) in [19], and hence with no loss of generality we may also consider that \( E \) is compact, see e.g. Proposition I.9.3 in [2].

Following [7], Section III.D.1, we set, for \( \zeta \in \partial \mathbb{D} \),

\[
S_\zeta = \left\{ z \in \mathbb{D} : |z| > \frac{1}{\sqrt{2}}, |\arg(\zeta - z)| < \frac{\pi}{4} \right\}
\] (2.1)

and

\[
\mathfrak{D} = \bigcup_{\zeta \in E} S_\zeta \cup D_*
\] (2.2)

where

\[
D_* = \left\{ z \in \mathbb{C} : |z| \leq \frac{1}{\sqrt{2}} \right\}.
\]

It is easy to see that \( \partial \mathfrak{D} \) contains \( E \) and is a rectifiable Jordan curve because \( \partial \mathbb{D} \setminus E \) is open set and hence the latter consists of a countable collection of arcs of \( \partial \mathbb{D} \), see the corresponding illustrations in [7], Section III.D.1.

By the construction, radii of \( \mathbb{D} \) to every \( \zeta \in E \) belong to \( \mathfrak{D} \) and the function \( \phi(\zeta) := \lim_{n \to \infty} \phi_n(\zeta), \phi_n(\zeta) := u(r_n\zeta), n = 1, 2, \ldots, \) with arbitrary sequence \( r_n \to 1 - 0 \) as \( n \to \infty \), is measurable, see e.g. Corollary 2.3.10 in [4]. Thus,
by the known Egorov theorem, see e.g. Theorem 2.3.7 in \cite{4}, with no loss of

generality we may assume that $\varphi_n \to \varphi$ uniformly on $E$ and that $\varphi$ is continuous

on $E$, see e.g. Section 7.2 in \cite{11}.

Let us consider the sequence of the functions

$$
\psi_n(\zeta) := \sup_{z \in S_\zeta \cap D^\zeta_n} |u(z) - \varphi(\zeta)|, \quad \zeta \in E, \quad (2.3)
$$

where $D^\zeta_n = \{z \in \mathbb{C} : |z - \zeta| < \varepsilon_n\}$ with $\varepsilon_n \searrow 0$ as $n \to \infty$. First of all,

$\psi_n(\zeta) \to 0$ as $n \to \infty$ for every $\zeta \in E$. Moreover, the functions $\psi_n(\zeta)$ are

measurable again by Corollary 2.3.10 in \cite{4} because of $\psi_n(\zeta) = \lim_{m \to \infty} \psi_{mn}(\zeta)$ as

$m \to \infty$ where the functions

$$
\psi_{mn}(\zeta) := \max_{z \in S_\zeta \cap R^{mn}_\zeta} |u(z) - \varphi(\zeta)|, \quad R^{mn}_\zeta := \overline{D^\zeta_n D^{n+m}}^\zeta, \quad \zeta \in E, \quad (2.4)
$$

are continuous. Indeed, $\psi_{mn}(\zeta)$ coincide with the Hausdorff distance between

the compact sets $u(S_\zeta \cap R^{mn}_\zeta)$ and $\{\varphi(\zeta)\}$, see e.g. Theorem 2.21.VII in \cite{8},

and any distance is continuous with respect to its variables, recall also that

both functions $u$ and $\varphi$ are continuous.

Again by the Egorov theorem, with no loss of generality we may consider

that $\psi_n \to 0$ uniformly on $E$. The latter implies that the restriction $U$ of the

harmonic function $u$ to the domain $\mathfrak{D}$ is bounded. Indeed, let us assume that

there exists a sequence of points $z_n \in \mathfrak{D}$ such that $|u(z_n)| \geq n, n = 1, 2, \ldots$.

With no loss of generality we may consider that $z_n \to \zeta \in E$ because the function $u$ is bounded on the compact subsets of $\mathfrak{D}$ and by the construction

$E = \partial \mathfrak{D} \cap \partial \mathbb{D}$ and $E$ is compact. Moreover, by the construction of $\mathfrak{D}$, we

also may consider that $z_n \in S_\zeta_n, \zeta_n \in E, n = 1, 2, \ldots$ and that $\zeta_n \to \zeta$ as

$n \to \infty$. Consequently, it should be that $u(z_n) \to \varphi(\zeta)$ because $\psi_n(\zeta_n) \to 0$

as $\zeta_n \to \zeta$, see e.g. Theorem 7.1(2) and Proposition 7.1 in \cite{11}. The latter

conclusion contradicts to the above assumption.

Further, by the construction the domain $\mathfrak{D}$ is simply connected and hence

by the Riemann theorem there exists a conformal mapping $w = \omega(z)$ of $\mathfrak{D}$

onto $\mathbb{D}$, see e.g. Theorem II.2.1 in \cite{6}. Note that the function $U_* := U \circ \omega^{-1}$

is a bounded harmonic function in $\mathbb{D}$ and there exists its conjugate harmonic

function $V_*$ in $\mathbb{D}$, i.e. $F := U_* + iV_*$ is an analytic function in $\mathbb{D}$. Let $N$ be
a positive number that is greater than \( \sup_{w \in \mathbb{D}} |U(w)| = \sup_{z \in \mathbb{D}} |U(z)| \). Then the analytic function \( g(w) := F(w)/(N - F(w)), \ w \in \mathbb{D} \), is bounded. Thus, by the Fatou theorem, see e.g. Corollary III.A in [7], \( g \) has finite angular limits as \( w \to W \) for a.e. \( W \in \partial \mathbb{D} \). By Remark 2 these limits cannot be equal to 1 on a subset of \( \partial \mathbb{D} \) of a positive measure. Consequently, the function \( F(w) \) has also (finite !) angular limits as \( w \to W \) for a.e. \( W \in \partial \mathbb{D} \).

Let us consider the analytic function \( f = F \circ \omega \) given in the domain \( \mathcal{D} \). By the construction \( \Re f = U = u|_{\mathcal{D}} \) and hence \( V := \Im f \) is its conjugate harmonic function in \( \mathcal{D} \). By the standard uniqueness theorem for analytic functions, we have that \( V = v|_{\mathcal{D}} \) where \( v \) is a conjugate harmonic function for \( u \) in \( \mathbb{D} \). Recall that the latter is unique up to an additive constant. Thus, it remains to prove that the function \( f(z) \) has (finite !) angular limits as \( z \to \zeta \) for a.e. \( \zeta \in E \). For this goal, note that the rectifiable curve \( \partial \mathcal{D} \) has tangent a.e. with respect to its natural parameter. It is clear that tangents at points \( \zeta \in E \) to \( \partial \mathcal{D} \) (where they exist !) coincide with the corresponding tangents at \( \zeta \) to \( \partial \mathbb{D} \).

By the Caratheodory theorem \( \omega \) can be extended to a homeomorphism of \( \overline{\mathcal{D}} \) onto \( \mathbb{D} \) and, since \( \partial \mathcal{D} \) is rectifiable, by the theorem of F. and M. Riesz length \( \omega^{-1}(E) = 0 \) whenever \( E \subset \partial \mathbb{D} \) with length \( E = 0 \), see e.g. Theorems II.C.1 and II.D.2 in [7]. By the Lindelöf theorem, see e.g. Theorem II.C.2 in [7], if \( \partial \mathcal{D} \) has a tangent at a point \( \zeta \), then

\[
\arg \left[ \omega(\zeta) - \omega(z) \right] - \arg \left[ \zeta - z \right] \to \text{const} \quad \text{as} \quad z \to \zeta.
\]

In other words, the conformal images of sectors in \( \mathcal{D} \) with a vertex at \( \zeta \in \partial \mathcal{D} \) is asymptotically the same as sectors in \( \mathbb{D} \) with a vertex at \( w = \omega(\zeta) \in \partial \mathbb{D} \) up to the corresponding shifts and rotations. Consequently, nontangential paths in \( \mathbb{D} \) are transformed under \( \omega^{-1} \) into nontangential paths in \( \mathcal{D} \) and inversely at the corresponding points of \( \partial \mathbb{D} \) and \( \partial \mathcal{D} \).

Thus, in particular, \( v(z) \) has finite angular limits \( \varphi_\ast(\zeta) \) for a.e. \( \zeta \in E \). Moreover, the function \( \varphi_\ast : E \to \mathbb{R} \) is measurable because \( \varphi_\ast(\zeta) = \lim_{n \to \infty} v_n(\zeta) \) where \( v_n(\zeta) := v(r_n \zeta), \ n = 1, 2, \ldots, \) with \( r_n \to 1 - 0 \) as \( n \to \infty \), see e.g. Corollary 2.3.10 in [4]. \( \Box \)

In particular, we have the following consequence of Theorem 1.
Corollary 1. Let $u : \mathbb{D} \to \mathbb{R}$ be a harmonic function that has angular limits a.e. on the unit circle $\partial \mathbb{D}$. Then its conjugate harmonic functions $v$ in $\mathbb{D}$ also have angular limits a.e. on $\partial \mathbb{D}$ and both boundary functions are measurable.

By Remark 1 we have also the next consequence of Theorem 1.

Corollary 2. Let $u : \mathbb{D} \to \mathbb{R}$ be a harmonic function in the class $h^1$. Then its conjugate harmonic functions $v : \mathbb{D} \to \mathbb{R}$ have (finite !) angular limits $v(z) \to \varphi(\zeta)$ as $z \to \zeta$ for a.e. $\zeta \in \partial \mathbb{D}$.

3 The case of rectifiable Jordan domains

Theorem 2. Let $D$ be a Jordan domain in $\mathbb{C}$ with a rectifiable boundary and $u : D \to \mathbb{R}$ be a harmonic function that has angular limits on a measurable set $E$ of $\partial D$ with respect to the natural parameter. Then its conjugate harmonic functions $v : D \to \mathbb{R}$ also have (finite !) angular limits a.e. on $E$ with respect to the natural parameter and both boundary functions are measurable on $E$ with respect to this parameter.

Proof. Again by the Riemann theorem there exists a conformal mapping $w = \omega(z)$ of $D$ onto $\mathbb{D}$ and by the Caratheodory theorem $\omega$ can be extended to a homeomorphism of $\overline{D}$ onto $\overline{\mathbb{D}}$. As known, a rectifiable curves have tangent a.e. with respect to the natural parameter. Hence $\partial D$ has a tangent at every point $\zeta$ of the set $E$ except its subset $\mathcal{E}$ with length $\mathcal{E} = 0$. By the Lindelöf theorem, for every $\zeta \in E \setminus \mathcal{E}$,

$$\arg [\omega(\zeta) - \omega(z)] - \arg [\zeta - z] \to \text{const} \quad \text{as} \quad z \to \zeta .$$

Thus, the harmonic function $u_* := u \circ \omega^{-1}$ given in $\mathbb{D}$ has angular limits $\varphi_*(w)$ at all points $w$ of the set $E_* := \omega(E \setminus \mathcal{E}) \subseteq \partial \mathbb{D}$. Consequently, by Theorem 1 its conjugate harmonic function $v_* : \mathbb{D} \to \mathbb{R}$ has (finite !) angular limits $\psi_*(w)$ at a.e. point $w \in E_*$ and the boundary functions $\varphi_* : E_* \to \mathbb{R}$ and $\psi_* : E_* \to \mathbb{R}$ are measurable. The harmonic function $v := v_* \circ \omega$ is conjugate for $u$ because the function $f := f_* \circ \omega$, where $f_* := u_* + v_*$, is analytic. Finally, by theorems of Lindelöf and F. and M. Riesz $v$ has (finite !) angular limits $\psi(\zeta) = \psi_*(\omega(\zeta))$ at a.e. point $\zeta \in E$. 

The boundary functions $\varphi = \varphi_\ast \circ \omega$ and $\psi = \psi_\ast \circ \omega$ of $u$ and $v$ on $E$, correspondingly, are measurable functions on $E$ because $\varphi(\zeta) = \lim_{n \to \infty} \varphi_n(\zeta)$ for all $\zeta \in E$ and $\psi(\zeta) = \lim_{n \to \infty} \psi_n(\zeta)$ for a.e. $\zeta \in E$, where the functions $\varphi_n(\zeta) := u_\ast(r_n \omega(\zeta))$ and $\psi_n(\zeta) := v_\ast(r_n \omega(\zeta))$ with $r_n \to 1 - 0$ as $n \to \infty$ are continuous, see e.g. Corollary 2.3.10 in [4]. □

**Corollary 3.** Let $D$ be a Jordan domain in $\mathbb{C}$ with a rectifiable boundary and $u : D \to \mathbb{R}$ be a harmonic function that has angular limits a.e. on $\partial D$ with respect to the natural parameter. Then its conjugate harmonic functions $v : D \to \mathbb{R}$ also have (finite !) angular limits a.e. on $\partial D$ and both boundary functions are measurable on $E$ with respect to the natural parameter.

**Remark 3.** These results can be extended to domains whose boundaries consist of a finite number of mutually disjoint rectifiable Jordan curves (through splitting into a finite collection of Jordan’s domains !).

The established facts can be applied to various boundary value problems for harmonic and analytic functions in the plane, see e.g. [15]–[18].

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