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HARMONIC LITTLE BLOCH FUNCTIONS ON THE UPPER HALF-SPACE

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ABSTRACT. On the setting of the upper half-space of the euclidean n-space, we study some properties of harmonic little Bloch functions and we show that for a given harmonic little Bloch function u, there exists unique harmonic conjugates of u which are also little Bloch functions with appropriate norm bounds.

1. Introduction

The upper half-space $H = H_n$ is the open subset of $\mathbf{R}^n (n \ge 2)$ given by

$$H = \{ z = (z', z_n) \in \mathbf{R}^n : z_n > 0 \},\$$

where we have written a typical point $z \in \mathbf{R}^n$ as $z = (z', z_n)$, with $z' \in \mathbf{R}^{n-1}$ and $z_n \in \mathbf{R}$.

Given a harmonic function u on H, the functions v_1, \ldots, v_{n-1} on H are called harmonic conjugates of u if

$$(1.1) (v_1, \dots, v_{n-1}, u) = \nabla f$$

for some harmonic function f on H, where ∇f denotes the gradient of f. If (1.1) holds, then v_1, \ldots, v_{n-1} are partial derivatives of a harmonic function, so they are harmonic functions on H. Also (1.1) and the

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condition that f is harmonic is equivalent to the following "generalized Cauchy-Riemann equations"

$$D_k v_j = D_j v_k; D_n v_j = D_j u$$
$$\sum_{j=1}^{n-1} D_j v_j + D_n u = 0.$$

In particular, v is a harmonic conjugate of u if and only if u + iv is a holomorphic function on the upper half-plane H_2 .

If u is harmonic function on H, then harmonic conjugates of u always exist. However they are far from unique. (If n > 2, then harmonic conjugates of a given harmonic function u may well differ more than a constant. We refer more on these to [3].)

A harmonic function u on H is called a harmonic Bloch function if

$$||u||_{\mathcal{B}} = \sup z_n |\nabla u(z)| < \infty,$$

where the supremum is taken over all $z \in H$. (Here we use the \mathbb{C}^n norm to calculate $|\nabla u(z)|$.) We let $\widetilde{\mathcal{B}}$ denote the collection of harmonic Bloch functions that vanish at $z_0 = (0, 1)$. Then we can show that $\widetilde{\mathcal{B}}$ is a Banach space under the Bloch norm $\| \|_{\mathcal{B}}$.

A harmonic Bloch function u is called a harmonic little Bloch function if it has the following vanishing condition;

(1.2)
$$\lim_{z \to \partial^{\infty} H} z_n |\nabla u(z)| = 0,$$

where $\partial^{\infty} H$ denotes the union of ∂H and $\{\infty\}$. We let $\widetilde{\mathcal{B}}_0$ denote the set of all harmonic little Bloch functions on H vanishing at z_0 . Then we can show that $\widetilde{\mathcal{B}}_0$ is also a Banach space under $\| \|_{\mathcal{B}}$ from a straightfoward computation. If we let $C_0(H)$ denote the set of all continuous functions on H vanishing at ∞ , then it is easy to show that the condition (1.2) is equivalent to the condition that the function $u \in \widetilde{\mathcal{B}}$ satisfies

(1.3)
$$z_n |\nabla u(z)| \in C_0(H).$$

In this paper we show some properties of harmonic little Bloch functions and we prove that for a given $u \in \widetilde{\mathcal{B}}_0$ there exist unique harmonic conjugates of u in $\widetilde{\mathcal{B}}_0$ with appropriate norm bounds. (In [4], there is a corresponding result to harmonic Bloch functions.)

2. Preliminary

In this section, we review some preliminary results from [1], [2]. First let's recall that b^2 is the harmonic Bergman space consisting of all harmonic functions u on H such that

$$\|u\|_2 = \left(\int_H |u|^2 \, dV\right)^{1/2} < \infty$$

where dV denotes the Lebegue volume measure on H, which we may write dz, dw, etc. By the mean value property and Jensen's inequality, one can easily verify that

(2.1)
$$|u(z)|^2 \le \sigma_n^{-1} z_n^{-n} ||u||_2^2$$

holds for all $u \in b^2$ and for every $z \in H$. Here we use the notation σ_n for the volume of the unit ball of \mathbb{R}^n . It follows from inequality (2.1) that norm convergence in b^2 implies uniform convergence on compact subsets of H. Thus, b^2 is a Hilbert space. Inequality (2.1) also gives that, for each fixed $z \in H$, the map $z \mapsto u(z)$ is a bounded linear functional on b^2 and hence there exists a unique function $R(z, \cdot) \in b^2$, called the harmonic Bergman kernel, such that

$$u(z) = \int_{H} u(w) \overline{R(z,w)} \, dw$$

for all $u \in b^2$. It is known that R(z, w) = R(w, z) and that R(z, w) is real valued; thus we can remove the complex conjugate in the integral above. For this and related results see Chapter 8 of [1]. The explicit formula for the harmonic Bergman kernel is given by

$$R(z,w) = \frac{4}{n\sigma_n} \frac{n(z_n + w_n)^2 - |z - \overline{w}|^2}{|z - \overline{w}|^{n+2}}.$$

Here we use the notation $\overline{w} = (w', -w_n)$ for $w \in H$. Note that if n = 2, then \overline{w} is the usual complex conjugate of w. From this explicit formula for R(z, w), we can show that for each fixed $z \in H$, this harmonic Bergman kernel $R(z, \cdot)$ is not even integrable. Since every bounded harmonic function on H is a harmonic Bloch function, one can not

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expect that R(z, w) has a reproducing property for harmonic Bloch functions, however by modifying R(z, w) to $\widetilde{R}(z, w)$ by

$$R(z,w) = R(z,w) - R(z_0,w),$$

one can see that $\widetilde{R}(z, \cdot)$ is integrable on H and it satisfies the following reproducing property: If $u \in \widetilde{\mathcal{B}}$, then for every $z \in H$,

(2.2)
$$u(z) = \int_{H} u(w)\widetilde{R}(z,w) \, dw$$
$$= -2 \int_{H} [D_{w_n}u(w)]w_n\widetilde{R}(z,w) \, dw$$
$$= -2 \int_{H} u(w)w_n D_{w_n}\widetilde{R}(z,w) \, dw.$$

From the explicit formula of R(z, w), we can easily check that there is a positive constant C depending only on n such that

(2.3)
$$|\nabla_z \widetilde{R}(z, w)| = |\nabla_z R(z, w)| \le \frac{C(n)}{|z - \overline{w}|^{n+1}}$$

for all $z, w \in H$.

In [2], it is known that the Bloch norm is equivalent to the normal derivative norm: there are two positive constants c and C depending only on n such that

(2.4)
$$c \|u\|_{\mathcal{B}} \le \|z_n D_{z_n} u\|_{\infty} \le C \|u\|_{\mathcal{B}}$$

for all $u \in \mathcal{B}$.

3. Main results

In this section we prove the main results of this paper. For $u \in \widetilde{\mathcal{B}}_0$ and for $j = 1, 2, \ldots, n-1$, set

(3.1)
$$A_{j}[u](z) = -2 \int_{H} [D_{w_{j}}u(w)] w_{n} \widetilde{R}(z, w) \, dw$$

for every $z \in H$. Then by taking the integration by parts with respect to w_j -axis, we easily get

(3.2)
$$A_j[u](z) = 2 \int_H u(w) w_n D_{w_j} \widetilde{R}(z, w) \, dw$$

for $z \in H$. Below we show that for each j = 1, 2, ..., n - 1, A_j maps $\widetilde{\mathcal{B}}_0$ into $\widetilde{\mathcal{B}}_0$ boundedly. To do so we need the following lemma.

LEMMA 3.1. There is a constant C depending only on n such that

$$\int_{H} \frac{1}{|z - \overline{w}|^{n+1}} \, dw \le \frac{C}{z_n}$$

for all $z \in H$.

Proof. Fix $z \in H$. Then we have

(3.3)
$$\int_{H} \frac{1}{|z - \overline{w}|^{n+1}} \, dw \le \int_{0}^{\infty} \frac{1}{(z_n + w_n)^2} \int_{\mathbf{R}^{n-1}} \frac{(z_n + w_n)}{|z - \overline{w}|^n} \, dw' \, dw_n.$$

From the Poisson integral theory, we know the inner integral of (3.3) equals $n\sigma_n/2$. (See [1] and [3] for details on this.) Hence, after applying change of variable $w_n \mapsto z_n w_n$, we see that

$$\int_{H} \frac{1}{|z - \overline{w}|^{n+1}} \, dw \le \frac{C}{z_n}.$$

This completes the proof.

We are now ready to show one of the main results of this paper. Here and for the rest of this paper, C denotes the constant depending only on n which varies from line to line.

THEOREM 3.2. For each j = 1, 2, ..., n-1, the map A_j is bounded and linear from $\widetilde{\mathcal{B}}_0$ into $\widetilde{\mathcal{B}}_0$.

Proof. Fix j. The linearlity of the map A_j is clear and let $u \in \mathcal{B}_0$. Because $\widetilde{R}(z_0, w) = 0$, we have $A_j[u](z_0) = 0$. By passing the Laplacian Δ_z through the integral in (3.1), we easily see that $A_j[u]$ is harmonic on H since $\widetilde{R}(z, w)$ is harmonic as a function of z. Note that

$$\begin{aligned} z_n |\nabla A_j[u](z)| &= 2z_n |\int_H [D_{w_j} u(w)] w_n \nabla_z \widetilde{R}(z, w) \, dw| \\ &\leq C z_n ||u||_{\mathcal{B}} \int_H \frac{1}{|z - \overline{w}|^{n+1}} \, dw \\ &\leq C ||u||_{\mathcal{B}}, \end{aligned}$$

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where we used the estimate (2.3) and the Lemma 3.1. This shows that $A_j[u] \in \widetilde{\mathcal{B}}$ with $||A_j[u]||_{\mathcal{B}} \leq C||u||_{\mathcal{B}}$. Therefore it remains to show the vanishing property (1.3) of $A_j[u]$. Note that

$$z_n |\nabla A_j[u](z)| \le C z_n \int_H |D_{w_j} u(w)| w_n \frac{1}{|z - \overline{w}|^{n+1}} dw$$

for some constant C. Note also that $w_n |D_{w_j} u(w)| \in C_0(H)$, because $u \in \widetilde{\mathcal{B}}_0$. Let $\epsilon > 0$. Then there is a compact set K in H such that $|w_n D_{w_j} u(w)| < \epsilon$ on $H \setminus K$. Therefore we have

(3.4)
$$z_{n}|\nabla A_{j}[u](z)| \leq \epsilon C \int_{H\setminus K} \frac{z_{n}}{|z-\overline{w}|^{n+1}} dw + C \|u\|_{\mathcal{B}} \int_{K} \frac{z_{n}}{|z-\overline{w}|^{n+1}} dw$$

Let I and II denote, respectively, the two integrals of (3.4). Then from Lemma 3.1, we get

$$I \le \int_H \frac{z_n}{|z - \overline{w}|^{n+1}} \, dw \le C.$$

Notice that

$$II \le C(n, K) \frac{z_n}{1 + |z|^{n+1}}$$

for some constant C(n, K) depending only on n and K and notice also that the function $z \mapsto z_n/(1 + |z|^{n+1})$ is in $C_0(H)$. This shows that $z_n |\nabla A_j[u](z)| \in C_0(H)$ and the proof is complete. \Box

Now we are ready to prove that for a given $u \in \widetilde{\mathcal{B}}_0$, there are unique harmonic conjugates $v_1, v_2, \ldots, v_{n-1}$ of u which are also in $\widetilde{\mathcal{B}}_0$. The proof of the following theorem is quite similar to the proof of the theorem given in [4] for harmonic Bloch functions, however we give the proof of it for the reader's convenience.

THEOREM 3.3. For each $u \in \widetilde{\mathcal{B}}_0$, there exist unique harmonic conjugates v_1, \ldots, v_{n-1} of u on H such that $v_j \in \widetilde{\mathcal{B}}_0$ for each j. Moreover, there exists a positive constant C such that $||v_j||_{\mathcal{B}} \leq C||u||_{\mathcal{B}}$ for each j.

Proof. Let $u \in \widetilde{\mathcal{B}}_0$. For each $j = 1, \ldots, n-1$, set $v_j = A_j[u]$. Then by Theorem 3.2, we know each $v_j \in \widetilde{\mathcal{B}}_0$ and $||v_j||_{\mathcal{B}} \leq C||u||_{\mathcal{B}}$ for each j. Now from the explicit formula of \widetilde{R} , we can check easily that for $j, k = 1, 2, \ldots, n-1$,

$$D_{z_k}D_{w_j}\widetilde{R}(z,w) = -D_{z_j}D_{z_k}R(z,w) = D_{z_j}D_{w_k}\widetilde{R}(z,w),$$

$$(3.5) D_{z_n} D_{w_j} \widetilde{R}(z, w) = -D_{z_j} D_{w_n} \widetilde{R}(z, w).$$

Note that

$$D_{z_n} D_{w_n} \widetilde{R}(z, w) = D_{z_n}^2 R(z, w).$$

Therefore by differentiating through the integral in (3.2), we have $D_k v_j = D_j v_k$. Similarly from (3.1) and (3.5), we get $D_n v_j = D_j u$. Furthermore, from (2.2) and (3.2) we also have

$$\sum_{j=1}^{n-1} D_j v_j(z) + D_n u(z) = -2 \int_H u(w) w_n \triangle_z R(z, w) \, dw = 0$$

for all $z \in H$ since R(z, w) is harmonic on H as a function of z. Therefore v_1, \ldots, v_{n-1}, u satisfy the generalized Cauchy-Riemann equations and it follows that v_1, \ldots, v_{n-1} are harmonic conjugates of u.

To complete the proof of this theorm, we only need to show the uniqueness part. Suppose that u_1, \ldots, u_{n-1} are also harmonic conjugates of u satisfying $u_j \in \widetilde{\mathcal{B}}_0$ for each j. Then by (2.4) we have

$$\|v_j - u_j\|_{\mathcal{B}} \le C \|z_n D_{z_n} (v_j - u_j)\|_{\infty}$$

for each j. Because $D_{z_n}(v_j - u_j) = D_j(u - u) = 0$, we have $||v_j - u_j||_{\mathcal{B}} = 0$ and so $v_j = u_j$ for each j. This completes the proof. \Box

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