# A DECOMPOSITION THEOREM FOR POSITIVE SUPERHARMONIC FUNCTIONS

вү SIRKKA-LIISA ERIKSSON-BIQUE

ABSTRACT. Let X be a harmonic space in the sense of C. Constantinescu and A. Cornea. We show that, for any subset E of X, a positive superharmonic function u on X has a representation u = p + h, where p is the greatest specific minorant of u satisfying  $p = R_p^E$  and  $h = R_h^{X \setminus E}$ . This result is a generalization of a theorem of M. Brelot. We also state some characterizations of extremal superharmonic functions.

**Introduction.** Let X be a harmonic space in the sense of C. Constantinescu and A. Cornea [6], p. 30. The hyperharmonic sheaf on X is denoted by  $\mathcal{U}$  and the set of positive hyperharmonic functions on an open set U by  $\mathcal{U}^+(U)$ . The reduced function of a positive hyperharmonic function u on X relative to a subset E of X is given by

$$R_u^E = \inf \{ v \in \mathcal{U}^+(X) : v \ge u \text{ on } E \}.$$

The function  $\hat{R}_{u}^{E} = \liminf R_{u}^{E}$  is the balayage of  $u \in \mathcal{U}^{+}(X)$ . In this work we mostly use only properties of reduced and balayage functions ([6], §4, 5 or [2], VI).

Our main theorem (Theorem 1.2) states that any positive superharmonic function u on X has a representation u = h + p, where  $h = R_h^{X \setminus E}$  and p is the greatest specific minorant of u satisfying  $p = R_p^E$ . M. Brelot proved this result in special Brelot spaces ([5], Theorem 5) and asked, whether it is true in harmonic spaces of C. Constantinescu and A. Cornea. In fact, this result also holds in balayage-spaces presented in [2]. Moreover our decomposition applies to the solutions of linear elliptic or parabolic partial differential equations of second order, since they form a harmonic space. For the Laplace equation it seems that the decomposition is new for an arbitrary set E.

It is natural to think that our result is connected to the decomposition of R.-M. Hervé. According to R.-M. Hervé [10], Theorem 5, a positive superharmonic function u on X can be written as  $u = h_E + p_E$ , where  $h_E$  is the greatest specific minorant of u harmonic on an open set E and  $p_E$  is a potential on X. We are able to show that  $h_E \succeq h$  and  $p_E = R_{p_E}^E$ . Moreover, the decomposition of R.-M. Hervé can be obtained

Received by the editors November 18, 1988 and, in revised form, March 20, 1989.

AMS Subject classification (1980): Primary 31D05; Secondary 06A10.

The author thanks Professor Maynard Arsove for his attention towards this work during the author's stay at the University of Washington. The financial support from the Academy of Finland made the visit possible.

<sup>©</sup> Canadian Mathematical Society 1990.

from our result and a decomposition of F. Riesz ([12] or [6], Theorem 2.2.2), which states that a positive superharmonic function on an open set E is the sum of its greatest harmonic minorant on E and a potential on E.

Extremal harmonic and superharmonic functions give an integral representation of positive superharmonic functions in some harmonic spaces. It is a well-known result that extremal superharmonic functions are harmonic except possibly at one point ([6], Proposition 11.4.3). We show that in some cases from an extremal superharmonic function on an open subset of X we can obtain an extremal superharmonic function on the whole space X. We also prove some characterizations of extremal superharmonic function is extremal if and only if, for any finely open subset E of X, the sets E and  $X \setminus E$  are not both thin relative to u. Applying this we verify a limit theorem for extremal superharmonic functions similar to L. Naïm [11], Theorem 8.17, and K. Gowrisankaran [7], Theorem 1.2.

1. A decomposition theorem for positive superharmonic functions. In the sequel, let X be a harmonic space in the sense of C. Constantinescu and A. Cornea [6], p. 30. We denote by  $\mathcal{S}^+(X)$  the set of positive superharmonic functions on X. The specific order  $(\preceq)$  in  $\mathcal{S}^+(X)$  is defined by

$$u \leq v$$
 if  $v = u + u'$  for some  $u' \in S^+(X)$ .

Lattice operations with respect to the specific order are denoted by  $\land$  and  $\curlyvee$ .

A subsemigroup  $\mathcal{V}$  of  $\mathcal{S}^+(X)$  is called a specific ideal if for any  $u \in \mathcal{S}^+(X)$  the condition  $u \leq v$  for some  $v \in \mathcal{V}$  implies  $u \in \mathcal{V}$ . An element  $p \in \mathcal{S}^+(X)$  is called a specific projection of  $u \in \mathcal{S}^+(X)$  on  $\mathcal{V} \subseteq \mathcal{S}^+(X)$  if

$$p = \operatorname{sp}\max\{x \in \mathcal{V} : x \preceq u\},\$$

where sp max is the maximum relative to the specific order. If  $\mathcal{V}$  is a specific ideal and p is the specific projection of u on  $\mathcal{V}$ , we easily see that  $(u-p) \land v = 0$  for any  $v \in \mathcal{V}$ . Specific ideals and projections are studied by M. Arsove and H. Leutwiler in algebraic potential theory [1].

The fine topology on X is the coarsest topology on X in which any hyperharmonic function on any open set of X is continuous ([6], p. 116). Open or closed sets with respect to the fine topology are called finely open or finely closed, respectively.

Let *E* be an arbitrary subset of *X*. We use the notation  $S_E$  for the set of positive superharmonic functions *s* on *X* satisfying  $s = R_s^E$ .

LEMMA 1.1. The set  $S_E$  is a specific ideal in  $S^+(X)$ . If E is finely open, the specific projection p of  $u \in S^+(X)$  on  $S_E$  is  $p = u \land R_u^E$ . In the general case, the specific projection of  $u \in S^+(X)$  on  $S_E$  for an arbitrary subset E of X is

$$p=\bigwedge_{U\in\mathcal{B}}u\wedge R_u^U,$$

where  $\mathcal{B}$  is the collection of finely open sets containing  $E \cap \{x \in X \mid u(x) < \infty\}$ .

PROOF. Note that

(1.1) 
$$R_{s+t}^E = R_s^E + R_t^E \text{ and } \hat{R}_{s+t}^E = \hat{R}_s^E + \hat{R}_t^E$$

for all  $s, t \in S^+(X)$  by [6], Theorem 4.2.1. Using this we easily see that  $S_E$  is a subsemigroup of  $S^+(X)$ .

Suppose that  $u \in S^+(X)$  and  $u \preceq v$  for some  $v \in S_E$ . The equality (1.1) results in

$$u + u' = v = R_v^E = R_u^E + R_{u'}^E,$$

for some  $u' \in \mathcal{S}^+(X)$ . Since  $u \ge R_u^E$  and  $u' \ge R_{u'}^E$ , we have  $u = R_u^E$ . Hence  $\mathcal{S}_E$  is a specific ideal.

Let u be a positive superharmonic function on X. Assume that E is finely open. Then we have

$$\hat{R}_u^E = R_u^E = R_R^E$$

by [6], Corollary 5.1.3, and therefore  $R_u^E \in S_E$ . Since  $S_E$  is a specific ideal,  $u \land R_u^E \in S_E$ . Assuming v + v' = u for  $v \in S_E$  and  $v' \in S^+(X)$  we obtain

$$R_{u}^{E} = R_{v}^{E} + R_{v'}^{E} = v + R_{v'}^{E}$$

by (1.1). Hence  $v \leq R_u^E$ , which yields  $v \leq u \wedge R_u^E$ . This accomplishes the proof that  $u \wedge R_u^E$  is the specific projection of u on  $\mathcal{S}_E$  for any finely open set E contained in X.

Suppose next that E is an arbitrary subset of X. Since the set  $F = \{x \in X : u(x) < \infty\}$  is dense in X we have

$$\hat{R}_{u}^{E} = \hat{R}_{u}^{E \cap F}.$$

Applying [6], Proposition 4.2.1, we conclude

$$R_u^{E\cap F} = \inf_{U\in\mathcal{B}} R_u^U.$$

In order to shorten the notations, set  $p = \bigwedge_{U \in \mathcal{B}} (u \land R_u^U)$ . If U, V belongs to  $\mathcal{B}$  and  $U \subseteq V$  then

$$u \wedge R_u^U = R_{u \wedge R_u^U}^U \leq R_{u \wedge R_u^U}^V \leq u \wedge R_u^U,$$

whence  $u \land R_u^U \in \mathcal{S}_V$ . Combining this with  $u \land R_u^U \preceq u$ , we see that

$$u \wedge R_u^U \preceq \operatorname{sp} \max\{v \in \mathcal{S}_V : v \preceq u\} = u \wedge R_u^V.$$

Thus the family  $(u \land R_u^U)_{U \in \mathcal{B}}$  is specifically decreasing and therefore

$$p = \mathop{\star}_{U \in \mathcal{B}} (u \star R_u^U)$$

[September

by [6], Proposition 4.1.4. Hence Lemma 1.1 assures us that  $p = R_p^U$  for all  $U \in \mathcal{B}$ . This results in the equality

$$p=\bigwedge_{U\in\mathcal{B}}R_p^U.$$

Put  $G = \{x \in X : p(x) < \infty\}$  and denote by  $\mathcal{F}$  the family of finely open subsets of X containing  $G \cap E$ . Since p is finite on a dense set, we have  $\hat{R}_p^E = \hat{R}_p^{E \cap G}$ . Moreover,  $R_p^V = R_p^{V \cap F}$  for any set  $V \in \mathcal{F}$ . Applying again [6], Proposition 4.2.1, we obtain

$$R_p^{E\cap G} = \inf_{V \in \mathcal{F}} R_p^V = \inf_{V \in \mathcal{F}} R_p^{V \cap F} \ge \inf_{U \in \mathcal{B}} R_p^U = p.$$

Note that the inequality follows from  $V \cap F \in \mathcal{B}$  for all  $V \in \mathcal{F}$ . Hence  $p = R_p^E$ , and so  $p \in \mathcal{S}_E$ . On the other hand, if  $x \leq u$  and  $x = R_x^E = R_x^{E \cap F}$ , then  $x = R_x^U$  for all  $U \in \mathcal{B}$ . This implies  $x \leq u \land R_u^U$  for all  $U \in \mathcal{B}$  and therefore

$$x \preceq \mathop{\scriptstyle{\scriptstyle{\scriptstyle{\bigwedge}}}}_{U \in \mathcal{B}} (u \land R_u^U) = p.$$

Consequently, p is the specific projection of u on  $S_E$ . This completes the proof.

Let X be an S-harmonic space possessing a countable base and satisfying the axiom of polarity ([6], p. 219). Then

$$\hat{R}^E_{\hat{R}^E_u} = \hat{R}^E_u$$

for any subset E of X by [6], Theorem 9.2.1. Using the same arguments as in the finely open case of Lemma 1.1, we see that the specific projection of any positive superharmonic function u on  $\mathcal{S}_E$  is  $u \land \hat{R}_u^E$  for all subsets E of X.

Our main theorem is a generalization of the result of M. Brelot [5], Theorem 5.

THEOREM 1.2. Every positive superharmonic function u on X can be represented as

$$(1.2) u = p + h$$

where p is the specific projection of u on  $S_E$  and  $h = R_h^{X \setminus E}$ .

PROOF. Let u be a positive superharmonic function on X. Set p equal to the specific projection of u on  $S_E$  and h = u - p. Here u - p means the unique superharmonic function p' satisfying u = p + p'.

In order to show the assertion  $h = R_h^{X \setminus E}$ , we first assume that E is finely open. Then we have

$$\hat{R}_h^E = R_h^E = R_{R_h^E}^E$$

by [6], Corollary 5.1.3. On account of [6], Proposition 5.3.4, we have  $h \leq R_h^E + \hat{R}_h^{X \setminus E}$ . Since the specific Riesz-decomposition property holds in  $S^+(X)$  ([3], Theorem 2.1.5), we obtain  $h = h_1 + h_2$  for some  $h_1 \leq R_h^E$  and  $h_2 \leq \hat{R}_h^{X \setminus E}$ . Lemma 1.1 and (1.3) ensure

1990]

 $h_1 = R_{h_1}^E$ , whence  $p + h_1 \in S_E$  and  $p + h_1 \preceq u$ . But this leads to  $h_1 = 0$ , since p is the specific projection of u on  $S_E$ . Therefore we have

$$h = h_2 \preceq \hat{R}_h^{X \setminus E} \leq R_h^{X \setminus E} \leq h$$

and, so  $h = R_h^{X \setminus E}$ .

Assume secondly that E is an arbitrary subset of X. Denote by C the set  $\{x \in X \setminus E : h(x) < \infty\}$ . Since h is finite on a dense subset of X we have

$$\hat{R}_{s}^{X\setminus E} = \hat{R}_{s}^{C}, \hat{R}_{s}^{E} = \hat{R}_{s}^{X\setminus C}$$

for all  $s \in S^+(X)$ . Let  $\mathcal{B}$  be the family of finely open sets containing *C*. Using the preceding part of the proof, we find for any  $U \in \mathcal{B}$  the functions  $p_U \in S^+(X)$  and  $h_U \in S^+(X)$  satisfying the conditions  $u = p_U + h_U$ ,  $p_U = R_{p_U}^U$  and  $h_U = R_{h_U}^{X \setminus U}$ . Since  $X \setminus U \subset X \setminus C$  we have

$$h_U = R_{h_U}^{X \setminus U} \leq R_{h_U}^{X \setminus C} \leq h_U.$$

This yields

$$h_U = R_{h_U}^{X \setminus C} = R_{h_U}^E$$

for any  $U \in \mathcal{B}$ . Hence  $h_U \in \mathcal{S}_E$ , and so  $h_U \preceq p$ . This leads by Lemma 1.1 to  $R_h^U = h$  for all  $U \in \mathcal{B}$ . Finally, applying [6], Proposition 4.2.1, we conclude

$$h \ge R_h^{X \setminus E} \ge R_h^C = \inf_{U \in \mathcal{B}} R_h^U = h.$$

Hence  $h = R_h^{X \setminus E}$ , completing the proof.

COROLLARY 1.3. Let p and h be as in Theorem 1.2. Then the specific projection of h on  $S_E$  is zero. Furthermore the functions p and h are harmonic on  $X \setminus cl E$  and int E, respectively.

The preceding result follows from [6], Proposition 5.3.1, since  $p \leq \hat{R}_{u}^{E}$  and  $h \leq \hat{R}_{u}^{X \setminus E}$ .

2. Comparison of Theorem 1.2 with other decomposition theorems. We compare Theorem 1.2 with the decomposition theorem of R.-M. Hervé [10], Theorem 12.2, stated in Brelot spaces. We also show how one obtains the decomposition theorem of R.-M. Hervé using Theorem 1.2 and the decomposition theorem of F. Riesz, [12].

For the sake of completeness, we first prove the decomposition theorem of R.-M. Hervé in a harmonic space X defined by C. Constantinescu and A. Cornea [6], p. 30.

THEOREM 2.1. (R.-M. Hervé) Let E be an open subset of a harmonic space X and u be a positive superharmonic function on X. Then u has a decomposition

$$(2.1) u = h_E + p_E,$$

where  $h_E \in S^+(X)$  is the greatest specific minorant of u harmonic on E and  $p_E \in S^+(X)$  is a potential on X.

The ideas of the proof are the same as in Theorem 1.2. In fact, we only need to verify the following result:

LEMMA 2.2. Let E be an open subset of X. Denote by  $U_E$  the set of positive superharmonic functions on X which are harmonic on E. Then  $U_E$  is a specific ideal and every positive superharmonic function admits the specific projection on  $U_E$ .

PROOF. The first statement is obvious. In order to prove the second one, let u be a positive superharmonic function on X. If  $h_1 \in S^+(X)$  and  $h_2 \in S^+(X)$  are harmonic on E and specifically smaller than u, then  $h_1 \vee h_2$  is harmonic on E and specifically smaller than u. Hence the set

$$\mathcal{P}_u = \{ x \in \mathcal{U}_E : x \preceq u \}$$

is specifically directed upwards. This implies

$$\sup \mathcal{P}_u = \Upsilon \mathcal{P}_u$$

by [6], Proposition 4.1.4. Therefore sup  $\mathcal{P}_u$  is the specific projection of u on  $\mathcal{U}_E$ .

Using Theorem 1.2, we are able to establish an additional property for the potential part of the decomposition (2.1).

THEOREM 2.3. Let E be an open subset of a harmonic space X ([6], p. 30). Then the potential part  $p_E$  of the decomposition (2.1) of u satisfies the condition  $R_{p_E}^E = p_E$ .

PROOF. From Theorem 1.2 it follows that u = p+h, where p is the specific projection on  $S_E = \{s \in S^+(X) : s = R_s^E\}$  and  $h = R_h^{X \setminus E}$  is harmonic on E. This leads to  $h \leq h_E$ , and so

$$u = p_E + h_E = h + p \preceq h_E + p.$$

Hence we have  $p \succeq p_E$ . Since  $p = R_p^E$ , Lemma 1.1 results in  $p_E = R_{p_F}^E$ .

COROLLARY 2.4. Let E be an open subset of a harmonic space X ([6], p. 30) and u be a positive superharmonic function on X. If p is the specific projection of u on  $S_E$  and  $h \in S^+(X)$  satisfies u = p + h, then  $h \preceq h_E$  and  $p \succeq p_E$ , where  $h_E$  and  $p_E$  are the same as in the decomposition (2.1).

We recall the decomposition theorem of F. Riesz.

THEOREM 2.5. Let E be an open subset of a harmonic space X ([6], p.30). If u is a superharmonic function on E possessing a subharmonic minorant then u has the representation

$$(2.2) u = h_r + p_r,$$

### S. ERIKSSON-BIQUE

where  $h_r$  is the greatest harmonic minorant of u on E and  $p_r$  is a potential on E.

Let *E* be an open set contained in a harmonic space *X* and *u* a positive superharmonic function on *X*. Then the functions  $h_r$  and  $p_r$  defined in (2.2) can be approximated from above by positive superharmonic functions on *X*. We define

$$Rh_r = \inf \{ v \in \mathcal{S}^+(X) : v \ge h_r \text{ on } E \}$$

and similarly  $Rp_r$ . Since  $u \ge Rh_r$  and  $u \ge Rp_r$  both functions  $Rh_r$  and  $Rp_r$  are superharmonic functions harmonic on  $X \setminus cl E$  ([6], Proposition 2.2.3).

Note that  $Rh_r = h_r$  on *E*. Indeed,  $Rh_r \leq u$  and  $Rh_r$  is harmonic on *E* by [6], Proposition 2.2.3. However,  $Rp_r$  is not generally equal to  $p_r$  on *E*.

THEOREM 2.6. Let E be an open subset of a harmonic space X ([6], p. 30) and u be a positive superharmonic function on X. Denote by  $h_r$  the greatest harmonic minorant of u on E. Then  $u \downarrow Rh_r$  is the greatest specific minorant of u harmonic on E if and only if  $R_u^E = u$ .

PROOF. Assume that  $u \land Rh_r$  is the greatest specific minorant of u harmonic on E. On account of Theorem 2.1 and 2.3 we have

$$u=u \wedge Rh_r+p_E,$$

where  $p_E = R_{p_E}^E$ . Since  $Rh_r = h_r$  on E, it follows what  $R_{Rh_r}^E = Rh_r$ . Therefore Lemma 1.1 results in

$$R_{u \downarrow Rh_r}^E = u \downarrow Rh_r.$$

Hence we obtain

$$R_u^E = R_{u \wedge Rh_r}^E + R_{p_E}^E = u \wedge Rh_r + p_E = u.$$

Conversely, assume that  $u = R_u^E$ . Then the function  $u \land Rh_r$  is a candidate for the greatest specific minorant of u harmonic on E. Suppose that  $s \in S^+(X)$  is harmonic on E and specifically smaller than u. Then  $h_r = s + f$  for some harmonic function f on E and  $R_s^E = s$  by lemma 1.1. This leads to

$$Rh_r \leq R_s^E + Rf = s + Rf$$
.

Since  $u = s + s' \ge s + f$  on *E* for some  $s' \in S^+(X)$ , we have  $s' \ge Rf$  and further  $s + Rf \le u$ . But s + Rf is also harmonic on *E* by [6], Proposition 2.2.3, whence  $s + Rf = h_r = Rh_r$  on *E*. From  $Rh_r \le s + Rf$  it follows that  $Rh_r = s_1 + s_2$  for some  $s_1, s_2 \in S^+(X)$  satisfying  $s_1 \le s$  and  $s_2 \le Rf$ . Then the equality

$$Rh_r = s_1 + s_2 = s + Rf$$

holds on *E*. Using the properties  $s_1 \leq s$  and  $s_2 \leq Rf$  we obtain  $s_1 = s$  on *E* and  $s_2 = Rf \geq f$  on *E*. Hence  $s_1 \geq R_s^E = s$  and  $s_2 \geq Rf$ . Consequently,  $s_1 = s$  and

 $s_2 = Rf$ , which leads to  $Rh_r = s + Rf$ . Therefore  $s \leq u \land Rh_r$ . This establishes that  $u \land Rh_r$  is the greatest specific minorant of u harmonic on E, completing the proof.

Now we are ready to state the relationship between the decomposition of R.-M. Hervé and the decomposition of F. Riesz and Theorem 1.2.

THEOREM 2.7. Let *E* be an open subset of a harmonic space *X* ([6], *p*. 30) and *u* be a positive superharmonic function on *X*. Denote by *p* the specific projection of *u* on  $S_E = \{v \in S^+(X) : v = R_v^E\}$  and h = u - p. Then the greatest specific minorant  $h_E$  of *u* harmonic on *E* is given by

$$h_E = h + p \land Rs = u \land (Rs + h),$$

where s is the greatest harmonic minorant of p on E.

PROOF. According to Corollary 1.3, *h* is harmonic on *E*. Moreover,  $p \land Rs$  is harmonic on *E*, since  $p \land Rs \preceq Rs$  and *Rs* is harmonic on *E* by [6], Proposition 2.2.3. Hence  $h+p \land Rs$  is a candidate for the greatest specific minorant of *u* harmonic on *E*. Suppose that  $f \in S^+(X)$  is harmonic on *E* and specifically smaller than *u*. Then  $f \preceq h+p$  and therefore there exist  $f_1$  and  $f_2$  in  $S^+(X)$  such that  $f = f_1 + f_2$  and  $f_1 \preceq h$ ,  $f_2 \preceq p$  by [2], Theorem 2.1.5. Theorem 2.6 asserts that  $p \land Rs$  is the greatest specific minorant of *p* harmonic on *E*. Since  $f_2$  is harmonic on *E* and  $f_2 \preceq p$  we have  $f_2 \preceq p \land Rs$ , whence

$$f = f_1 + f_2 \preceq h + p \land Rs.$$

Consequently,  $h+p \downarrow Rs$  is the greatest specific minorant of *u* harmonic on *E*, finishing the proof.

Note that by Theorem 2.7 the decompositions of R.-M. Hervé and Theorem 1.2 are equal if and only if  $p \downarrow Rs = 0$ .

3. Extremal superharmonic functions. Extremal harmonic and superharmonic functions play an important role in finding an integral representation of superharmonic functions. For references we mention M. Brelot [4], K. Gowrisankaran [7], [8], [9], C. Constantinescu and A. Cornea [6] and M. Sieveking [13].

In the sequel, let X be a harmonic space in the sense of [6], p. 30. We recall the definition of extremal superharmonic functions.

DEFINITION 3.1. A positive superharmonic function  $u \neq 0$  is called extremal if every specific minorant v of u satisfies  $v = \alpha u$  for some positive  $\alpha \leq 1$ .

There exist many characterizations of extremal harmonic functions given by K. Gowrisankaran [7], [8]. We use those ideas and Theorem 1.2 to characterize extremal superharmonic functions.

Note that extremal superharmonic functions are either potentials or harmonic functions on X. This fact follows easily from Theorem 2.5.

In some cases from an extremal superharmonic function on an open set we can get an extremal superharmonic function on the whole space X.

#### S. ERIKSSON-BIQUE

[September

THEOREM 3.2 Let s be an extremal superharmonic function on an open set U contained in X. If there exists a superharmonic function on X majorizing s on U, the function

$$Rs = \inf\{w \in \mathcal{S}^+(X) : w \ge s \text{ on } U\}$$

# is extremal.

PROOF. Let *s* be extremal superharmonic function on *U* majorized by a superharmonic function on *X*. Then *Rs* is superharmonic by [6], Proposition 2.2.3. Suppose that  $Rs = s_1 + s_2$  for some  $s_1, s_2 \in S^+(X)$ . Since  $s \leq s_1 + s_2$  on *U*, by [6], Theorem 5.1.1, there exist positive superharmonic functions *s'* and *s''* on *U* such that s = s' + s'' and  $s' \leq s_1, s'' \leq s_2$ . Using extremality of *s*, we see that  $s' = \alpha s$  and  $s'' = (1 - \alpha)s$  for some positive  $\alpha \leq 1$ . From  $s_1 \geq s'$  and  $s_2 \geq s''$  it follows that  $s_1 \geq \alpha Rs$  and  $s_2 \geq (1 - \alpha)Rs$ . Hence the equality  $Rs = s_1 + s_2 = \alpha Rs + (1 - \alpha)Rs$  asserts that  $s_1 = \alpha Rs$  and  $s_2 = (1 - \alpha)Rs$ . Therefore *Rs* is an extremal superharmonic function on *X*.

We use the following definition of K. Gowrisankaran [7], p. 313:

DEFINITION 3.3. A subset E of X is called thin relative to  $u \in S^+(X)$  if  $R_u^E \neq u$ .

Let  $E \subset X$  be given. M. Brelot noted in [5], p. 299, that E and its complement  $X \setminus E$  are not both thin relative to an extremal superharmonic function. Next we state some characterizations of extremal superharmonic functions.

THEOREM 3.4. Let u be a positive superharmonic functions on a harmonic space X in the sense of [6], p. 30. Then the following statements are mutually equivalent:

- (i) u is extremal;
- (ii) The family  $\mathcal{F}_{u} = \{ E \subset X : R_{u}^{X \setminus E} \not\equiv u \}$  is a filter;
- (iii) For any subset E of X the sets E and  $X \setminus E$  are not both thin relative to u;
- (iv) For any finely open set E the sets E and  $X \setminus E$  are not both thin relative to u.

PROOF. Assume that a superharmonic function u is extremal. Let U and V be arbitrary sets in  $\mathcal{F}_u$ . In order to prove (ii) it is enough to show that  $U \cap V \in \mathcal{F}_u$ . On the contrary, suppose that  $R_u^{(X \setminus U) \cup (X \setminus V)} = u$ . By [6], Proposition 5.3.4, we have

$$u = \hat{R}_{u}^{X \setminus (U \cap V)} \preceq \hat{R}_{u}^{X \setminus U} + \hat{R}_{u}^{X \setminus V}$$

and therefore  $u + s = \hat{R}_u^{X \setminus U} + \hat{R}_u^{X \setminus V}$  for some  $s \in S^+(X)$ . Applying (3], Theorem 2.1.5, we obtain  $\hat{R}_u^{X \setminus U} = x_1 + s_1$  for some  $x_1, s_1 \in S^+(X)$  such that  $x_1 \leq u$  and  $s_1 \leq s$ . Then extremality of u yields  $x_1 = \alpha u$  for some positive real number  $\alpha < 1$ . In case  $\alpha > 0$  we see that

$$\hat{R}_{u}^{X\setminus U}(x) = \alpha u(x) + s_{1}(x) > \alpha R_{u}^{X\setminus U}(x) + s_{1}(x) \ge R_{u}^{X\setminus U}(x) \ge \hat{R}_{u}^{X\setminus U}(x)$$

for some  $x \in X$ , which is impossible. Hence  $\alpha = 0$  and  $\hat{R}_u^{X \setminus V} = u + s_2$  for some  $s_2 \in S^+(X)$  such that  $s_2 \preceq s$ . This leads to  $s_2 = 0$  and  $\hat{R}_u^{X \setminus V} = u$ , which is a contradiction. Thus  $U \cap V \in \mathcal{F}_u$ . Consequently (ii) holds.

295

It is clear that (ii) implies (iii) and (iii) implies (iv). Lastly we show that (iv) implies (i). Suppose that  $v \in S^+(X)$  is a specific minorant of u. Denote by  $\alpha$  the smallest real number satisfying  $v \leq \alpha u$ . Let  $\beta$  be an arbitrary positive real number such that  $\beta < \alpha$ . We consider the set

$$E_{\beta} = \{ x \in X : v(x) > \beta u(x) \}.$$

Since  $E_{\beta}$  is finely open, we have  $u = R_u^{E_{\beta}}$  or  $u = R_u^{X \setminus E_{\beta}}$ . Assume first that  $u = R_u^{X \setminus E_{\beta}}$ . The condition  $v \leq u$  implies  $v = R_v^{X \setminus E_{\beta}}$  by Lemma 1.1. Since

$$X \setminus E_{\beta} = \{ x \in X : v(x) \leq \beta u(x) \}$$

we see that

$$\beta u \geq R_v^{X \setminus E_\beta} = v,$$

which is a contradiction. Hence  $u = R_u^{E_\beta}$  for all positive  $\beta < \alpha$ , and so  $\beta u = R_{\beta u}^{E_\beta}$  for all positive  $\beta < \alpha$ . Therefore  $v \ge \beta u$  for all positive  $\beta < \alpha$ , which yields  $v \ge \alpha u$ . Since  $v \le \alpha u$ , we have  $v = \alpha u$ . Consequently, u is extremal finishing the proof.

The equivalence  $(i) \Leftrightarrow (ii)$  in strongly harmonic spaces is proved by Sieveking [13], p. 21.

The preceding theorem enables us to show a limit theorem for extremal superharmonic functions similar to K. Gowrisankaran [7], Theorem 1.3, or L. Naïm [11], Theorem 8.17.

THEOREM 3.5. Let u be an extremal superharmonic function and v be an arbitrary positive superharmonic function. Denote by D the set where v/u is defined. Then v/u has a finite limit along  $\mathcal{F}_u \mid D = \{U \cap D : U \in \mathcal{F}_u\}$ . Moreover, this limit is equal to

$$\sup\{\beta:\beta u \leq v\} = \inf_{x \in D} \frac{v(x)}{u(x)}$$

PROOF. Note that the sets  $E_0 = \{x \in X : u(x) = 0\}$  and  $E_{\infty} = \{x \in X : u(x) = \infty\}$ are both thin relative to *u*. Therefore  $D = (X \setminus E_0) \cap (X \setminus E_\infty)$  belongs to  $\mathcal{F}_u$ . This means that  $D \cap U$  is nonempty for any  $U \in \mathcal{F}_u$ . Denote  $\alpha = \sup\{\beta : \beta u \leq \nu\}$ . Then  $\alpha$  is finite, since  $\bigwedge_{n \in \mathbb{N}} v/n = 0$ . Set, for any  $\varepsilon > 0$ ,

$$E_{\varepsilon} = \{x \in X : v(x) \leq (\varepsilon + \alpha)u(x)\}.$$

On account of  $R_u^{X \setminus E_{\varepsilon}} \leq v/(\varepsilon + \alpha)$ , we see that  $X \setminus E_{\varepsilon}$  is thin relative to *u*. Hence  $E_{\varepsilon} \in \mathcal{F}_u$  and

$$\lim_{\mathcal{F}_u|D}\sup\frac{v}{u}\leq \alpha+\varepsilon.$$

The number  $\varepsilon$  being arbitrary, we have

$$\lim_{\mathcal{F}_u|D}\sup\frac{v}{u}\leq \alpha.$$

1990]

Finally, it is easy to notice that

$$\alpha \leq \inf_{x \in D} \frac{v(x)}{u(x)} \leq \lim_{\mathcal{F}_u|D} \inf_{u} \frac{v}{u} \leq \lim_{\mathcal{F}_u|D} \sup_{u} \frac{v}{u} = \alpha,$$

completing the proof.

## REFERENCES

1. M. G. Arsove and H. Leutwiler, Algebraic potential theory, Mem. Amer. Math. Soc. 23, No. 226 (1980).

2. J. Bliedtner and W. Hansen, Potential theory (Springer-Verlag, Berlin-Heidelberg-New York, 1986).

3. N. Boboc, Gh. Bucur and A. Cornea, *Order and convexity in potential theory: H-cones* (Lecture Notes in Mathematics 853, Springer-Verlag, Berlin-Heidelberg-New York, 1981).

4. M. Brelot, *On topologies and boundaries in potential theory* (Lecture Notes in Mathematics 175, Springer-Verlag, Berlin-Heidelberg-New York, 1971).

5. \_\_\_\_, Sur le theoreme de partition de Mme R.-M. Hervé, Rocky Mountain J. of Math. 10 (1) (1980), 293-302.

6. C. Constantinescu and A. Cornea, *Potential theory on harmonic spaces* (Springer-Verlag, Berlin-Heidelberg-New York, 1972).

7. K. Gowrisankaran, *Extreme harmonic functions and boundary value problems*, Ann. Inst. Fourier 13 (2) (1963), 307–356.

8. ——, Extreme harmonic functions and boundary value problems II, Math. Z. 94 (1966), 256–270.

9. ——, Fatou-Naïm-Doob limit theorems in the axiomatic system of Brelot, Ann. Inst. Fourier 16 (2) (1966), 455–467.

10. R.-H. Hervé, Recherches axiomatiques sur la theorie des fonctions surharmoniques et du potentiel, Ann. Inst. Fourier 12 (1962), 415–571.

11. L. Naïm, Sur le role de la frontiere de R.S. Martin dans la theorie du potentiel, Ann. Inst. Fourier 7 (1957), 183-285.

12. F. Riesz, Über die subharmonischen Funktionen und ihre Rolle in der Funktionentheorie und in der Potentialtheorie, Acta Sci. Math. (Szeged) 2 (2) (1925), 87–100.

13. M. Sieveking, Integraldarstellung superharmonischer Funktionen mit Anwendung auf parabolische Differentialgleichungen, In Seminair über Potentialtheorie, Lecture Notes in Mathematics **69**, Springer-Verlag, Berlin-Heidelberg-New York, 1971, 13–68.

Department of Mathematics University of Joensuu SF-80101 Joensuu, Finland

296