ESTIMATES FOR THE PRODUCTS OF THE GREEN FUNCTION AND THE MARTIN KERNEL

KENTARO HIRATA

Abstract. Let Ω be a proper subdomain of \mathbb{R}^n , $n \geq 2$, and let $x_0 \in \Omega$ be fixed. By G_{Ω} and K_{Ω} we denote the Green function and the Martin kernel for Ω , respectively. Under a certain assumption on Ω near a boundary point ξ , we show that the product $G_{\Omega}(x,x_0)K_{\Omega}(x,\xi)$ is comparable to $|x-\xi|^{2-n}$ for x in a nontangential cone with vertex at ξ . We also give an estimate for the product $K_{\Omega}(x,\xi)K_{\Omega}(x,\eta)$ in a uniform domain, where η is another boundary point.

§1. Introduction

The purpose of this paper is to show a relationship between the boundary decay of the Green function and the boundary growth of the Martin kernel. This is motivated by the results [9], [10], [11], [12], [15] concerned with the boundary decay of the Green function for a Lipschitz domain and the result [18] concerned with the boundary growth of the Martin kernel near singularity. Now, we denote a point in \mathbb{R}^n by $(x', x_n) \in \mathbb{R}^{n-1} \times \mathbb{R}$.

THEOREM A. Let $\phi: \mathbb{R}^{n-1} \to \mathbb{R}$ be a Lipschitz function such that $\phi(0') = 0$, and let $\Phi = \{(x', x_n) : x_n > \phi(x')\}$. Denote by $G_{\Phi}(\cdot, e)$ and $K_{\Phi}(\cdot,o)$ the Green function for Φ with pole at e=(0',1) and the Martin kernel of Φ with pole at o = (0', 0), respectively. Define

$$I^{+} = \int_{\{|x'|<1\}} \frac{\max\{\phi(x'),0\}}{|x'|^{n}} dx', \quad I^{-} = \int_{\{|x'|<1\}} \frac{\max\{-\phi(x'),0\}}{|x'|^{n}} dx'.$$

Then the following statements hold.

(i) If $I^+ < +\infty$ and $I^- = +\infty$, then

$$\lim_{t \to 0+} \frac{G_{\Phi}(te, e)}{t} = +\infty \quad and \quad \lim_{t \to 0+} \frac{K_{\Phi}(te, o)}{t^{1-n}} = 0.$$

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(ii) If $I^+ = +\infty$ and $I^- < +\infty$, then

$$\lim_{t\to 0+}\frac{G_{\Phi}(te,e)}{t}=0\quad and\quad \lim_{t\to 0+}\frac{K_{\Phi}(te,o)}{t^{1-n}}=+\infty.$$

(iii) If $I^+ < +\infty$ and $I^- < +\infty$, then $\lim_{t\to 0+} G_{\Phi}(te,e)/t$ and $\lim_{t\to 0+} K_{\Phi}(te,o)/t^{1-n}$ exist, and each of them is positive and finite.

The proof of Theorem A was based on the convergence of I^+ , I^- and the minimal fine topology. The following question is natural: is the product $G_{\Phi}(te,e)K_{\Phi}(te,o)$ comparable to t^{2-n} for 0 < t < 1/2? We shall show such an estimate in more general domains. Let Ω be a proper subdomain of \mathbb{R}^n , $n \geq 2$, and let $\delta_{\Omega}(x)$ stand for the distance from x to the boundary $\partial \Omega$. By B(x,r) and S(x,r), we denote the open ball and the sphere of center x and radius r, respectively.

DEFINITION 1.1. We say that $\xi \in \partial\Omega$ satisfies a local carrot condition (abbreviated to LCC) if there exist constants $\kappa \geq 2$, $r_{\xi} > 0$ and $A_{\xi} \geq 1$ with the following property: for each positive $r \leq r_{\xi}$, there is a point $y_r \in \Omega \cap S(\xi, r)$ with $\delta_{\Omega}(y_r) \geq r/A_{\xi}$ such that each $x \in \Omega \cap B(\xi, r/\kappa)$ can be connected to y_r by a curve γ in $\Omega \cap B(\xi, \kappa r)$ for which

(1.1)
$$\ell(\gamma(x,z)) \le A_{\xi} \delta_{\Omega}(z) \quad \text{for all } z \in \gamma,$$

where $\ell(\gamma(x,z))$ denotes the length of the subarc $\gamma(x,z)$ of γ from x to z.

Remark 1.2. In the study of minimal Martin boundary points of a John domain, Aikawa, Lundh and the author introduced the notion "a system of local reference points" by using the quasi-hyperbolic metric instead of the stronger condition (1.1). See [4, Definition 2.1]. For the above question, we do not need to assume a global condition on Ω , so we adopt (1.1) and the terminology "a local carrot condition".

Let $x_0 \in \Omega$ be fixed and $\alpha > 1$. A nontangential cone at $\xi \in \partial \Omega$ is denoted by

$$\Gamma_{\alpha}(\xi) = \{ x \in \Omega \cap B(\xi, \delta_{\Omega}(x_0)/2) : |x - \xi| \le \alpha \delta_{\Omega}(x) \}.$$

Note that $\Gamma_{\alpha}(\xi) \cap B(\xi, r)$ is nonempty for each r > 0 whenever (1.1) holds and $\alpha \geq A_{\xi}$. By the symbol A, we denote an absolute positive constant whose value is unimportant and may change from line to line. For two

positive functions f_1 and f_2 , we write $f_1 \approx f_2$ if there exists a constant $A \geq 1$ such that $f_1/A \leq f_2 \leq Af_1$. The constant A will be called the constant of comparison. The LCC at ξ implies that ξ has a unique Martin kernel (see Lemma 2.5). By $G_{\Omega}(\cdot, x_0)$ and $K_{\Omega}(\cdot, \xi)$, we denote the Green function for Ω with pole at x_0 and the Martin kernel of Ω at ξ , respectively.

THEOREM 1.3. Let Ω be a proper subdomain of \mathbb{R}^n , $n \geq 3$, and suppose that $\xi \in \partial \Omega$ satisfies the LCC. Then

(1.2)
$$G_{\Omega}(x, x_0) K_{\Omega}(x, \xi) \approx |x - \xi|^{2-n} \quad \text{for } x \in \Gamma_{\alpha}(\xi),$$

where the constant of comparison depends only on α , ξ and Ω .

Remark 1.4. In Section 4, we give a bounded domain such that (1.2) fails to hold, which is also a simple counterexample to the 3G inequality.

We say that Ω is a uniform domain if there exists a constant $A_0 \geq 1$ such that each pair of points $x, y \in \overline{\Omega}$ can be connected by a curve γ with $\gamma \setminus \{x, y\} \subset \Omega$ for which

(1.3)
$$\ell(\gamma) \leq A_0 |x - y|, \\ \min\{\ell(\gamma(x, z)), \ell(\gamma(z, y))\} \leq A_0 \delta_{\Omega}(z) \text{ for all } z \in \gamma.$$

If Ω is a uniform domain, then all boundary points satisfy the LCC. Moreover, the constant of comparison in (1.2) can be taken independently of $\xi \in \partial \Omega$.

COROLLARY 1.5. Let Ω be a uniform domain in \mathbb{R}^n , $n \geq 3$. Then

$$G_{\Omega}(x,x_0)K_{\Omega}(x,\xi) \approx |x-\xi|^{2-n}$$
 for $\xi \in \partial \Omega$ and $x \in \Gamma_{\alpha}(\xi)$,

where the constant of comparison depends only on α and Ω .

Only the upper bound in Corollary 1.5 follows from the following 3G inequality. Let Ω be a bounded uniform domain in \mathbb{R}^n , $n \geq 3$. Then there exists a constant A depending only on Ω such that

(1.4)
$$\frac{G_{\Omega}(x,y)G_{\Omega}(x,z)}{G_{\Omega}(y,z)} \le A\left(|x-y|^{2-n} + |x-z|^{2-n}\right) \quad \text{for } x,y,z \in \Omega.$$

See Cranston-Fabes-Zhao [13] for Lipschitz domains and Aikawa-Lundh [5] for uniformly John domains, and also Bogdan [8] and Hansen [17] in which

a certain global estimate for the Green function was obtained. If we let $z=x_0$ and let $y\to \xi\in\partial\Omega$, then for $x\in\Omega\cap B(\xi,\delta_\Omega(x_0)/2)$,

$$K_{\Omega}(x,\xi)G_{\Omega}(x,x_0) \le A(|x-\xi|^{2-n} + |x-x_0|^{2-n}) \le A|x-\xi|^{2-n}.$$

Corollary 1.5 asserts that the product $G_{\Omega}(\cdot, x_0)K_{\Omega}(\cdot, \xi)$ is bounded from below by the function $|\cdot - \xi|^{2-n}$ as well.

The 3G inequality in two dimensions was proved by Bass-Burdzy [7]: for any bounded domains Ω in \mathbb{R}^2 , there exists a constant A depending only on Ω such that

$$\frac{G_{\Omega}(x,y)G_{\Omega}(x,z)}{G_{\Omega}(y,z)} \le A\left(1 + \log^{+}\frac{1}{|x-y|} + \log^{+}\frac{1}{|x-z|}\right) \quad \text{for } x,y,z \in \Omega.$$

If Ω is a bounded uniform domain in \mathbb{R}^2 , then the same reasoning as above gives that for $x \in \Omega$ close to $\xi \in \partial \Omega$,

$$K_{\Omega}(x,\xi)G_{\Omega}(x,x_0) \le A\log\frac{1}{|x-\xi|}.$$

When ξ is an isolated boundary point (i.e. $B(\xi, \varepsilon) \setminus \{\xi\} \subset \Omega$ for some $\varepsilon > 0$), this is sharp. Indeed, letting $\delta = \min\{1, \varepsilon, |x_0 - \xi|\}/2$, we obtain by the Harnack inequality that for $x \in B(\xi, \delta) \setminus \{\xi\}$,

$$K_{\Omega}(x,\xi) = \frac{G_{\Omega \cup \{\xi\}}(x,\xi)}{G_{\Omega \cup \{\xi\}}(x_0,\xi)} \ge \frac{G_{B(\xi,2\delta)}(x,\xi)}{AG_{\Omega}(x_0,x)} \ge \frac{2\delta}{AG_{\Omega}(x,x_0)} \log \frac{1}{|x-\xi|}.$$

However, if Ω is the unit disc of \mathbb{R}^2 , then $K_{\Omega}(r\xi,\xi)G_{\Omega}(r\xi,o)\approx 1$ for $\xi\in\partial\Omega$ and 1/2< r<1. To obtain comparison estimate (1.2) for n=2, we need some exterior condition. Let us define the Green capacity of a compact set E in an open set U by

$$\operatorname{Cap}_U(E) = \mu(U),$$

where μ is the associated Riesz measure of the regularized reduced function \widehat{R}_1^E on U. We say that $\xi \in \partial \Omega$ satisfies a capacity density condition (abbreviated to CDC) if there exist constants $r'_{\xi} > 0$ and $A'_{\xi} > 0$ such that

$$\inf_{0 < r < r'_{\xi}} \operatorname{Cap}_{B(\xi, 2r)}(\overline{B(\xi, r)} \setminus \Omega) \ge A'_{\xi}.$$

THEOREM 1.6. Let Ω be a proper subdomain of \mathbb{R}^2 , and suppose that $\xi \in \partial \Omega$ satisfies the LCC and the CDC. Then

$$G_{\Omega}(x, x_0)K_{\Omega}(x, \xi) \approx 1$$
 for $x \in \Gamma_{\alpha}(\xi)$,

where the constant of comparison depends only on α , ξ and Ω .

A uniform domain Ω is said to be NTA if there are constants $r_0 > 0$ and A > 1 such that for each $\xi \in \partial \Omega$ and $0 < r < r_0$, there is a ball B(z, r/A) contained in $B(\xi, r) \setminus \Omega$. Observe that all boundary points of an NTA domain satisfy the CDC, and the constants r'_{ξ} and A'_{ξ} can be taken uniformly for $\xi \in \partial \Omega$.

COROLLARY 1.7. Let Ω be an NTA domain in \mathbb{R}^2 . Then

$$G_{\Omega}(x, x_0)K_{\Omega}(x, \xi) \approx 1$$
 for $\xi \in \partial \Omega$ and $x \in \Gamma_{\alpha}(\xi)$,

where the constant of comparison depends only on α and Ω .

Remark 1.8. Since the Green function and the Martin kernel are conformal invariant (cf. [14, Section 6.3]), it is easy to see that if Ω is a Jordan domain in \mathbb{R}^2 and $\xi \in \partial \Omega$, then $G_{\Omega}(x,x_0)K_{\Omega}(x,\xi) \approx 1$ for $x \in \psi^{-1}(\{(r,0): 1/2 < r < 1\})$, where ψ is a conformal mapping from Ω onto the unit disc such that $\psi(x_0) = (0,0)$ and $\psi(\xi) = (1,0)$. In view of this, the LCC is not essential when n = 2. However $\partial \Omega$ does not need to be a Jordan curve and may have infinitely many components.

Without the assumptions on I^+ , I^- in Theorem A, we can obtain the following relationships as a consequence of Corollaries 1.5 and 1.7.

COROLLARY 1.9. Let Φ be as in Theorem A and let $\alpha > 0$. Then the following hold:

(i)
$$\liminf_{t\to 0} \frac{G_{\Phi}(te,e)}{t^{\alpha}} = 0$$
 if and only if $\limsup_{t\to 0} \frac{K_{\Phi}(te,o)}{t^{2-n-\alpha}} = +\infty$.

(ii)
$$\limsup_{t\to 0} \frac{G_{\Phi}(te,e)}{t^{\alpha}} = +\infty$$
 if and only if $\liminf_{t\to 0} \frac{K_{\Phi}(te,o)}{t^{2-n-\alpha}} = 0$.

Next, we give an estimate for the product of two Martin kernels with different singularities in a uniform domain. Let $\xi, \eta \in \partial\Omega$ and let γ be a curve connecting ξ and η such that $\gamma \setminus \{\xi, \eta\} \subset \Omega$ and (1.3) holds. We denote by $z_{\xi,\eta}$ the middle point of γ so that $\ell(\gamma(\xi, z_{\xi,\eta})) = \ell(\gamma(z_{\xi,\eta}, \eta)) = \ell(\gamma)/2$, and define

$$g(\xi, \eta) = \max \left\{ 1, \frac{|\xi - \eta|^{2-n}}{G_{\Omega}(z_{\xi,\eta}, x_0)^2} \right\}.$$

THEOREM 1.10. Let Ω be a bounded uniform domain in \mathbb{R}^n , $n \geq 2$, and let $\xi, \eta \in \partial \Omega$ be distinct. Suppose that γ is a curve connecting ξ and η such that $\gamma \setminus \{\xi, \eta\} \subset \Omega$ and (1.3) holds. Then the following statements hold.

(i) If $n \geq 3$, then

$$(1.5) K_{\Omega}(x,\xi)K_{\Omega}(x,\eta) \approx g(\xi,\eta) (|x-\xi|^{2-n} + |x-\eta|^{2-n}) \quad \text{for } x \in \gamma,$$

where the constant of comparison depends only on Ω .

(ii) If n = 2 and Ω is a bounded NTA domain, then (1.5) holds.

COROLLARY 1.11. Let Ω be a bounded $C^{1,1}$ -domain in \mathbb{R}^n , $n \geq 2$, and let $\xi, \eta \in \partial \Omega$ be distinct. Suppose that γ is a curve connecting ξ and η such that $\gamma \setminus \{\xi, \eta\} \subset \Omega$ and (1.3) holds. Then

$$K_{\Omega}(x,\xi)K_{\Omega}(x,\eta) \approx \frac{1}{|\xi - \eta|^n} (|x - \xi|^{2-n} + |x - \eta|^{2-n})$$
 for $x \in \gamma$,

where the constant of comparison depends only on Ω .

§2. Preparatory material

Throughout this section, we suppose that Ω is a proper subdomain of \mathbb{R}^n , $n \geq 2$. The quasi-hyperbolic metric on Ω is defined by

$$k_{\Omega}(x,y) = \inf_{\gamma} \int_{\gamma} \frac{ds(z)}{\delta_{\Omega}(z)},$$

where the infimum is taken over all rectifiable curves γ in Ω connecting x and y, and ds stands for the line element on γ . We say that $\{B(x_j, \delta_{\Omega}(x_j)/2)\}_{j=1}^N$ is a Harnack chain joining x and y in Ω if $x_1 = x$, $x_N = y$ and $x_{j+1} \in B(x_j, \delta_{\Omega}(x_j)/2)$ for $j = 1, \ldots, N-1$. The number N is called the length of the Harnack chain. Observe that the shortest length of the Harnack chain joining x and y in Ω is comparable to $k_{\Omega}(x, y) + 1$. The following Harnack inequality is valid.

Lemma 2.1. There exists a constant A > 1 depending only on the dimension n such that

$$\exp(-A(k_{\Omega}(x,y)+1)) \le \frac{h(x)}{h(y)} \le \exp(A(k_{\Omega}(x,y)+1)) \quad \text{for } x, y \in \Omega,$$

whenever h is a positive harmonic function on Ω .

To apply Lemma 2.1 to the Green function, we need the following lemma (cf. [4, Lemma 7.2]).

Lemma 2.2. Let $z \in \Omega$. Then

$$k_{\Omega\setminus\{z\}}(x,y) \leq 3k_{\Omega}(x,y) + \pi \quad \text{for } x,y \in \Omega \setminus B(z,\delta_{\Omega}(z)/2).$$

LEMMA 2.3. Suppose that $\xi \in \partial \Omega$ satisfies the LCC. Then there exists a constant A depending only on A_{ξ} such that if $0 < r < r_{\xi}$, then

$$k_{\Omega \cap B(\xi, \kappa^3 r)}(x, y_r) \le A \log \frac{r}{\delta_{\Omega}(x)} + A \quad \text{for } x \in \Omega \cap B(\xi, r/\kappa),$$

where $y_r \in \Omega \cap S(\xi, r)$ is as in Definition 1.1.

Proof. This follows from
$$(1.1)$$
.

LEMMA 2.4. Suppose that $\xi \in \partial \Omega$ satisfies the LCC. Let $0 < r < r_{\xi}$. If $z, w \in \Omega \setminus B(\xi, \kappa^3 r)$, then

$$\frac{G_{\Omega}(x,z)}{G_{\Omega}(x,w)} \approx \frac{G_{\Omega}(y,z)}{G_{\Omega}(y,w)} \quad \text{for } x,y \in \Omega \cap B(\xi,r/\kappa^3),$$

where the constant of comparison depends only on r_{ξ} , A_{ξ} and Ω .

Proof. This can be proved by the similar way as in [4], so we just sketch the proof. Note from Lemma 2.3 that ξ has a system of local reference points y_r of order 1 (see [4, Definition 2.1] for its definition). The existence of a curve with (1.1) shows that there is $\tau > 0$ such that $\int_{\Omega \cap B(\xi,r)} (r/\delta_{\Omega}(x))^{\tau} dx \le Ar^n$ for $0 < r < r_{\xi}$ (see [4, Lemma 4.1]). As in [4, Lemma 5.1], we can obtain the following Carleson estimate: for $x \in \Omega \cap S(\xi, r/\kappa^2)$ and $z \in \Omega \setminus B(\xi, \kappa^3 r)$,

(2.1)
$$G_{\Omega}(x,z) \le AG_{\Omega}(y_r,z).$$

Let $\omega(x, E, U)$ denote the harmonic measure of a Borel set E for an open set U evaluated at x. Then the similar argument to [4, Lemma 6.1] gives that for $x \in \Omega \cap B(\xi, r/\kappa^3)$ and $w \in \Omega \setminus B(\xi, \kappa^3 r)$,

(2.2)
$$\omega(x, \Omega \cap S(\xi, r/\kappa^2), \Omega \cap B(\xi, r/\kappa^2)) \le A \frac{G_{\Omega}(x, w)}{G_{\Omega}(y_r, w)}.$$

Therefore the maximum principle, together with (2.1) and (2.2), yields that for $x \in \Omega \cap B(\xi, r/\kappa^3)$ and $z, w \in \Omega \setminus B(\xi, \kappa^3 r)$,

$$G_{\Omega}(x,z) \leq A \frac{G_{\Omega}(y_r,z)}{G_{\Omega}(y_r,w)} G_{\Omega}(x,w).$$

Changing the roles of z and w, we obtain the opposite inequality. Thus the lemma follows.

Let $\xi \in \partial \Omega$ and let $\{y_j\}$ be a sequence in Ω converging to ξ . Observe that there is a subsequence $\{y_{j_k}\}$ such that $\{G_{\Omega}(\,\cdot\,,y_{j_k})/G_{\Omega}(x_0,y_{j_k})\}$ converges to a positive harmonic function on Ω . We call such a limit function the Martin kernel of Ω (with pole) at ξ . A positive harmonic function h is said to be minimal if every positive harmonic function less than or equal to h coincides with a constant multiple of h.

Lemma 2.5. Suppose that $\xi \in \partial \Omega$ satisfies the LCC. Then ξ has a unique Martin kernel and it is minimal.

Proof. This follows from Lemma 2.4 and the Martin representation theorem. $\hfill\Box$

§3. Proofs of Theorems 1.3 and 1.6

Proof of Theorem 1.3. Suppose that $\xi \in \partial \Omega$ satisfies the LCC and put

$$A_1 = \max \left\{ \kappa^3, \frac{\delta_{\Omega}(x_0)}{r_{\xi}} \right\}.$$

We may assume without loss of generality that $r_{\xi} \leq \delta_{\Omega}(x_0)/2$. Let $x \in \Gamma_{\alpha}(\xi)$ and let $r = |x - \xi|/(\kappa^3 A_1)$. Then $\kappa^3 r < r_{\xi}$, since $|x - \xi| < \delta_{\Omega}(x_0) \leq A_1 r_{\xi}$. Also, we have $|x - \xi| \geq \kappa^6 r$ and $|x_0 - \xi| \geq \delta_{\Omega}(x_0) \geq |x - \xi| \geq \kappa^6 r$. Let $y_r \in \Omega \cap S(\xi, r)$ be such that $\delta_{\Omega}(y_r) \geq r/A_{\xi}$. Then Lemma 2.4 gives

$$\frac{G_{\Omega}(x,y)}{G_{\Omega}(x_0,y)} \approx \frac{G_{\Omega}(x,y_r)}{G_{\Omega}(x_0,y_r)} \quad \text{for } y \in \Omega \cap B(\xi,r).$$

Letting $y \to \xi$, we obtain

(3.1)
$$K_{\Omega}(x,\xi) \approx \frac{G_{\Omega}(x,y_r)}{G_{\Omega}(x_0,y_r)}.$$

We claim

(3.2)
$$G_{\Omega}(x_0, y_r) \approx G_{\Omega}(x_0, x).$$

To show this, we consider two cases.

Case 1: $\rho := \kappa |x - \xi| < r_{\xi}$. The LCC and Lemma 2.3 show that there is $y_{\rho} \in \Omega \cap S(\xi, \rho)$ with $\delta_{\Omega}(y_{\rho}) \geq \rho/A_{\xi}$ such that

$$k_{\Omega}(z, y_{\rho}) \le A \log \frac{\rho}{\delta_{\Omega}(z)} + A \quad \text{for } z \in \Omega \cap \overline{B(\xi, \rho/\kappa)}.$$

Observe that $x, y_r \in \Omega \cap \overline{B(\xi, \rho/\kappa)}$, $\delta_{\Omega}(x) \ge |x - \xi|/\alpha = \rho/(\alpha\kappa)$ and $\delta_{\Omega}(y_r) \ge \rho/(A_{\xi}A_1\kappa^4)$. Therefore

$$k_{\Omega}(x, y_{\rho}) \leq A$$
 and $k_{\Omega}(y_r, y_{\rho}) \leq A$.

Since $x, y_r, y_\rho \in \Omega \setminus B(x_0, \delta_{\Omega}(x_0)/2)$, it follows from Lemmas 2.1 and 2.2 that

$$G_{\Omega}(x_0, y_r) \approx G_{\Omega}(x_0, y_{\varrho}) \approx G_{\Omega}(x_0, x).$$

Thus (3.2) holds in this case.

Case 2: $\kappa |x - \xi| \ge r_{\xi}$. Since $r \ge r_{\xi}/(A_1 \kappa^4)$, it follows from the Harnack inequality on the compact set $\Gamma_{\alpha}(\xi) \setminus B(\xi, r_{\xi}/(A_1 \kappa^4))$ that $G_{\Omega}(x_0, y_r) \approx G_{\Omega}(x_0, x)$, where the constant of comparison depends only on ξ and Ω . Thus (3.2) follows.

We next claim

(3.3)
$$G_{\Omega}(x, y_r) \approx |x - \xi|^{2-n}.$$

Let $w \in S(y_r, \delta_{\Omega}(y_r)/2)$. Then the similar argument as above gives

(3.4)
$$G_{\Omega}(x, y_r) \approx G_{\Omega}(w, y_r) \approx |w - y_r|^{2-n}.$$

Since $|w - y_r| \approx r \approx |x - \xi|$, we obtain (3.3). Combining (3.1), (3.2) and (3.3), we complete the proof of Theorem 1.3.

Proof of Corollary 1.5. If Ω is a uniform domain, then κ , r_{ξ} and A_{ξ} can be taken uniformly for $\xi \in \Omega$. Therefore (5.1) gives (3.2) and (3.3) with the comparison constant depending only on α and Ω .

Proof of Theorem 1.6. The proofs of (3.1), (3.2) and the first estimate in (3.4) are independent of the dimension. It is enough to show that $G_{\Omega}(w, y_r) \approx 1$ for $w \in S(y_r, \delta_{\Omega}(y_r)/2)$. This will be shown in Proposition 3.2 below.

Lemma 3.1. Let Ω be a proper subdomain of \mathbb{R}^n , $n \geq 2$, and let $z, w \in \Omega$ satisfy $|z - w| \leq \delta_{\Omega}(z)/4$. Suppose that u is a subharmonic function on $B(z, \delta_{\Omega}(z)) \cup B(w, \delta_{\Omega}(w))$ such that $u \leq M$. If $u \leq (1 - \theta)M$ on $B(z, \delta_{\Omega}(z)/8)$ for some $0 < \theta < 1$, then

$$u \le \left(1 - \left(\frac{4}{17}\right)^n \theta\right) M \quad on \ B(w, \delta_{\Omega}(w)/8).$$

Proof. Let $x \in B(w, \delta_{\Omega}(w)/8)$. Observe that

$$B(z, \delta_{\Omega}(z)/8) \subset B(x, 17\delta_{\Omega}(z)/32) \subset B(w, \delta_{\Omega}(w)).$$

Write $E_1 = B(x, 17\delta_{\Omega}(z)/32)$ and $E_2 = E_1 \setminus B(z, \delta_{\Omega}(z)/8)$. By the mean value inequality, we have

$$u(x) \le \frac{1}{|E_1|} \int_{E_1} u(y) \, dy \le \frac{1}{|E_1|} \left((1 - \theta) M |E_1 \setminus E_2| + M |E_2| \right)$$

$$\le M \left(1 - \left(\frac{4}{17} \right)^n \theta \right),$$

where |E| denotes the volume of a set E. Thus the lemma follows.

PROPOSITION 3.2. Let Ω be a proper subdomain of \mathbb{R}^2 and suppose that $\xi \in \partial \Omega$ satisfies the LCC and the CDC. Then

$$G_{\Omega}(x,y) \approx 1$$
 for $x \in \Gamma_{\Omega}(\xi)$ and $y \in S(x, \delta_{\Omega}(x)/2)$.

where the constant of comparison depends only on α , ξ and Ω .

Proof. Clearly, $G_{\Omega}(x,y) \geq G_{B(x,\delta_{\Omega}(x))}(x,y) \approx 1$ for $y \in S(x,\delta_{\Omega}(x)/2)$. Let us show

(3.5)
$$G_{\Omega}(x,y) \leq A \text{ for } x \in \Gamma_{\alpha}(\xi) \text{ and } y \in S(x,\delta_{\Omega}(x)/2).$$

The method is based on Aikawa [3, Proof of Lemma 2]. The CDC at ξ implies that

(3.6)
$$\operatorname{Cap}_{B(\xi,2r)}(\overline{B(\xi,r)} \setminus \Omega) \ge A$$
 whenever $0 < r < \delta_{\Omega}(x_0)$,

where A > 0 depends only on r'_{ξ} , A'_{ξ} and $\delta_{\Omega}(x_0)$. Let $r = \delta_{\Omega}(x)/2$ and let $M = \sup_{S(x,r)} G_{\Omega}(x,\cdot)$. Then the maximum principle gives that for $z \in \Omega \cap B(\xi,r)$,

$$G_{\Omega}(x,z) \leq M\omega(z,S(x,r),\Omega \setminus \overline{B(x,r)}) \leq M\omega(z,S(\xi,r),B(\xi,r) \setminus E),$$

where $E = \overline{B(\xi, r/2)} \setminus \Omega$ and $\omega(z, F, U)$ is the harmonic measure of a set F for an open set U evaluated at z. By [1, Lemma 3] and (3.6), we have

$$\sup_{B(\xi, r/2)} \omega(\cdot, S(\xi, r), B(\xi, r) \setminus E) \le 1 - \frac{1}{A} \operatorname{Cap}_{B(\xi, r)}(E) \le 1 - \theta,$$

where $0 < \theta < 1$. Therefore

(3.7)
$$G_{\Omega}(x,z) \le M(1-\theta) \quad \text{for } z \in \Omega \cap B(\xi, r/2).$$

Fix $z \in \Omega \cap S(\xi, r/4)$ with $\delta_{\Omega}(z) \geq r/(4\alpha)$, and let $w \in S(x, 3r/2)$. Then $\delta_{\Omega}(w) \geq r/2$ and $|z - w| \leq Ar$. We observe, as in the proof of Theorem 1.3, that

$$k_{\Omega\setminus\{x\}}(z,w) \le 3k_{\Omega}(z,w) + \pi \le A,$$

where A depends only on α , ξ and Ω . Therefore z and w can be joined by $\{B(w_j, \delta_{\Omega\setminus\{x\}}(w_j)/4)\}_{j=1}^N$ such that $w_1 = z$, $w_N = w$ and $w_{j+1} \in B(w_j, \delta_{\Omega\setminus\{x\}}(w_j)/4)$ for $j = 1, \ldots, N-1$, where N depends only on α , ξ and Ω . Note from (3.7) that $G_{\Omega}(x, \cdot) \leq M(1-\theta)$ on $B(w_1, \delta_{\Omega\setminus\{x\}}(w_1)/8)$. Apply Lemma 3.1 repeatedly. Then

(3.8)
$$G_{\Omega}(x,w) \leq M\left(1 - \left(\frac{4}{17}\right)^{nN}\theta\right) \text{ for } w \in S\left(x, \frac{3}{2}r\right).$$

Observe that for $y \in B(x, 3r/2)$,

$$G_{B(x,3r/2)}(x,y) = G_{\Omega}(x,y) - R_{G_{\Omega}(x,\cdot)}^{\Omega \setminus \overline{B(x,3r/2)}}(y),$$

where $R_{G_{\Omega}(x,\cdot)}^F$ is the reduced function of $G_{\Omega}(x,\cdot)$ relative to a set F in Ω . By (3.8),

$$\sup_{S(x,r)} G_{\Omega}(x,\,\cdot\,) - M\left(1 - \left(\frac{4}{17}\right)^{nN}\theta\right) \le \sup_{S(x,r)} G_{B(x,3r/2)}(x,\,\cdot\,) = \log\frac{3}{2}.$$

Hence we obtain $M \leq \log(3/2) \cdot (17/4)^{nN}/\theta$, and thus (3.5) holds.

§4. Counterexample

In this section, we give an example of a domain on which (1.2) fails to hold. Let us denote a point $x \in \mathbb{R}^n$ by $(x', x_n) \in \mathbb{R}^{n-1} \times \mathbb{R}$, and write o = (0', 0).

EXAMPLE 4.1. Suppose that $n \geq 3$. Let Ω be the inverse of Ω^* with respect to S(o, 1), where

$$\Omega^* = \{(x', x_n) : |x'| < 1/2, x_n > 0\} \setminus \overline{B(o, 1)}.$$

Let $x_0 = (0', 1/2)$. Then

(4.1)
$$\limsup_{x \to o, x \in E} \frac{G_{\Omega}(x, x_0) K_{\Omega}(x, o)}{|x|^{2-n}} = +\infty,$$

where $E = \{(0', x_n) : 0 < x_n < 1/4\}.$

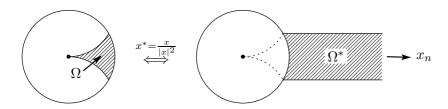


Figure 1: Ω and Ω^* .

Proof. Suppose to the contrary that there is a constant A such that

$$G_{\Omega}(x, x_0)K_{\Omega}(x, o) < A|x|^{2-n}$$
 for $x \in E$.

Let $K_{\Omega^*}(\,\cdot\,,+\infty)$ denote the Martin kernel of Ω^* at $+\infty$, i.e. the limit function of $G_{\Omega^*}(\,\cdot\,,(y',y_n))/G_{\Omega^*}(x_0^*,(y',y_n))$ as $y_n\to+\infty$. Since $K_{\Omega^*}(x,+\infty)=(2/|x|)^{n-2}K_{\Omega}(x/|x|^2,o)$ and $G_{\Omega^*}(x,x_0^*)=(2|x|)^{2-n}G_{\Omega}(x/|x|^2,x_0)$ for $x\in\Omega^*$, it follows that for $x\in E^*$,

(4.2)
$$G_{\Omega^*}(x, x_0^*) K_{\Omega^*}(x, +\infty) = |x|^{2(2-n)} G_{\Omega}(x/|x|^2, x_0) K_{\Omega}(x/|x|^2, o)$$

$$\leq A|x|^{2-n}.$$

Let $\omega = \{(x', x_n) : |x'| < 1/2, -\infty < x_n < +\infty\}$. Note that $\Omega^* \subset \omega$ and $\Omega^* \cap \{x_n > 1\} = \omega \cap \{x_n > 1\}$, and that the Martin kernels of ω at $+\infty$ and $-\infty$ are respectively of the form

$$(4.3) K_{\omega}(x, +\infty) = e^{\tau x_n} f(x') \quad \text{and} \quad K_{\omega}(x, -\infty) = A e^{-\tau x_n} f(x'),$$

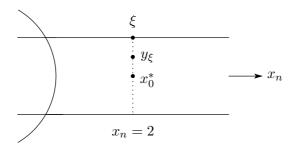


Figure 2: Positions of ξ and y_{ξ} .

where $\tau > 0$ and A > 0 are constants and f is a positive function on $\{x' \in \mathbb{R}^{n-1} : |x'| < 1/2\}$ vanishing continuously on $\{x' : |x'| = 1/2\}$. Let $\xi = (\xi', 2) \in \partial \omega$, and let y_{ξ} be the point in the line segment $\overline{\xi x_0^*}$ such that $|y_{\xi} - \xi| = 1/4$. The boundary Harnack principle gives

$$\frac{G_{\Omega^*}(y, x_0^*)}{K_{\omega}(y, -\infty)} \approx \frac{G_{\Omega^*}(y_{\xi}, x_0^*)}{K_{\omega}(y_{\xi}, -\infty)} \quad \text{for } y = (y', 2) \in \omega \cap B(\xi, 1/4),$$

where the constant of comparison is independent of y, y_{ξ} and ξ . Observe from the Harnack inequality that $G_{\Omega^*}(y, x_0^*) \geq A > 0$ and $K_{\omega}(y, -\infty) \approx K_{\omega}(x_0^*, -\infty) \approx 1$ for y = (y', 2) with $\delta_{\omega}(y) \geq 1/4$. Therefore

$$(4.4) K_{\omega}(y, -\infty) \le AG_{\Omega^*}(y, x_0^*)$$

for $y=(y',2)\in (\omega\cap B(\xi,1/4))\cup \{\delta_{\omega}(y)\geq 1/4\}$. The arbitrariness of $\xi=(\xi',2)\in \partial \omega$ shows that (4.4) holds for all $y=(y',2)\in \omega$, and so for all $y\in \{(y',y_n)\in \omega: y_n\geq 2\}$ by the maximum principle. It follows from (4.2) and (4.3) that for $x\in E^*$,

$$\frac{K_{\Omega^*}(x,+\infty)}{K_{\omega}(x,+\infty)} \approx K_{\omega}(x,-\infty)K_{\Omega^*}(x,+\infty) \le A|x|^{2-n}.$$

As $x \in E^*$ and $x_n \to +\infty$, we have a contradiction, because

(4.5)
$$\limsup_{x_n \to +\infty} \frac{K_{\Omega^*}((0', x_n), +\infty)}{K_{\omega}((0', x_n), +\infty)} > 0$$

(see Remark 4.2 below). Hence (4.1) holds.

Remark 4.2. We see from [6, Theorems 9.2.6 and 9.3.3] that

$$\limsup_{x_n \to +\infty} \frac{K_{\Omega^*}((x', x_n), +\infty)}{K_{\omega}((x', x_n), +\infty)} > 0.$$

As in the proof of Example 4.1, the boundary Harnack principle and the usual Harnack inequality give that for each $x_n \geq 2$,

$$\frac{K_{\Omega^*}((x', x_n), +\infty)}{K_{\omega}((x', x_n), +\infty)} \approx \frac{K_{\Omega^*}((0', x_n), +\infty)}{K_{\omega}((0', x_n), +\infty)} \quad \text{for } |x'| < 1/2.$$

Thus (4.5) follows.

Remark 4.3. Aikawa and Lundh [5] constructed a bounded domain in \mathbb{R}^n , $n \geq 3$, such that 3G inequality (1.4) fails to hold. A domain Ω in Example 4.1 is also one of conterexamples to (1.4). Indeed, as stated in the introduction, (1.4) implies that $G_{\Omega}(x,x_0)K_{\Omega}(x,o) \leq A|x|^{2-n}$ for $x \in \Omega$ close to o. But this contradicts (4.1).

§5. Proof of Theorem 1.10

If Ω is a uniform domain, then the constants κ , r_{ξ} and A_{ξ} in (1.1) can be taken uniformly for $\xi \in \partial \Omega$. In this case, Lemma 2.4 is restated as follows: there is a constant $r_1 > 0$ depending only on Ω such that if $\xi \in \partial \Omega$ and $0 < r \le r_1$, then

$$\frac{G_{\Omega}(x,z)}{G_{\Omega}(x,w)} \approx \frac{G_{\Omega}(y,z)}{G_{\Omega}(y,w)}$$

for $x, y \in \Omega \cap \overline{B(\xi, r)}$ and $z, w \in \Omega \setminus B(\xi, \kappa^6 r)$, where the constant of comparison depends only on Ω . This was indeed proved in [2] and is called the uniform boundary Harnack principle (abbreviated to UBHP). Recall that a uniform domain Ω is characterized in terms of the quasi-hyperbolic metric (cf. [16]):

$$(5.1) k_{\Omega}(x,y) \le A \log \left(\frac{|x-y|}{\min\{\delta_{\Omega}(x), \delta_{\Omega}(y)\}} + 1 \right) + A \text{for } x, y \in \Omega.$$

The following lemma is an elementary consequence of (5.1) and Lemma 2.1.

LEMMA 5.1. Let Ω be a uniform domain in \mathbb{R}^n , $n \geq 3$, or an NTA domain in \mathbb{R}^2 . If $x, y \in \Omega$ satisfy $\delta_{\Omega}(y)/2 \leq |x-y| \leq A_2 \min\{\delta_{\Omega}(x), \delta_{\Omega}(y)\}$ for some constant A_2 , then

$$G_{\Omega}(x,y) \approx |x-y|^{2-n}$$

where the constant of comparison depends only on A_2 and Ω .

Proof of Theorem 1.10. We give a proof only when $n \geq 3$. We may assume without loss of generality that $\delta_{\Omega}(x_0) \geq (\kappa^6 + 2)A_0r_1$, where A_0 is the constant in (1.3). Let $\xi, \eta \in \partial\Omega$ be distinct and let γ be a curve connecting ξ and η such that $\gamma \setminus \{\xi, \eta\} \subset \Omega$ and (1.3) holds. Put $r = |\xi - \eta|/(\kappa^6 + 2)$. We consider two cases.

Case 1: $r \leq r_1$. Let $x \in \gamma \cap \overline{B(\xi, r)}$. Then $x, x_0 \in \Omega \setminus B(\eta, \kappa^6 r)$. The UBHP gives

(5.2)
$$K_{\Omega}(x,\eta) \approx \frac{G_{\Omega}(x,w_{\eta})}{G_{\Omega}(x_{0},w_{\eta})},$$

where $w_{\eta} \in \gamma \cap S(\eta, r) \subset \Omega \setminus B(\xi, \kappa^6 r)$. We again apply the UBHP to obtain

(5.3)
$$\frac{G_{\Omega}(x, w_{\eta})}{G_{\Omega}(x, x_0)} \approx \frac{G_{\Omega}(w_{\xi}, w_{\eta})}{G_{\Omega}(w_{\xi}, x_0)},$$

where $w_{\xi} \in \gamma \cap S(\xi, r)$. Note from (1.3) that $x \in \Gamma_{A_0}(\xi)$. Therefore (5.2), (5.3) and Corollary 1.5 give

(5.4)
$$K_{\Omega}(x,\eta) \approx \frac{G_{\Omega}(w_{\xi},w_{\eta})}{G_{\Omega}(w_{\xi},x_{0})G_{\Omega}(w_{\eta},x_{0})} \frac{|x-\xi|^{2-n}}{K_{\Omega}(x,\xi)}.$$

Let $z_{\xi,\eta}$ be the middle point of γ . Observe from (1.3) that $\delta_{\Omega}(w_{\xi})$, $\delta_{\Omega}(w_{\eta})$, $\delta_{\Omega}(z_{\xi,\eta})$ are greater than r/A_0 , and that $|w_{\xi}-z_{\xi,\eta}|$, $|w_{\eta}-z_{\xi,\eta}|$ are bounded by $\ell(\gamma) \leq A_0|\xi-\eta| = A_0(\kappa^6+2)r$. Therefore $k_{\Omega}(w_{\xi},z_{\xi,\eta}) \leq A$ and $k_{\Omega}(w_{\eta},z_{\xi,\eta}) \leq A$ by (5.1). Since $w_{\xi},w_{\eta},z_{\xi,\eta} \in \Omega \setminus B(x_0,\delta_{\Omega}(x_0)/2)$, it follows from Lemmas 2.1 and 2.2 that

(5.5)
$$G_{\Omega}(w_{\xi}, x_0) \approx G_{\Omega}(z_{\xi, \eta}, x_0) \approx G_{\Omega}(w_{\eta}, x_0).$$

Also, we have by Lemma 5.1

(5.6)
$$G_{\Omega}(w_{\xi}, w_{\eta}) \approx |w_{\xi} - w_{\eta}|^{2-n} \approx r^{2-n} \approx |\xi - \eta|^{2-n}.$$

Combining (5.4), (5.5) and (5.6), we obtain

(5.7)
$$K_{\Omega}(x,\xi)K_{\Omega}(x,\eta) \approx \frac{|\xi - \eta|^{2-n}}{G_{\Omega}(z_{\xi,\eta},x_0)^2}|x - \xi|^{2-n}$$

whenever $x \in \gamma \cap \overline{B(\xi, r)}$. If $x \in \gamma(\xi, z_{\xi, \eta}) \setminus B(\xi, r)$, then $|x - w_{\xi}| \leq Ar \leq A\delta_{\Omega}(x)$ by (1.3). Therefore Lemma 2.1 and (5.1) give

$$K_{\Omega}(x,\xi)K_{\Omega}(x,\eta) \approx K_{\Omega}(w_{\xi},\xi)K_{\Omega}(w_{\xi},\eta).$$

Since $|x - \xi| \approx r = |w_{\xi} - \xi|$, it follows from (5.7) with $x = w_{\xi}$ that (5.7) holds for $x \in \gamma(\xi, z_{\xi,\eta})$. Observe that $|x - \xi|^{2-n} \approx |x - \xi|^{2-n} + |x - \eta|^{2-n}$ for $x \in \gamma(\xi, z_{\xi,\eta})$ and $|\xi - \eta|^{2-n}/G_{\Omega}(z_{\xi,\eta}, x_0)^2 \ge A(\Omega) > 0$. Hence we obtain

(5.8)
$$K_{\Omega}(x,\xi)K_{\Omega}(x,\eta) \approx g(\xi,\eta)(|x-\xi|^{2-n} + |x-\eta|^{2-n})$$

for $x \in \gamma(\xi, z_{\xi,\eta})$. Similarly, we can obtain (5.8) for $x \in \gamma(z_{\xi,\eta}, \eta)$.

Case 2: $r > r_1$. Let $x \in \gamma \cap \overline{B(\xi, r_1)}$ and let $w_0 \in \gamma \cap S(\xi, r_1)$. Then

$$K_{\Omega}(w_0, \eta) \approx 1$$
 and $G_{\Omega}(w_0, x_0) \approx 1$,

where the constants of comparisons depend on r_1 , $\delta_{\Omega}(x_0)$ and diam(Ω). Note that $|\xi - \eta| = (\kappa^6 + 2)r \ge \kappa^6 r_1$. By the UBHP and Corollary 1.5,

$$K_{\Omega}(x,\eta) \approx \frac{K_{\Omega}(w_0,\eta)}{G_{\Omega}(w_0,x_0)} G_{\Omega}(x,x_0) \approx \frac{|x-\xi|^{2-n}}{K_{\Omega}(x,\xi)} \approx \frac{|x-\xi|^{2-n} + |x-\eta|^{2-n}}{K_{\Omega}(x,\xi)}.$$

If $x \in \gamma(\xi, z_{\xi,\eta}) \setminus B(\xi, r_1)$, then $\delta_{\Omega}(x) \geq r_1/A_0$ by (1.3), and so

$$K_{\Omega}(x,\xi) \approx 1 \approx K_{\Omega}(x,\eta)$$
 and $|x-\xi| \approx 1 \approx |x-\eta|$,

where the constants of comparisons depend on r_1/A_0 , $\delta_{\Omega}(x_0)$ and diam(Ω). Since $|\xi-\eta|^{2-n}/G_{\Omega}(z_{\xi,\eta},x_0)^2 \leq A(\Omega)$, we obtain $K_{\Omega}(x,\xi)K_{\Omega}(x,\eta) \approx g(\xi,\eta)$ ($|x-\xi|^{2-n}+|x-\eta|^{2-n}$) for $x \in \gamma(\xi,z_{\xi,\eta})$. Similarly, we obtain this for $x \in \gamma(z_{\xi,\eta},\eta)$. Thus the proof of Theorem 1.10 is complete.

Proof of Corollary 1.11. Let γ be a curve connecting ξ and η such that $\gamma \setminus \{\xi, \eta\} \subset \Omega$ and (1.3) holds, and let $z_{\xi, \eta}$ be the middle point of γ . Then

$$\frac{1}{2A_0}|\xi-\eta| \le \frac{1}{A_0}\ell(\gamma(\xi, z_{\xi,\eta})) \le \delta_{\Omega}(z_{\xi,\eta}) \le \ell(\gamma(\xi, z_{\xi,\eta})) \le A_0|\xi-\eta|.$$

It is known that if Ω is a bounded $C^{1,1}$ -domain, then $G_{\Omega}(z, x_0) \approx \delta_{\Omega}(z)$ for $z \in \Omega \setminus B(x_0, \delta_{\Omega}(x_0)/2)$. Hence Corollary 1.11 follows from Theorem 1.10.

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Faculty of Education and Human Studies Akita University $Akita\ 010\text{-}8502$ Japan

 $\verb|hirata@math.akita-u.ac.jp|$