

A FORMULA FOR ANALYTIC SEPARATION CAPACITY

BY TAKAFUMI MURAI

1. Introduction.

For a compact set E in the complex plane \mathbf{C} , $H^\infty(E^c)$ denotes the Banach space of bounded analytic functions in $E^c = \mathbf{C} \cup \{\infty\} - E$ with supremum norm $\|\cdot\|_{H^\infty}$. The analytic capacity of E is defined by

$$\gamma(E) = \sup\{|f'(\infty)|; f \in H^\infty(E^c), \|f\|_{H^\infty} \leq 1\},$$

where $f'(\infty) = \lim_{z \rightarrow \infty} \{f(\infty) - f(z)\}$ [5, p. 6]. The analytic capacity of E at $a \in \mathbf{C} - E$ is defined by

$$c_E(a) = \sup\{|f'(a)|; f \in H^\infty(E^c), \|f\|_{H^\infty} \leq 1\} \quad [10, \text{Chap III}].$$

These set-functions play various important roles in the study of bounded analytic functions. As a general set-function, we define the analytic separation capacity of E at $a, b \in E^c, a \neq b$ by

$$\delta(E, a, b) = \sup\{|f(b) - f(a)|; f \in H^\infty(E^c), \|f\|_{H^\infty} \leq 1\} \quad [6, 7].$$

We easily see that

$$\lim_{b \rightarrow \infty} |b| \delta(E, \infty, b) = \gamma(E), \quad \lim_{b \rightarrow a} \frac{\delta(E, a, b)}{|b - a|} = c_E(a)$$

and that $\delta(E, a, b) > 0$ if and only if $\gamma(E) > 0$. Hence $\delta(E, a, b)$ is applicable to study $\delta(E)$ and $c_E(a)$, and this set-function is important to investigate bounded analytic functions which separate a and b . The purpose of this note is to show a formula for $\delta(E, a, b)$. Let \mathcal{A} denote the totality of finite unions of mutually disjoint analytic arcs. Here an arc is analytic, if it is a portion of an analytic Jordan curve. For $E \in \mathcal{A}$, $L^2(E)$ denotes the L^2 space of functions on E with respect to the length element $|dz|$. For a bounded function g on E , M_g denotes the multiplier $f \in L^2(E) \rightarrow gf \in L^2(E)$, and Id_E denotes the identity operator. The operator H_E from $L^2(E)$ to itself is defined by

$$\begin{aligned} H_E h(z) &= \frac{1}{\pi} p.v. \int_E \frac{h}{\zeta - z} |d\zeta| \\ &= \frac{1}{\pi} \lim_{\varepsilon \downarrow 0} \int_{|\zeta - z| > \varepsilon, \zeta \in E} \frac{h}{\zeta - z} |d\zeta| \quad (h \in L^2(E)), \end{aligned}$$

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and the operator \bar{H}_E is defined by $\bar{H}_E h = \overline{H_E \bar{h}}$. For the computation of $\delta(E, a, b)$, we may assume that $E \in \mathcal{A}$. (See Proposition 9.) Since $\delta(E, a, b)$ is conformally invariant, we may assume that $a, b \neq \infty$. In this note, we shall establish

THEOREM. For $E \in \mathcal{A}$ and $a, b \in \mathbf{C} - E, a \neq b$,

$$\delta(E, a, b) = \frac{|b-a|}{\det A_0} (a_{23}a_{31} - a_{21}a_{33}),$$

where A_0 is a (3,3)-matrix defined by

$$\begin{aligned} a_{11} &= 1 + \frac{1}{\pi} \int_E \frac{1}{z-a} U_0(g_0^{-1} \bar{H}_E g_0) |dz|, \\ a_{12} &= \frac{1}{\pi} \int_E \frac{1}{z-a} U_0\left(\frac{1}{\cdot-a} g_0^{-1}\right) |dz|, \\ a_{13} &= \frac{1}{\pi} \int_E \frac{1}{z-a} U_0\left(\frac{1}{(\cdot-a)(\cdot-b)} g_0^{-1}\right) |dz|, \\ a_{21} &= \frac{1}{\pi} \int_E \{1 + H_E U_0(g_0^{-1} \bar{H}_E g_0)\} g_0 |dz|, \\ a_{22} &= \frac{1}{\pi} \int_E H_E U_0\left(\frac{1}{\cdot-a} g_0^{-1}\right) \cdot g_0 |dz| - 1, \\ a_{23} &= \frac{1}{\pi} \int_E H_E U_0\left(\frac{1}{(\cdot-a)(\cdot-b)} g_0^{-1}\right) \cdot g_0 |dz|, \\ a_{31} &= \frac{1}{\pi} \int_E \frac{1}{(z-a)(z-b)} U_0(g_0^{-1} \bar{H}_E g_0) |dz|, \\ a_{32} &= \frac{1}{\pi} \int_E \frac{1}{(z-a)(z-b)} U_0\left(\frac{1}{\cdot-a} g_0^{-1}\right) |dz|, \\ a_{33} &= \frac{1}{\pi} \int_E \frac{1}{(z-a)(z-b)} U_0\left(\frac{1}{(\cdot-a)(\cdot-b)} g_0^{-1}\right) |dz|, \\ g_0(z) &= \frac{1}{|(z-a)(z-b)|}, \quad U_0 = (Id_E - M_{1/g_0} \bar{H}_E M_{g_0} H_E)^{-1}. \end{aligned}$$

As application of our theorem, we shall deduce

COROLLARY 1. For $E \subset \mathbf{R}$ and $a \in \mathbf{C} - E, \text{Im } a \neq 0$,

$$\delta(E, a, \bar{a}) = 2 \tan \left\{ \frac{1}{4} \left| \text{Im} \int_E \frac{dx}{x-a} \right| \right\},$$

where $\text{Im} \zeta$ is the imaginary part of ζ and \mathbf{R} is the real line.

COROLLARY 2. For $E \subset \mathbf{R}$ and $a, b \in \mathbf{R} - E$ contained in a component of

$\mathbf{R} \cup \{\infty\} - E,$

$$\delta(E, a, b) = 2 \tanh \left\{ \frac{1}{8} \left| \int_E \frac{(b-a)dx}{(x-a)(x-b)} \right| \right\}.$$

COROLLARARY 3. *If E is a compact set on the unit circle \mathbf{T} , then $\delta(E, 0, \infty) = 2 \tan(|E|/8)$, where $|\cdot|$ is the 1-dimensional Lebesgue measure.*

Pommerenke [11] shows that

$$(1) \quad \gamma(E) = |E|/4 \quad (E \subset \mathbf{R}).$$

The method given in [9] shows that

$$(2) \quad \gamma(E) = \sin(|E|/4) \quad (E \subset \mathbf{T}).$$

(See [2], also.) Our corollaries correspond to (1) and (2). In the section 2, we shall give the proof of our theorem. In the section 3, we shall show a proposition concerning the Hilbert transform, which plays an important role in the computation of capacities induced from the Hilbert transform. In the section 4, we shall deduce Corollary 1 from our theorem. Our method is not short, however, this shows a method to construct the extremum pair (f_0, ϕ_0) (cf. Lemmas 4 and 6) and this is applicable to compute various capacities. We shall give another proof of Corollary 1 also; once the extremum pair (f_0, ϕ_0) is found, a short proof is possible. The proof of Corollaries 2 and 3 will be given in this section. In the last section, we shall show some applications of our method. The author expresses his thanks to Professors Suita, Shiba, Yamada and Masumoto for their variable comments about $\delta(E, a, b)$.

2. Proof of Theorem.

In this section, we give the proof of our theorem. Evidently, $\delta(E, a, b)$ is conformally invariant: $\delta(E, a, b) = \delta(F, f(a), f(b))$ if f conformally maps E^c onto F^c . If a and b belong to different components of E^c , then $\delta(E, a, b) = 2$. Hence it is essential to study the case where a and b are contained in a component of E^c . We may assume that this component contains ∞ . Since $\delta(E, a, b) = \delta(\partial E, a, b)$, we assume, throughout this note, that E^c is connected. Let \mathcal{F} denote the totality of finite unions of mutually disjoint analytic arcs and mutually disjoint compact sets bounded by analytic Jordan curves. For $E \in \mathcal{F}$ and $p \geq 1$, $H^p(E^c)$ denotes the totality of analytic functions f in E^c such that $|f|^p$ is integrable on the boundary ∂E of E with respect to the length element $|dz|$. If a component l of E is an arc, then its boundary has two sides. Here are some lemmas necessary for the proof; Lemmas 4 and 5 are applications of the Ahlfors-Garabedian method [1], [4] to $\delta(E, a, b)$.

LEMMA 4 (Garabedian [4], Lax [7]). *Let $E \in \mathcal{F}$ and $a, b \in \mathbf{C} - E$, $a \neq b$.*

Then there exists a pair (f_0, ϕ_0) of functions such that $f_0 \in H^\infty(E^c)$, ϕ_0 is analytic in $E^c - \{a, b\}$, $\int_{\partial E} |\phi_0| |dz| < \infty$,

$$(3) \begin{cases} \phi_0(z) = -1/(z-a) + \dots \text{ in a neighborhood of } a, \\ \phi_0(z) = 1/(z-b) + \dots \text{ in a neighborhood of } b, \\ \lim_{z \rightarrow \infty} z\phi_0(z) = 0, \end{cases}$$

$$(4) |f_0| = 1 \text{ almost everywhere (a. e.) on } \partial E,$$

$$(5) \frac{1}{i} f_0 \phi_0 dz \geq 0 \text{ a. e. on } \partial E,$$

where the orientation of dz is chosen so that E^c lies to the left. Moreover, this pair (f_0, ϕ_0) satisfies

$$(6) \delta(E, a, b) = f_0(b) - f_0(a) = \frac{1}{2\pi} \int_{\partial E} |\phi_0| |dz|.$$

Garabedian [4] shows an analogous lemma by using the Green's functions and harmonic measures, and Lax [7] shows this lemma by using the Hahn-Banach theorem. In this note, we give a sketch of a simplified proof which shows a relation between f_0 and ϕ_0 . Without loss of generality, we may assume that E is bounded by analytic Jordan curves. Let

$$\delta^*(E, a, b) = \inf \left\{ \frac{|b-a|}{2\pi} \int_{\partial E} |\rho| g_0 |dz| ; \rho \in H^1(E^c), \rho(a) = \rho(b) = 1 \right\},$$

where $g_0(z) = 1/|(z-a)(z-b)|$. There exists $\rho_0 \in H^1(E^c)$, $\rho_0(a) = \rho_0(b) = 1$ which attains $\delta^*(E, a, b)$. A variational method shows that

$$(7) \int_{\partial E} \frac{\bar{\rho}_0}{|\rho_0|} \rho_0 g_0 |dz| = 0$$

for all $\rho \in H^1(E^c)$ satisfying $\rho(a) = \rho(b) = 0$. Choosing a point z_0 in the interior of E , we put

$$\begin{cases} f_0(z) = \frac{1}{2\pi(b-a)} \int_{\partial E} \left\{ \frac{(z-b)(\zeta-a)}{\zeta-z} - \frac{(z_0-b)(\zeta-a)}{\zeta-z_0} \right\} \frac{\bar{\rho}_0}{|\rho_0|} g_0 |d\zeta|, \\ \phi_0(z) = \frac{b-a}{(z-a)(z-b)} \rho_0(z). \end{cases}$$

Then (7) shows that

$$f_0(z) = i \frac{(z-a)(z-b)}{(b-a)} \frac{\bar{\rho}_0}{|\rho_0|} g_0 \frac{|dz|}{dz} \text{ a. e. on } \partial E,$$

which yields (3)-(5). Equality (6) is immediately deduced from (3)-(5).

LEMMA 5. Let E, a, b, g_0 and $\delta^*(E, a, b)$ be the same as above and let

$$\delta^{**}(E, a, b) = \inf \left\{ \frac{|b-a|}{2\pi} \int_{\partial E} |\phi|^2 g_0 |dz| ; \phi \in H^2(E^c), \phi(a) = \phi(b)^2 = 1 \right\}.$$

Then

$$\delta(E, a, b) = \delta^*(E, a, b) = \delta^{**}(E, a, b).$$

This lemma is deduced from Garabedian's method [4]. In fact, we have easily $\delta(E, a, b) = \delta^*(E, a, b) \leq \delta^{**}(E, a, b)$. To prove $\delta^*(E, a, b) \geq \delta^{**}(E, a, b)$, we may assume that E is bounded by analytic Jordan curves. Let ρ_0 be the function attaining $\delta^*(E, a, b)$. Then (3)-(5) yield that $\sqrt{\rho_0}$ is single-valued, where a branch is chosen so that $\sqrt{\rho_0(a)} = 1$. Putting $\phi_0 = \sqrt{\rho_0}$, we obtain

$$\delta^*(E, a, b) = \frac{|b-a|}{2\pi} \int_{\partial E} |\phi_0|^2 g_0 |dz| \geq \delta^{**}(E, a, b).$$

Consequently, $\delta^*(E, a, b) = \delta^{**}(E, a, b)$.

LEMMA 6. For $E \in \mathcal{F}$, the pair (f_0, ϕ_0) satisfying (3)-(5) is unique.

Proof. Let (f_0^*, ϕ_0^*) also satisfy (3)-(5). Since

$$\delta(E, a, b) = f_0^*(b) - f_0^*(a) = \frac{1}{2\pi i} \int_{\partial E} f_0^* \phi_0^* dz = \frac{1}{2\pi} \int_{\partial E} |\phi_0^*|^2 |dz|,$$

we have $\frac{1}{i} f_0^* \phi_0^* dz = |\phi_0^*|^2 |dz| = \frac{1}{i} f_0 \phi_0 dz$ a.e. on ∂E , and hence $f_0^* = f_0$ a.e. on ∂E , which shows that $f_0^* = f_0$. Let

$$(8) \quad \delta_\varepsilon^{**}(E, a, b) = \inf \left\{ \frac{|b-a|}{2\pi} \int_{\partial E} |\phi|^2 g_0 |dz| ; \phi \in H^2(E^c), \right. \\ \left. \phi(a) = \varepsilon \phi(b) = 1 \right\} \quad (\varepsilon = \pm).$$

Then, by Fatou's lemma and the Pappos median line theorem, there uniquely exists $\phi_\varepsilon \in H^2(E^c)$ which attains $\delta_\varepsilon^{**}(E, a, b)$ ($\varepsilon = \pm$). Since

$$\delta(E, a, b) = \delta^{**}(E, a, b) = \min \{ \delta_{+}^{**}(E, a, b), \delta_{-}^{**}(E, a, b) \},$$

the following four cases are possible for the pair (ϕ_0, ϕ_0^*) :

$$(\phi_+^2 g_0^*, \phi_+^2 g_0^*), \quad (\phi_-^2 g_0^*, \phi_-^2 g_0^*), \quad (\phi_+^2 g_0^*, \phi_-^2 g_0^*), \quad (\phi_-^2 g_0^*, \phi_+^2 g_0^*),$$

where $g_0^*(z) = \frac{b-a}{(z-a)(z-b)}$. In the first two cases, we have $\phi_0 = \phi_0^*$. Suppose that (ϕ_0, ϕ_0^*) equals either the third pair or the last pair. Since

$$\delta(E, a, b) = \frac{1}{2\pi i} \int_{\partial E} f_0 \left\{ \frac{\phi_0 + \phi_0^*}{2} \right\} dz,$$

a pair $(f_0, (\phi_0 + \phi_0^*)/2)$ also satisfies (3)–(5). Thus $\sqrt{(\phi_0 + \phi_0^*)/(2g_0^*)}$ ($=\phi^*$, say) is single-valued and “either $\phi^* = \phi_+$ or $\phi^* = \phi_-$ ”. Hence either $(\phi_0 + \phi_0^*)/2 = \phi_0$ or $(\phi_0 + \phi_0^*)/2 = \phi_0^*$. Consequently, $\phi_0 = \phi_0^*$. This completes the proof.

LEMMA 7. *Let E, a, b be the same as in Lemma 4. Then $\delta(E, a, b) = \delta_{+**}(E, a, b)$, where $\delta_{+**}(E, a, b)$ is the quantity defined by (8).*

Proof. Fixing $a \in C - E$, we put $W_\varepsilon = \{b \in C - E \cup \{a\}; \delta(E, a, b) = \delta_\varepsilon(E, a, b)\}$ ($\varepsilon = \pm$). Then Lemma 6 shows that $W_+ \cup W_- = C - E \cup \{a\}$ and $W_+ \cap W_- = \emptyset$. We show that W_ε ($\varepsilon = \pm$) are closed in $C - E \cup \{a\}$. Let $(b_n)_{n=1}^\infty$ be a convergent sequence in W_+ such that $\lim_{n \rightarrow \infty} b_n$ ($=b_\infty$, say) belongs to $C - E \cup \{a\}$. Note that $\delta(E, a, b_\infty) = \lim_{n \rightarrow \infty} \delta(E, a, b_n)$. There exists a sequence $(\phi_n)_{n=1}^\infty$ in $H^2(E^c)$ such that $\phi_n(b_n) = 1$ and ϕ_n attains $\delta(E, a, b_n)$ ($n \geq 1$). By an argument of a normal family and Fatou’s lemma, there exists $\phi_\infty \in H^2(E^c)$, $\phi_\infty(b_\infty) = 1$ such that

$$\liminf_{n \rightarrow \infty} \delta(E, a, b_n) \geq \frac{|b_\infty - a|}{2\pi} \int_{\partial E} |\phi_\infty|^2 g_0 |dz|.$$

This shows that ϕ_∞ attains $\delta(E, a, b_\infty)$. Thus $b_\infty \in W_+$. In the same manner, we see that W_- is closed. This shows that either $W_+ = C - E \cup \{a\}$ or $W_+ = \emptyset$. If $\phi_0 \in H^2(E^c)$ attains $\delta(E, a, b)$, we have, by Schwarz’s inequality and $\delta(E, a, b) \leq 2$,

$$\begin{aligned} |\phi_0(b) - \phi_0(a)| &\leq \frac{|b - a|}{2\pi} \int_{\partial E} |\phi_0| g_0 |dz| \\ &\leq \delta(E, a, b)^{1/2} \left\{ \frac{|b - a|}{2\pi} \int_{\partial E} g_0 |dz| \right\}^{1/2} \\ &\leq \sqrt{2} \left\{ \frac{|b - a|}{2\pi} \int_{\partial E} g_0 |dz| \right\}^{1/2}. \end{aligned}$$

This shows that $\phi_0(a) = \phi_0(b)$ if b is sufficiently near to a , which implies $W_+ \neq \emptyset$. Thus $W_+ = C - E \cup \{a\}$, i. e., $\delta(E, a, b) = \delta_{+**}(E, a, b)$ for all $b \in C - E \cup \{a\}$. This completes the proof.

For $h \in L^2(E)$, we write

$$c_E h(z) = \frac{1}{\pi} \int_E \frac{h}{\zeta - z} |d\zeta| \quad (z \in C - E).$$

For a pair (c, h) , $c \in C$, $h \in L^2(E)$ and $a, b \in C - E$, $a \neq b$, we write

$$\|(c, h)\|_{a, b} = \left(\frac{|b - a|}{\pi} \int_E \{|c + H_E h|^2 + |h|^2\} g_0 |dz| \right)^{1/2}.$$

Using Lemma 7, we show

LEMMA 8. *For $E \in \mathcal{A}$ and $a, b \in C - E$, $a \neq b$,*

$$\delta(E, a, b) = \inf \|(c, h)\|_{a, b}^2,$$

where the infimum is taken over all pairs $(c, h), c \in \mathbf{C}, h \in L^2(E)$ such that $c + \mathcal{C}_E h(a) = c + \mathcal{C}_E h(b) = 1$. Moreover, the pair (c_0, h_0) which attains $\delta(E, a, b)$ is unique.

Proof. For any pair $(c, h), c \in \mathbf{C}, h \in L^2(E)$, we have $c + \mathcal{C}_E h \in H^2(E^c)$. Conversely, for any $\phi \in H^2(E^c)$, there uniquely exists a pair $(c, h), c \in \mathbf{C}, h \in L^2(E)$ such that $\phi = c + \mathcal{C}_E h$. We see that

$$c + \mathcal{C}_E h(z) = c + H_E h(z) + i h(z) \frac{|dz|}{dz} \quad \text{a. e. on } \partial E$$

and $dz = -dz'$ if $z, z' \in \partial E, z \neq z'$ and the projections of z and z' to E are identical. Hence a simple calculation shows that

$$\frac{|b-a|}{2\pi} \int_{\partial E} |\phi|^2 g_0 |dz| = \|(c, h)\|_{a,b}^2.$$

Thus Lemma 7 yields the required equality. The unicity of the pair (c_0, h_0) is also an immediate consequence of Lemma 7. This completes the proof.

We now give the proof of our theorem. Let (c_0, h_0) be the pair in Lemma 8. A variational method shows that

$$(9) \quad \frac{1}{\pi} \int_E \{(c_0 + H_E h_0) \overline{(c_0 + H_E h_0)} + h_0 \bar{h}\} g_0 |dz| = 0$$

for all pairs $(c, h), c \in \mathbf{C}, h \in L^2(E)$ satisfying

$$(10) \quad c + \mathcal{C}_E h(a) = c + \mathcal{C}_E h(b) = 0.$$

Condition (10) is rewritten as

$$c = -\frac{1}{\pi} \int_E \frac{h}{z-a} |dz|, \quad \frac{1}{\pi} \int_E \frac{h}{(z-a)(z-b)} |dz| = 0.$$

Let

$$(11) \quad p_0 = \frac{1}{\pi} \int_E (c_0 + H_E h_0) g_0 |dz|.$$

Then (9) shows that

$$\begin{aligned} 0 &= p_0 \bar{c} + \frac{1}{\pi} \int_E \{-\bar{H}_E((c_0 + H_E h_0) g_0) + h_0 g_0\} \bar{h} |dz| \\ &= \frac{1}{\pi} \int_E \left\{ h_0 g_0 - \bar{H}_E((c_0 + H_E h_0) g_0) - \frac{p_0}{z-a} \right\} \bar{h} |dz| \\ &= \frac{1}{\pi} \int_E \left\{ h_0 - g_0^{-1} \bar{H}_E((c_0 + H_E h_0) g_0) \right. \\ &\quad \left. - p_0 \frac{1}{z-a} g_0^{-1} \right\} \overline{(z-a)(z-b)} g_0 \left\{ \frac{h}{(z-a)(z-b)} \right\} |dz|. \end{aligned}$$

Since $h \in L^2(E)$ is arbitrary as long as $\int_E \frac{h}{(z-a)(z-b)} |dz| = 0$, we obtain

$$(12) \quad \left\{ h_0 - g_0^{-1} \bar{H}_E (c_0 + H_E h_0) g_0 - p_0 \frac{1}{z-a} g_0^{-1} \right\} \overline{(z-a)(z-b)} g_0 = q_0$$

for some constant q_0 . Since

$$-\int_E (M_{1/g_0} \bar{H}_E M_{g_0} H_E h) \bar{h} g_0 |dz| = \int_E |H_E h|^2 g_0 |dz| \geq 0 \quad (h \in L^2(E)),$$

$(Id_E - M_{1/g_0} \bar{H}_E M_{g_0} H_E)$ is invertible, i. e., U_0 exists. Hence (12) shows that

$$(13) \quad h_0 = c_0 U_0 (g_0^{-1} \bar{H}_E g_0) + p_0 U_0 \left(\frac{1}{z-a} g_0^{-1} \right) + q_0 U_0 \left(\frac{1}{(z-a)(z-b)} g_0^{-1} \right).$$

Substituting the conditions $c_0 + \mathcal{C}_E h_0(a) = 1$, (11) and $\frac{1}{\pi} \int_E \frac{1}{(z-a)(z-b)} h_0 |dz| = 0$ by (13), we obtain

$$(14) \quad A_0 \begin{pmatrix} c_0 \\ p_0 \\ q_0 \end{pmatrix} = \begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{pmatrix} \begin{pmatrix} c_0 \\ p_0 \\ q_0 \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix},$$

where A_0 is the matrix in the assertion of our theorem. The matrix A_0 is invertible. In fact, if (c_0^*, p_0^*, q_0^*) satisfies (14), we define h_0^* by (13) with respect to (c_0^*, p_0^*, q_0^*) . Then (c_0^*, h_0^*) satisfies (9) for all pairs (c, h) , $c \in \mathcal{C}$, $h \in L^2(E)$ satisfying (10), which yields that

$$\|(c_0^* + c, h_0^* + h)\|_{a,b}^2 = \|(c_0^*, h_0^*)\|_{a,b}^2 + \|(c, h)\|_{a,b}^2$$

for all pairs (c, h) satisfying (10). This shows that (c_0^*, h_0^*) attains $\delta(E, a, b)$. Thus the unicity gives that $(c_0^*, h_0^*) = (c_0, h_0)$. We have

$$\begin{aligned} 0 &= (Id_E - M_{1/g_0} \bar{H}_E M_{g_0} H_E)(h_0 - h_0^*) \\ &= (c_0 - c_0^*) g_0^{-1} \bar{H}_E g_0 + (p_0 - p_0^*) \frac{1}{z-a} g_0^{-1} + (q_0 - q_0^*) \frac{1}{(z-a)(z-b)} g_0^{-1} \\ &= (p_0 - p_0^*) \frac{1}{z-a} g_0^{-1} + (q_0 - q_0^*) \frac{1}{(z-a)(z-b)} g_0^{-1}, \end{aligned}$$

and hence $(p_0 - p_0^*) \overline{(z-b)} + (q_0 - q_0^*) = 0$ on E , which shows that $p_0 = p_0^*$ and $q_0 = q_0^*$. Thus $(c_0^*, p_0^*, q_0^*) = (c_0, p_0, q_0)$. Since the solution of (14) is unique, A_0 is invertible.

Since a pair $(c_0 - 1, h_0)$ satisfies (10), we have

$$(15) \quad \delta(E, a, b) = \|(c_0, h_0)\|_{a,b}^2 = \frac{|b-a|}{\pi} \int_E (c_0 + H_E h_0) g_0 |dz| = |b-a| p_0.$$

Hence Cramer's formula yields that

$$\delta(E, a, b) = |b-a| p_0 = \frac{|b-a|}{\det A_0} \begin{vmatrix} a_{11}, 1, a_{13} \\ a_{21}, 0, a_{23} \\ a_{31}, 0, a_{33} \end{vmatrix} = \frac{|b-a|}{\det A_0} (a_{23}a_{31} - a_{21}a_{33}),$$

Thus the required equality holds. This completes the proof.

Last, we note

PROPOSITION 9. For a compact set E in \mathcal{C} and $a, b \in \mathcal{C} - E$, $a \neq b$, there exists a sequence $(E_n)_{n=1}^\infty$ in \mathcal{A} such that

$$\delta(E, a, b) = \lim_{n \rightarrow \infty} \delta(E_n, a, b).$$

Proof. There exists a decreasing sequence $(F_m)_{m=1}^\infty$ of compact sets bounded by mutually disjoint analytic Jordan curves such that $E = \bigcap_{m=1}^\infty F_m$. Then an argument on a normal family shows that $\delta(E, a, b) = \lim_{m \rightarrow \infty} \delta(F_m, a, b)$. Hence, from the beginning, we may assume that E is bounded by mutually disjoint analytic Jordan curves. We express ∂E as a union of Jordan curves: $\partial E = \bigcup_{k=1}^m l_k$. Choosing a point z_k on each l_k ($1 \leq k \leq m$), we define

$$E_n = \bigcup_{k=1}^m \{z \in l_k; |z - z_k| \geq 1/n\} \quad (n \geq 1).$$

Since $(E_n)_{n=1}^\infty$ is increasing and $E_n \subset E$, we see that $\lim_{n \rightarrow \infty} \delta(E_n, a, b)$ ($= \delta_0$, say) exists and $\delta_0 \leq \delta(E, a, b)$. There exists $\phi_n \in H^2(E_n^c)$, $\phi_n(a) = \phi_n(b) = 1$ such that

$$\delta(E_n, a, b) = \frac{|b-a|}{2\pi} \int_{\partial E_n} |\phi_n|^2 g_0 |dz|.$$

Let $\lambda_n = \partial E \setminus \partial E_n$ ($n \geq 1$). Since

$$\begin{aligned} \phi_n(z) &= \phi_n(\infty) + \frac{1}{2\pi i} \int_{\partial E_n} \frac{1}{\zeta - z} \phi_n d\zeta \\ &= \phi_n(a) - \frac{1}{2\pi i} \int_{\partial E_n} \frac{1}{\zeta - a} \{\phi_n(\zeta) - \phi_n(a)\} d\zeta + \frac{1}{2\pi i} \int_{\partial E_n} \frac{1}{\zeta - z} \phi_n d\zeta \\ &= 1 - \frac{1}{2\pi i} \int_{\partial E_n} \frac{1}{\zeta - a} \phi_n d\zeta + \frac{1}{2\pi i} \int_{\partial E_n} \frac{1}{\zeta - z} \phi_n d\zeta \quad (z \in \lambda_n), \end{aligned}$$

we have

$$\frac{|b-a|}{2\pi} \int_{\lambda_n} |\phi_n|^2 g_0 |dz| \leq C_0$$

for some constant C_0 independent of n , and hence

$$\frac{|b-a|}{2\pi} \int_{\partial E} |\phi_n|^2 g_0 |dz| \leq \delta_0 + C_0 \quad (n \geq 1),$$

i. e., $(\phi_n)_{n=1}^\infty$ is bounded in the L^2 space of functions on ∂E with respect to $g_0|dz|$. Let ϕ_∞ be a weak star cluster point of $(\phi_n)_{n=1}^\infty$. Then $\phi_\infty \in H^2(E^c)$ and $\phi_\infty(a) = \phi_\infty(b) = 1$. For any compact set K in $\partial E - \cup\{z_k; 1 \leq k \leq m\}$, we have $\frac{|b-a|}{2\pi} \int_K |\phi_n|^2 g_0 |dz| \leq \delta_0$ as long as $K \subset \partial E_n$. Letting n tend to infinity, we obtain $\frac{|b-a|}{2\pi} \int_K |\phi_\infty|^2 g_0 |dz| \leq \delta_0$. Since K is arbitrary, this inequality holds with K replaced by ∂E . Thus $\delta(E, a, b) \leq \delta_0$. This completes the proof.

3. A proposition for $H_E (E \subset \mathbf{R})$.

Throughout this section, we assume that $E \in \mathcal{A}, E \subset \mathbf{R}$. In this case, H_E is called the Hilbert transform on $L^2(E)$. Let $\chi \in L^2(E)$ denote the constant function taking only 1. We inductively define a sequence $(H_E^n)_{n=0}^\infty$ of operators from $L^2(E)$ to itself by $H_E^0 = Id_E, H_E^n = H_E H_E^{n-1} (n \geq 1)$. Note that the norm of H_E^n is less than or equal to 1 ($n \geq 0$). For $t \in \mathbf{R}, |t| < 1$ and $h \in L^2(E)$, we define a function $h_t \in L^2(E)$ by

$$h_t = \sum_{n=0}^\infty t^n H_E^n h.$$

We write

$$\chi_j = \frac{1}{\sqrt{2}} \exp\left(j \frac{\pi}{4} H_E \chi\right) \quad (j = \pm 1).$$

The following proposition plays an important role in the computation of capacities induced from the Hilbert transform.

PROPOSITION 10. *Let T_E be the inverse operator of $Id_E - H_E^2$. Then, for any $h \in L^2(E)$,*

$$(16) \quad T_E h = \frac{1}{2} h + \frac{1}{2} \{\chi_1 H_E(h\chi_{-1}) - \chi_{-1} H_E(h\chi_1)\},$$

$$(17) \quad H_E T_E h = \frac{1}{2} \{\chi_1 H_E(h\chi_{-1}) + \chi_{-1} H_E(h\chi_1)\}.$$

Here are two lemmas necessary for the proof.

LEMMA 11 ([9]). $\chi_t = \frac{1}{\sqrt{1+t^2}} \exp\left\{\left(\int_0^t \frac{ds}{1+s^2}\right) H_E \chi\right\} \quad (|t| < 1)$.

LEMMA 12. $h_t = \frac{1}{1+t^2} h + t \chi_t H_E(h\chi_{-t}) \quad (h \in L^2(E), |t| < 1)$.

Proof. Note a formula

$$(18) \quad H_E(uH_E v + H_E u \cdot v) = H_E u \cdot H_E v - uv \quad (u, v \in L^2(E)).$$

In fact, $H_E(uH_E v + H_E u \cdot v) + i(uH_E v + H_E u \cdot v)$ and $(H_E u + iu)(H_E v + iv)$ have analytic extensions to the upper half plane, and hence $g = H_E(uH_E v + H_E u \cdot v) - (H_E u \cdot H_E v - uv)$ has an analytic extension to the upper half plane. Analogously, g has an analytic extension to the lower half plane. Thus $g = 0$.

Let h_t^* denote the function in the right-hand side of the required equality. We have $(Id_E - tH_E)h_t = h$ and

$$(19) \quad (Id_E - tH_E)h_t^* = \frac{1}{1+t^2}(h - tH_E h) + t\chi_t H_E(h\chi_{-t}) - t^2 H_E\{\chi_t H_E(h\chi_{-t})\}.$$

Lemma 11 shows that $\chi_t \chi_{-t} = 1/(1+t^2)$. By (18) and $\chi_t - tH_E \chi_t = \chi$, we have

$$(20) \quad -t^2 H_E\{\chi_t H_E(h\chi_{-t})\} = t^2 H_E(H_E \chi_t \cdot h\chi_{-t}) - t^2 H_E \chi_t \cdot H_E(h\chi_{-t}) + t^2 \chi_t h\chi_{-t} \\ = tH_E\{(\chi_t - \chi)h\chi_{-t}\} - t(\chi_t - \chi)H_E(h\chi_{-t}) + \frac{t^2}{1+t^2}h \\ = \frac{t}{1+t^2}H_E h - t\chi_t H_E(h\chi_{-t}) + \frac{t^2}{1+t^2}h.$$

Substituting $-t^2 H_E\{\chi_t H_E(h\chi_{-t})\}$ by the last quantity in (20), we have, from (19), $(Id_E - tH_E)h_t^* = h$. Thus $(Id_E - tH_E)(h_t - h_t^*) = 0$. Since the norm of tH_E is less than 1, $Id_E - tH_E$ is invertible, and hence $h_t = h_t^*$. This completes the proof.

We now give the proof of Proposition 10. Since the adjoint operator of H_E equals $-H_E$, T_E exists. Let $T_{E,t}$ be the inverse operator of $Id_E - t^2 H_E^2$ ($0 < t < 1$). Then

$$T_{E,t} h = \frac{1}{2}(h_t + h_{-t}).$$

Lemma 12 shows that

$$T_{E,t} h = \frac{1}{1+t^2}h + \frac{1}{2}\{t\chi_t H_E(h\chi_{-t}) - t\chi_{-t} H_E(h\chi_t)\} \quad (0 < t < 1).$$

Letting t tend to 1, we obtain (16). Lemma 12 shows that

$$H_E T_{E,t} h = \frac{1}{2}(h_t - h_{-t}) = \frac{1}{2}\{t\chi_t H_E(h\chi_{-t}) + t\chi_{-t} H_E(h\chi_t)\}.$$

Letting t tend to 1, we obtain (17). This completes the proof.

In this position, we show two lemmas used in the proof of our corollaries.

LEMMA 13.

$$(21) \quad H_E \chi_j = j(\chi_j - \chi) \quad (j = \pm 1),$$

$$(22) \quad C_E \chi_j(z) = j\{\Phi_E(z)^j - 1\} \quad (j = \pm 1, z \in C - E),$$

where $\Phi_E(z) = \exp\left\{\frac{1}{4} \int_E \frac{dx}{x-z}\right\}$.

Proof. Since $\chi_t - tH_E\chi_t = \chi$ ($|t| < 1$), we have (21). Since $\cos \frac{\pi}{4} = \sin \frac{\pi}{4} = 1/\sqrt{2}$, we have

$$\begin{aligned} \lim_{\varepsilon \downarrow 0} \{\Phi_E(x \pm i\varepsilon) - 1\} &= \chi_1(x) - 1 \pm i\chi_1(x) \\ &= H_E\chi_1(x) \pm i\chi_1(x) = \lim_{\varepsilon \downarrow 0} C_E\chi_1(x \pm i\varepsilon) \quad \text{a. e. on } E. \end{aligned}$$

Since both $\Phi_E(z) - 1$ and $C_E\chi_1(z)$ vanish at infinity, we have $\Phi_E(z) - 1 = C_E\chi_1(z)$. In the same manner, we see that (22) holds for $j = -1$. This completes the proof.

LEMMA 14. *We write*

$$X_- = \frac{1}{2}(\chi_1 - \chi_{-1}), \quad X_+ = \frac{1}{2}(\chi_1 + \chi_{-1}).$$

For $d \in \mathbf{R}$, $d \neq 0$, we put

$$\begin{aligned} A_d &= \frac{1}{2} \{\Phi_E(di) + \Phi_E(di)^{-1}\}, & B_d &= \frac{1}{2} \{\Phi_E(di) - \Phi_E(di)^{-1}\}, \\ \sigma_d &= \frac{1}{\pi} \int_E \frac{dx}{x^2 + d^2}. \end{aligned}$$

Then

$$(23) \quad C_E X_-(di) = A_d - 1,$$

$$(24) \quad C_E X_+(di) = B_d,$$

$$(25) \quad \frac{1}{\pi} \int_E \frac{1}{x^2 + d^2} X_- dx = \frac{1}{2di} (A_d - \bar{A}_d),$$

$$(26) \quad \frac{1}{\pi} \int_E \frac{1}{x^2 + d^2} X_+ dx = \frac{1}{2di} (B_d - \bar{B}_d),$$

$$(27) \quad \frac{1}{\pi} \int_E \frac{1}{x^2 + d^2} H_E X_- dx = \frac{1}{2di} (B_d - \bar{B}_d) - \sigma_d,$$

$$(28) \quad \frac{1}{\pi} \int_E \frac{1}{x^2 + d^2} H_E X_+ dx = \frac{1}{2di} (A_d - \bar{A}_d).$$

Proof. By (22), we have (23) and (24). Since

$$\frac{1}{x^2 + d^2} = \frac{1}{2di} \left\{ \frac{1}{x - di} - \frac{1}{x + di} \right\}, \quad \Phi_E(-di) = \overline{\Phi_E(di)},$$

(23) and (24) yield (25) and (26), respectively. By (21), we have $H_E X_- = X_+ - \chi$

and $H_E X_+ = X_-$. Thus (25) and (26) yield (28) and (27), respectively. This completes the proof.

4. Proof of corollaries.

We now give the proof of Corollary 1. Our method shows a method of the construction of (f_0, ϕ_0) . Let E be a compact set on \mathbf{R} and let $a \in \mathbf{C} - E$, $\text{Im} a \neq 0$. Translating and rotating the coordinate axes if necessary, we may assume that a is purely imaginary and $\text{Im} a > 0$. Put $a = di$. Then the required equality is rewritten as

$$(29) \quad \delta(E, di, -di) = 2 \tan \theta_a, \quad \theta_a = \frac{1}{4} \int_E \frac{d}{x^2 + d^2} dx.$$

There exists a decreasing sequence $(E_n)_{n=1}^\infty$ of compact sets on \mathbf{R} such that $E_n \in \mathcal{A}$ ($n \geq 1$), $E = \bigcap_{n=1}^\infty E_n$. Then we have $\delta(E, di, -di) = \lim_{n \rightarrow \infty} \delta(E_n, di, -di)$. Hence it is sufficient to prove (29) for E_n . From the beginning, we assume that $E \in \mathcal{A}$. For the proof of (29), it is better to start from (12) than to use the formula in Theorem directly. Since $\bar{H}_E = H_E$, (12) is rewritten as

$$(30) \quad h_0 - (x^2 + d^2) H_E \left(\frac{c_0 + H_E h_0}{\cdot^2 + d^2} \right) = p_0(x - di) + q_0.$$

Since

$$\begin{aligned} H_E \left(\frac{c_0 + H_E h_0}{\cdot^2 + d^2} \right)(x) &= \frac{1}{2di} \left\{ H_E \left(\frac{c_0 + H_E h_0}{\cdot - di} \right)(x) - H_E \left(\frac{c_0 + H_E h_0}{\cdot + di} \right)(x) \right\} \\ &= \frac{1}{2di(x - di)\pi} p.v. \int_E \left\{ \frac{1}{t - x} - \frac{1}{t - di} \right\} (c_0 + H_E h_0) dt \\ &\quad - \frac{1}{2di(x + di)\pi} p.v. \int_E \left\{ \frac{1}{t - x} - \frac{1}{t + di} \right\} (c_0 + H_E h_0) dt \\ &= \frac{1}{2di(x - di)} \{ H_E(c_0 + H_E h_0)(x) - C_E(c_0 + H_E h_0)(di) \} \\ &\quad - \frac{1}{2di(x + di)} \{ H_E(c_0 + H_E h_0)(x) - C_E(c_0 + H_E h_0)(-di) \} \\ &= \frac{1}{x^2 + d^2} H_E(c_0 + H_E h_0)(x) - \frac{1}{2di(x - di)} C_E(c_0 + H_E h_0)(di) \\ &\quad + \frac{1}{2di(x + di)} C_E(c_0 + H_E h_0)(-di), \end{aligned}$$

we have

$$\begin{aligned} h_0 - H_E^2 h_0 &= c_0 H_E \chi - \frac{1}{2di} C_E(c_0 + H_E h_0)(di)(x + di) \\ &\quad + \left\{ p_0 + \frac{1}{2di} C_E(c_0 + H_E h_0)(-di) \right\} (x - di) + q_0, \end{aligned}$$

and hence

$$(31) \quad h_0 = c_0 T_E H_E \chi - r_0 T_E(\cdot + di) + (p_0 + s_0) T_E(\cdot - di) + q_0 T_E \chi,$$

where

$$r_0 = \frac{1}{2di} C_E(c_0 + H_E h_0)(di), \quad s_0 = \frac{1}{2di} C_E(c_0 + H_E h_0)(-di).$$

Since H_E^{2n+1} is an anti-symmetric operator, we have $\int_E H_E^{2n+1} \chi dx = 0$ ($n \geq 0$). Hence

$$(32) \quad \frac{1}{\pi} \int_E \chi_1 dx = \frac{1}{\pi} \int_E \chi_{-1} dx \quad (=t_0, \text{ say}).$$

By (16), (21) and (32), we have

$$\begin{aligned} T_E(\cdot + di) &= \frac{x+di}{2} + \frac{1}{2} \{ \chi_1 H_E((\cdot + di)\chi_{-1}) - \chi_{-1} H_E((\cdot + di)\chi_1) \} \\ &= \frac{x+di}{2} + \frac{1}{2\pi} \left\{ \chi_1 p \cdot v \cdot \int_E \frac{t-x+x+di}{t-x} \chi_{-1} dt \right. \\ &\quad \left. - \chi_{-1} p \cdot v \cdot \int_E \frac{t-x+x+di}{t-x} \chi_1 di \right\} \\ &= \frac{x+di}{2} + \frac{1}{2} \{ \chi_1(t_0 + (x+di)H_E \chi_{-1}) - \chi_{-1}(t_0 + (x+di)H_E \chi_1) \} \\ &= \frac{x+di}{2} + \frac{1}{2} \{ \chi_1 \{ t_0 + (x+di)(-\chi_{-1} + 1) \} - \chi_{-1} \{ t_0 + (x+di)(\chi_1 - 1) \} \} \\ &= t_0 \frac{\chi_1 - \chi_{-1}}{2} + (x+di) \frac{\chi_1 + \chi_{-1}}{2} = t_0 X_- + (x+di) X_+. \end{aligned}$$

Analogously,

$$T_E(\cdot - di) = t_0 X_- + (x-di) X_+.$$

Note that

$$\begin{aligned} p_0 - r_0 + s_0 &= \frac{1}{\pi} \int_E \frac{1}{x^2 + d^2} (c_0 + H_E h_0) dx - \frac{1}{2di\pi} \int_E \frac{1}{x - di} (c_0 + H_E h_0) dx \\ &\quad + \frac{1}{2di\pi} \int_E \frac{1}{x + di} (c_0 + H_E h_0) dx = 0. \end{aligned}$$

Thus (31) yields that

$$\begin{aligned} (33) \quad h_0 &= c_0 X_- - r_0 \{ t_0 X_- + (x+di) X_+ \} + (p_0 + s_0) \{ t_0 X_- + (x-di) X_+ \} + q_0 X_+ \\ &= \{ c_0 + t_0(p_0 - r_0 + s_0) \} X_- + \{ q_0 - di(p_0 + r_0 + s_0) \} X_+ + (p_0 - r_0 + s_0)x / X_+ \\ &= c_0 X_- + \{ q_0 - di(p_0 + r_0 + s_0) \} X_+ \quad (=c_0 X_- + c'_0 X_+, \text{ say}). \end{aligned}$$

We determine c_0 and c'_0 . By (23) and (24), the condition $c_0 + C_E h_0(di) = 1$ yields that

$$(34) \quad c_0 + (A_d - 1)c_0 + B_d c'_0 = 1.$$

Condition $c_0 + C_E h_0(-di) = 1$ implies $\int_E h_0/(x^2 + d^2) dx = 0$, and hence, by (25) and (26),

$$(35) \quad \frac{1}{2di} (A_d - \bar{A}_d) c_0 + \frac{1}{2di} (B_d - \bar{B}_d) c'_0 = 0.$$

Solving (34) and (35), we obtain

$$(36) \quad c_0 = -\frac{B_d - \bar{B}_d}{A_d \bar{B}_d - \bar{A}_d B_d}, \quad c'_0 = \frac{A_d - \bar{A}_d}{A_d \bar{B}_d - \bar{A}_d B_d}.$$

Recall (11) and (15). By (27), (28) and (36), we obtain

$$\begin{aligned} \delta(E, di, -di) &= 2d p_0 = \frac{2d}{\pi} \int_E (c_0 + H_E h_0) \frac{dx}{x^2 + d^2} \\ &= 2d \left(c_0 \sigma_d + \left\{ \frac{B_d - \bar{B}_d}{2di} - \sigma_d \right\} c_0 + \frac{A_d - \bar{A}_d}{2di} c'_0 \right) \\ &= \frac{1}{i} \frac{-(B_d - \bar{B}_d)^2 + (A_d - \bar{A}_d)^2}{A_d \bar{B}_d - \bar{A}_d B_d}. \end{aligned}$$

Since

$$\begin{aligned} (A_d - \bar{A}_d)^2 - (B_d - \bar{B}_d)^2 &= (A_d^2 - B_d^2) + (\bar{A}_d^2 - \bar{B}_d^2) - 2(|A_d|^2 - |B_d|^2) \\ &= 2\{1 - \operatorname{Re} \Phi_E(di) \Phi_E(-di)^{-1}\} = 2(1 - \cos 2\theta_d) = 4 \sin^2 \theta_d, \end{aligned}$$

$$A_d \bar{B}_d - \bar{A}_d B_d = -i \operatorname{Im} \Phi_E(di) \Phi_E(-di)^{-1} = -i \sin 2\theta_d = -2i \sin \theta_d \cos \theta_d,$$

we have (29). This completes the proof.

From now we determine (f_0, ϕ_0) . A simple calculation yields that

$$\begin{aligned} (37) \quad \phi_0(z) &= \frac{2di}{z^2 + d^2} \phi_0(z)^2 = \frac{2di}{z^2 + d^2} \{c_0 + C_E h_0(z)\}^2 \\ &= \frac{di}{2 \cos^2 \theta_d} \frac{\{r_d^{-1} \Phi_E(z) + r_d \Phi_E(z)^{-1}\}^2}{z^2 + d^2}, \end{aligned}$$

where $r_d = |\Phi_E(di)|$ and $\theta_d = \frac{1}{4} \int_E d/(x^2 + d^2) dx$. Condition (5) shows that $\frac{1}{i} f_0 \phi_0 dz = \bar{\phi}_0 |dz|$ a.e. on ∂E . Hence we have

$$f_0(z) \phi_0(z) - f_0(\infty) \phi_0(\infty) = \frac{1}{2\pi i} \int_{\partial E} \frac{1}{\zeta - z} f_0 \phi_0 d\zeta$$

$$= \frac{1}{2\pi} \int_{\partial E} \frac{1}{\zeta - z} \bar{\phi}_0 |d\zeta|,$$

which shows that

$$f_0(z) = \frac{1}{\phi_0(z)} \left\{ \frac{1}{2\pi} \int_{\partial E} \frac{1}{\zeta - z} \bar{\phi}_0 |d\zeta| - u_0 \right\}$$

for some constant u_0 . We can compute $\frac{1}{2\pi} \int_{\partial E} \frac{1}{\zeta - z} \bar{\phi}_0 |d\zeta|$. Using (4), we determine u_0 . Then

$$(38) \quad f_0(z) = \frac{r_a^{-1} \Phi_E(z) - r_a \Phi_E(z)^{-1}}{r_a^{-1} \Phi_E(z) + r_a \Phi_E(z)^{-1}}.$$

Once (f_0, ϕ_0) is found, the proof of Corollary 1 is simplified. In fact, we have

$$\begin{aligned} |f_0(b) - f_0(a)| &\leq \delta(E, b, a) \leq \sup_{|f| \leq 1} |f(b) - f(a)| \\ &= \sup_{|f| \leq 1} \frac{1}{2\pi} \left| \int_{\partial E} \left\{ \frac{1}{z-b} - \frac{1}{z-a} \right\} f dz \right| = \sup_{|f| \leq 1} \frac{1}{2\pi} \left| \int_{\partial E} f \phi_0 dz \right| \quad (\text{by (3)}) \end{aligned}$$

$$\leq \frac{1}{2\pi} \int_{\partial E} |\phi_0| |dz| = \frac{1}{2\pi} \int_{\partial E} |f_0 \phi_0| |dz| \quad (\text{by (4)})$$

$$= \frac{1}{2\pi i} \int_{\partial E} f_0 \phi_0 dz = \frac{1}{2\pi i} \int_{\partial E} f_0 dz = f_0(b) - f_0(a) \quad (\text{by (5)})$$

which gives (6). Computing $f_0(di) - f_0(-di)$, we obtain the required equality. Next we prove Corollary 2. Without loss of generality, we may assume that $E \in \mathcal{A}$ and $b > a$. We put

$$f_0(z) = \varepsilon_0 \frac{r_a^{-1} \Phi_E(z) - r_b \Phi_E(z)^{-1}}{r_a^{-1} \Phi_E(z) + r_b \Phi_E(z)^{-1}} \quad (\varepsilon_0 = \text{sign}\{r_b r_a^{-1} - 1\}),$$

$$\phi_0(z) = \frac{b-a}{4 \cosh^2 \theta_{a,b}} \frac{\{r_a^{-1} \Phi_E(z) + r_b \Phi_E(z)^{-1}\}^2}{(z-b)(z-a)},$$

where

$$\Phi_E(z) = \exp \left\{ \frac{1}{4} \int_E \frac{dx}{x-z} \right\}, \quad r_c = |\Phi_E(c)| \quad (c = a, b),$$

$$\theta_{a,b} = \frac{1}{4} \int_E \frac{(b-a)dx}{(x-b)(x-a)}.$$

Note that $r_b \neq r_a$. We easily see that (f_0, ϕ_0) satisfies (3)-(5). Thus (6) shows that

$$\delta(E, a, b) = f_0(b) - f_0(a) = \varepsilon_0 \left\{ \frac{r_a^{-1} r_b - 1}{r_a^{-1} r_b + 1} - \frac{1 - r_b r_a^{-1}}{1 + r_b r_a^{-1}} \right\}$$

$$\begin{aligned}
 &= 2 \left| \frac{r_b^{1/2} r_a^{-1/2} - r_b^{-1/2} r_a^{1/2}}{r_b^{1/2} r_a^{-1/2} + r_b^{-1/2} r_a^{1/2}} \right| \\
 &= 2 \left| \tanh \frac{\theta_{a,b}}{2} \right| = 2 \tanh \left\{ \frac{1}{8} \left| \int_E \frac{(b-a) dx}{(x-b)(x-a)} \right| \right\}.
 \end{aligned}$$

This completes the proof of Corollary 2.

Remark 15. In the case where $\text{Im } a \neq -\text{Im } b$, the computation of $\delta(E, a, b)$ is complicated. An estimate from below is given by

$$\delta(E, a, b) \geq \max_{r \geq 0} \left| \frac{2r \{ \Phi_E(b) \Phi_E(a)^{-1} - \Phi_E(b)^{-1} \Phi_E(a) \}}{\{ r \Phi_E(b) + \Phi_E(b)^{-1} \} \{ r \Phi_E(a) + \Phi_E(a)^{-1} \}} \right| \quad (E \subset \mathbf{R}, a, b \in \mathbf{C} - E).$$

To see this, we take

$$f_r(z) = \frac{r \Phi_E(z) - \Phi_E(z)^{-1}}{r \Phi_E(z) + \Phi_E(z)^{-1}} \quad (r \geq 0).$$

Then $f_r \in H^\infty(E^c)$ and $\|f_r\|_{H^\infty} \leq 1$. Hence

$$\delta(E, a, b) \geq \max_{r \geq 0} |f_r(b) - f_r(a)|,$$

which yields the required inequality.

We now deduce Corollary 3 from Corollary 1. Let $E \subset \mathbf{T}$. We neglect the case where $E = \mathbf{T}$. (Evidently, $\delta(\mathbf{T}, 0, \infty) = 2 = 2 \tan(|\mathbf{T}|/4)$.) Hence, rotating the coordinate axes if necessary, we may assume that $E \not\ni -1$. Let $g(z) = \frac{i(z-1)}{2(z+1)}$, then $g(0) = -i/2$ and $g(\infty) = i/2$. We have, with $F = \{g(z); z \in E\}$,

$$\omega(-i/2, F) = \omega^*(0, E) = \frac{1}{2\pi} |E|,$$

where $\omega(-i/2, F)$ is the harmonic measure at $-i/2$ of F with respect to the lower half plane and $\omega^*(0, E)$ is the harmonic measure at 0 of E with respect to the unit disk. Thus Corollary 1 and the conformal invariance show that

$$\begin{aligned}
 \delta(E, 0, \infty) &= \delta(F, -i/2, i/2) = 2 \tan \left\{ \frac{1}{4} \int_F \frac{1/2}{x^2 + (1/4)} dx \right\} \\
 &= 2 \tan \left\{ \frac{\pi}{4} \omega(-i/2, F) \right\} = 2 \tan(|E|/8).
 \end{aligned}$$

This completes the proof of Corollary 3.

5. Application.

In this section, we show some applications of our method. The Ahlfors-Garabedian method yields that, for $E \subset \mathbf{R}$ and $z \in \mathbf{C} - E$,

$$\begin{aligned}\gamma(E) &= \inf \left\{ \frac{1}{\pi} \int_E (|1 + H_E h|^2 + |h|^2) dx; h \in L^2(E) \right\}, \\ c_E(z) &= \inf \left\{ \frac{1}{\pi} \int_E \left(\left| \frac{1}{x-z} + H_E h \right|^2 + |h|^2 \right) dx; h \in L^2(E) \right\}.\end{aligned}$$

For $a \in \mathbf{C}$, a compact set E on \mathbf{R} and a measure ν supported in $\mathbf{C} - E$, we define a capacity by

$$\gamma(E, a, \nu) = \inf \left\{ \frac{1}{\pi} \int_E (|a + \mathcal{C}\nu + H_E h|^2 + |h|^2) dx; h \in L^2(E) \right\},$$

where $\mathcal{C}\nu(x) = \frac{1}{\pi} \int \frac{1}{z-x} d\nu(z)$. Notice that $\gamma(E) = \gamma(E, 1, 0)$ and $c_E(z) = \gamma(E, 0, \pi\delta_z)$, where δ_z is the Dirac measure supported at z . We show

PROPOSITION 16.

$$\begin{aligned}\gamma(E, a, \nu) &= \frac{1}{4} |a|^2 |E| + \operatorname{Re} \frac{2\bar{a}}{\pi} \int \sinh \left\{ \frac{1}{4} \int_E \frac{dx}{x-z} \right\} d\nu(z) \\ &\quad + \frac{1}{\pi^2} \iint_{z-\bar{\zeta}} \frac{1}{\bar{\zeta}} \sinh \left\{ \frac{1}{4} \int_E \frac{(z-\bar{\zeta})dx}{(x-z)(x-\bar{\zeta})} \right\} d\nu(z) \overline{d\nu(\bar{\zeta})},\end{aligned}$$

where the integrand in the last term means $\frac{1}{4} \int_E (x-z)^{-2} dx$ if $z = \bar{\zeta}$.

Proof. There exists $k_0 \in L^2(E)$ which attains $\gamma(E, a, \nu)$. A variational method shows that, for any $h \in L^2(E)$,

$$\frac{1}{\pi} \int_E \{(a + \mathcal{C}\nu + H_E k_0) H_E \bar{h} + k_0 \bar{h}\} dx = 0,$$

and hence $(Id_E - H_E^2)k_0 = H_E(a + \mathcal{C}\nu)$, i. e., $k_0 = T_E H_E(a + \mathcal{C}\nu)$. Thus

$$\begin{aligned}\gamma(E, a, \nu) &= \frac{1}{\pi} \int_E (a + \mathcal{C}\nu + H_E k_0) \overline{(a + \mathcal{C}\nu)} dx \\ &\quad + \frac{1}{\pi} \int_E \{(a + \mathcal{C}\nu + H_E k_0) H_E \bar{k}_0 + k_0 \bar{k}_0\} dx \\ &= \frac{1}{\pi} \int_E (Id_E + H_E T_E H_E)(a + \mathcal{C}\nu) \cdot \overline{(a + \mathcal{C}\nu)} dx \\ &= \frac{1}{\pi} \int_E T_E(a + \mathcal{C}\nu) \cdot \overline{(a + \mathcal{C}\nu)} dx \\ &= \frac{|a|^2}{\pi} \int_E T_E \lambda dx + \operatorname{Re} \left\{ \frac{2\bar{a}}{\pi} \int_E T_E(\mathcal{C}\nu) dx \right\} + \frac{1}{\pi} \int_E T_E(\mathcal{C}\nu) \cdot \overline{\mathcal{C}\nu} dx \\ &= J_1 + J_2 + J_3, \quad \text{say.}\end{aligned}$$

(Here $\operatorname{Re} \zeta$ is the real part of ζ .) Since $\frac{1}{\pi} \int_E T_E \chi dx = |E|/4$, we have $J_1 = |a|^2 |E|/4$ (cf. [9]). Equality (16) and Lemma 13 show that, for $z \in C-E$,

$$\begin{aligned}
 (39) \quad T_E\left(\frac{1}{\cdot-z}\right)(x) &= \frac{1}{2(x-z)} + \frac{1}{2} \sum_{j=\pm 1} j \chi_j(x) H_E\left(\frac{\chi_{-j}}{\cdot-z}\right)(x) \\
 &= \frac{1}{2(x-z)} + \frac{1}{2} \sum_{j=\pm 1} j \frac{\chi_j(x)}{x-z} \{H_E \chi_{-j}(x) - C_E \chi_{-j}(z)\} \\
 &= \frac{1}{2(x-z)} + \frac{1}{2} \sum_{j=\pm 1} j \frac{\chi_j(x)}{x-z} (-j) \{\chi_{-j}(x) - \Phi_E(z)^{-j}\} \\
 &= \frac{\Phi_E(z)^{-1} \chi_1(x)}{2} \frac{1}{x-z} + \frac{\Phi_E(z) \chi_{-1}(x)}{2} \frac{1}{x-z}.
 \end{aligned}$$

Using (22) and (39), we have, with $K = (\text{the support of } \nu)$,

$$\begin{aligned}
 (40) \quad J_2 &= \operatorname{Re} \left\{ \frac{2\bar{a}}{\pi^2} \int_K \left(\int_E T_E\left(\frac{1}{\cdot-z}\right)(x) dx \right) d\nu(z) \right\} \\
 &= \operatorname{Re} \left\{ \sum_{j=\pm 1} \frac{\bar{a}}{\pi} \int_K \Phi_E(z)^{-j} C_E \chi_j(z) d\nu(z) \right\} \\
 &= \operatorname{Re} \left\{ \frac{\bar{a}}{\pi} \int_K (\Phi_E(z) - \Phi_E(z)^{-1}) d\nu(z) \right\} \\
 &= \operatorname{Re} \left\{ \frac{2\bar{a}}{\pi} \int_K \sinh\left(\frac{1}{4} \int_E \frac{dx}{x-z}\right) d\nu(z) \right\}.
 \end{aligned}$$

Equalities (16), (22) and (39) show that, for $z, \zeta \in C-E$, $z \neq \bar{\zeta}$,

$$\begin{aligned}
 (41) \quad &\frac{1}{\pi} \int_E T_E\left(\frac{1}{\cdot-z}\right)(x) \frac{1}{x-\bar{\zeta}} dx \\
 &= \frac{1}{2\pi} \sum_{j=\pm 1} \Phi_E(z)^{-j} \int_E \frac{\chi_j(x)}{(x-z)(x-\bar{\zeta})} dx \\
 &= \frac{1}{2(z-\bar{\zeta})} \sum_{j=\pm 1} \Phi_E(z)^{-j} \{C_E \chi_j(z) - C_E \chi_j(\bar{\zeta})\} \\
 &= \frac{1}{2(z-\bar{\zeta})} \sum_{j=\pm 1} \Phi_E(z)^{-j} \{ \Phi_E(z)^j - \Phi_E(\bar{\zeta})^j \} \\
 &= \frac{1}{2(z-\bar{\zeta})} \{ \Phi_E(z) \Phi_E(\bar{\zeta})^{-1} - \Phi_E(z)^{-1} \Phi_E(\bar{\zeta}) \} \\
 &= \frac{1}{z-\bar{\zeta}} \sinh \left\{ \frac{1}{4} \int_E \frac{(z-\bar{\zeta}) dx}{(x-z)(x-\bar{\zeta})} \right\}.
 \end{aligned}$$

Since the first quantity in (41) is continuous in $C-E$ as a function of z , we have

$$\frac{1}{\pi} \int_E T_E\left(\frac{1}{\cdot - z}\right)(x) \frac{1}{x - z} dx = \frac{1}{4} \int_E \frac{dx}{(x - z)^2}.$$

Thus

$$\begin{aligned} (42) \quad J_3 &= \frac{1}{\pi^2} \int_K \int_K \left\{ \int_E T_E\left(\frac{1}{\cdot - z}\right)(x) \frac{1}{x - \bar{\zeta}} dx \right\} d\nu(z) \overline{d\nu(\bar{\zeta})} \\ &= \frac{1}{\pi^2} \int_K \int_K \frac{1}{z - \bar{\zeta}} \sinh \left\{ \frac{1}{4} \int_E \frac{(z - \bar{\zeta}) dx}{(x - z)(x - \bar{\zeta})} \right\} d\nu(z) \overline{d\nu(\bar{\zeta})}. \end{aligned}$$

Consequently, by $J_1 = |a|^2 |E|/4$, (40) and (42), we obtain the required equality. This completes the proof.

For $E \in \mathcal{F}$, $\hat{K}_E(z, \bar{\zeta})$ denotes the Szegő kernel function with respect to $H^2(E^c)$, i. e.,

$$f(z) = \int_{\partial E} \hat{K}_E(z, \bar{\zeta}) f| d\zeta| \quad (f \in H^2(E^c)).$$

The Szegő kernel function is closely related to $\gamma(E)$ and $c_E(z)$. We here note the following proposition (cf. [2]).

PROPOSITION 17. *Let $E \subset \mathbf{R}$. Then*

$$\begin{aligned} \hat{K}_E(z, \bar{\zeta}) &= \frac{2}{\pi |E|} \cosh \left\{ \frac{1}{4} \int_E \frac{dx}{x - z} \right\} \cosh \left\{ \frac{1}{4} \int_E \frac{dx}{x - \bar{\zeta}} \right\} \\ &\quad + \frac{1}{2\pi(z - \bar{\zeta})} \sinh \left\{ \frac{1}{4} \int_E \frac{(z - \bar{\zeta}) dx}{(x - z)(x - \bar{\zeta})} \right\}. \end{aligned}$$

Proof. We begin by showing that

$$(43) \quad \hat{K}_E(z, \bar{z}) = \frac{1}{2\pi\gamma(E)} |\phi_E(z)| + \frac{1}{2\pi} c_E(z) \quad (z \in \mathbf{C} - E),$$

where ϕ_E is the Garabedian function with respect to $\gamma(E)$, i. e., the function in $H^1(E^c)$ satisfying $\phi_E(\infty) = 1$ and $\gamma(E) = \frac{1}{2\pi} \int_{\partial E} |\phi_E| |dz|$ [5, p. 19].

It is known the $\sqrt{\phi_E}$ ($= \phi_E$, say) is single-valued and

$$(44) \quad \phi_E(z) = 2\pi\gamma(E)\hat{K}(z, \infty), \quad \hat{K}_E(\infty, \infty) = \frac{1}{2\pi\gamma(E)} \quad [5, p. 22].$$

For any $z \in \mathbf{C} - E$, there exists a pair (f_z, ϕ_z) of functions such that

$$(45) \quad \begin{cases} f_z \in H^\infty(E^c), & (\cdot - z)\phi_z \in H^2(E^c), \\ \phi_z(\infty) = 0, & \lim_{\zeta \rightarrow z} (\zeta - z)\phi_z(\zeta) = 1, \end{cases}$$

$$(46) \quad |f_z| = 1, \quad \frac{1}{i} f_z \phi_z d\zeta = \bar{\phi}_z |d\zeta| \quad \text{a. e. on } \partial E \quad ([3, \text{Chap. VII}]).$$

Then we have

$$(47) \quad c_E(z) = f'_z(z).$$

For any $f \in H^2(E^c)$, we have, by (45) and (46),

$$\begin{aligned} \int_{\partial E} \hat{K}_E(z, \bar{\zeta}) f |d\zeta| &= f(z) = f(\infty) + \frac{1}{2\pi i} \int_{\partial E} \frac{f(\zeta) - f(\infty)}{\zeta - z} d\zeta \\ &= f(\infty) + \frac{1}{2\pi i} \int_{\partial E} \phi_z \{f(\zeta) - f(\infty)\} d\zeta \\ &= \left\{ 1 - \frac{1}{2\pi i} \int_{\partial E} \phi_z d\zeta \right\} f(\infty) + \frac{1}{2\pi} \int_{\partial E} \overline{f_z \phi_z} f |d\zeta| \\ &= \int_{\partial E} \left\{ c_z \hat{K}_E(\infty, \bar{\zeta}) + \frac{1}{2\pi} \overline{f_z \phi_z} \right\} f |d\zeta|, \end{aligned}$$

where $c_z = 1 - \frac{1}{2\pi i} \int_{\partial E} \phi_z d\zeta$. Hence

$$(48) \quad \hat{K}_E(z, \bar{\zeta}) = c_z \hat{K}_E(\infty, \bar{\zeta}) + \frac{1}{2\pi} \overline{f_z(\zeta) \phi_z(\zeta)}.$$

Letting ζ tend to infinity in (48), we have, by (44),

$$\hat{K}_E(z, \overline{\infty}) = c_z \hat{K}_E(\infty, \overline{\infty}) = \frac{c_z}{2\pi\gamma(E)}.$$

Letting ζ tend to z in (48), we have, by (47),

$$\begin{aligned} \hat{K}_E(z, \bar{z}) &= c_z \hat{K}_E(\infty, \bar{z}) + \frac{1}{2\pi} \overline{f'_z(z)} \\ &= 2\pi\gamma(E) |\hat{K}_E(z, \overline{\infty})|^2 + \frac{1}{2\pi} c_E(z) = \frac{1}{2\pi\gamma(E)} |\phi_E(z)| + \frac{1}{2\pi} c_E(z). \end{aligned}$$

Thus (43) holds. It is known that

$$(49) \quad \phi_E(z) = \cosh \left\{ \frac{1}{4} \int_E \frac{dx}{x-z} \right\} \quad ([9]).$$

Let

$$\begin{aligned} F(z, \bar{\zeta}) &= \hat{K}_E(z, \bar{\zeta}) - \frac{1}{2\pi\gamma(E)} \phi_E(z) \overline{\phi_E(\zeta)} \\ &= \frac{1}{\pi} \int_E T_E \left(\frac{1}{\cdot - z} \right) (x) \frac{1}{x - \bar{\zeta}} dx \quad (z, \zeta \in C - E). \end{aligned}$$

Since

$$c_E(z) = \frac{1}{\pi} \int_E T_E \left(\frac{1}{\cdot - z} \right) (x) \frac{1}{x - \bar{z}} dx,$$

(43) shows that $F(z, \bar{z})=0$ ($z \in C-E$), which yields $F(z, \bar{\zeta})=0$ ($z, \zeta \in C-E$), by the theorem of identity. Thus (41), (49) and $\gamma(E)=|E|/4$ yield the required equality. This completes the proof.

The following extremum problem is the special case of the Pick-Nevanlinna interpolation problem:

$$\eta(E, z)=\sup\{|f(z)|; f \in H^1(E^c), \|f\|_{H^\infty} \leq 1, f(\infty)=0\} \quad (z \in C-E).$$

Evidently, $|f_E(z)| \leq \eta(E, z)$ and the equality does not hold in general, where f_E is the Ahlfors function with respect to $\gamma(E)$, i. e., $f_E \in H^\infty(E^c)$, $\|f_E\|_{H^\infty} \leq 1$, $\gamma(E)=f'_E(\infty)$ [5, p. 18]. If $E \subset R$, then the Ahlfors-Garabedian method shows that

$$\eta(E, z)=\inf\left\{\frac{1}{\pi} \int_E (|1+H_E h|^2+|h|^2) \frac{dx}{|x-z|}; h \in L^2(E)\right\}.$$

Thus our method enable us to compute $\eta(E, z)$ in the case of $E \subset R$. A calculation shows that

$$(50) \quad \eta(E, z)=\frac{1}{\pi} \int_E k_0 dx$$

with the solution $k_0 \in L^2(E)$ of

$$(51) \quad (Id_E - M_0 H_E M_0^{-1} H_E) k_0 = \tau_0 \quad \left(\tau_0(x) = \frac{1}{|x-z|}, M_0 = M_{\tau_0}\right).$$

In fact, by a variational method, we obtain

$$\eta(E, z) = \frac{1}{\pi} \int_E (1 + H_E k_0^*) \tau_0 dx$$

with the solution k_0^* of $(M_0 - H_E M_0 H_E) k_0^* = H_E \tau_0$. Let $k_0 = (1 + H_E k_0^*) \tau_0$. Then k_0 satisfies (51), which gives (50). If $z \in R$ satisfies $z < \min\{x; x \in E\}$, then (50) and (51) yield that

$$\eta(E, z) = \frac{\Phi_E(z) - \Phi_E(z)^{-1}}{\Phi_E(z) + \Phi_E(z)^{-1}} = f_E(z).$$

The extremum pair with respect to $\eta(E, z)$ is given by

$$((\Phi_E - \Phi_E^{-1}) / (\Phi_E + \Phi_E^{-1}), (\Phi_E + \Phi_E^{-1})^2 / \{4(\zeta - z)\}).$$

Our method works for more general extremum problems. As an example, we study

$$\delta(E, A, W) = \sup\left\{\left|\sum_{k=1}^n w_k f(a_k)\right|; f \in H^\infty(E^c), \|f\|_{H^\infty} \leq 1\right\},$$

where $E \subset C$, $A = \{a_k\}_{k=1}^n \subset E^c$ ($a_k \neq a_j, k \neq j$) and $W = \{w_k\}_{k=1}^n \subset C$. In the special case, we can compute $\delta(E, A, W)$. We show

PROPOSITION 18. For $E \subset \mathbf{R}$ and $d > 0$, let (f_0, ϕ_0) be the pair defined by (37) and (38). Suppose that $A = \{a_k\}_{k=1}^{2n} \subset \mathbf{C} - E$ and $W = \{w_k\}_{k=1}^{2n}$ ($n \geq 2$) satisfy $a_1 = \bar{a}_2 = di$, $a_{2j-1} = \bar{a}_{2j}$ ($2 \leq j \leq n$), $\sum_{k=1}^{2n} w_k = 0$ and w_k equals the residue of ϕ_A at a_k , $1 \leq k \leq 2n$, where

$$\phi_A(z) = \prod_{k=3}^{2n} \frac{a_1 - a_k}{z - a_k} \phi_0(z).$$

Then

$$\delta(E, A, W) = \left| \sum_{k=1}^{2n} w_k f_0(a_k) \right|.$$

Proof. Let

$$f_A(z) = e^{-i\theta} f_0(z), \quad \theta_A = \arg \prod_{k=3}^{2n} (a_1 - a_k).$$

Then the pair (f_A, ϕ_A) satisfies

$$|f_A| = 1, \quad \frac{1}{i} f_A \phi_A dz = |\phi_A| |dz| \quad \text{a. e. on } \partial E.$$

Since

$$\sum_{k=1}^{2n} w_k = 0, \quad \lim_{z \rightarrow \infty} z \phi_A(z) = 0, \quad \lim_{z \rightarrow a_k} (z - a_k) \phi_A(z) = w_k \quad (1 \leq k \leq 2n),$$

we have

$$\begin{aligned} \left| \sum_{k=1}^{2n} w_k f_0(a_k) \right| &= \left| \sum_{k=1}^{2n} w_k f_A(a_k) \right| \\ &\leq \delta(E, A, W) = \sup_{|f| \leq 1} \frac{1}{2\pi} \left| \int_{\partial E} \sum_{k=1}^{2n} \frac{w_k}{z - a_k} f dz \right| \\ &= \sup_{|f| \leq 1} \frac{1}{2\pi} \left| \int_{\partial E} \phi_A f dz \right| \leq \frac{1}{2\pi} \int_{\partial E} |\phi_A| |dz| \\ &= \frac{1}{2\pi} \int_{\partial E} |\phi_A f_A| |dz| = \frac{1}{2\pi i} \int_{\partial E} \phi_A f_A dz \\ &= \sum_{k=1}^{2n} w_k f_A(a_k) = \left| \sum_{k=1}^{2n} w_k f_0(a_k) \right|, \end{aligned}$$

which gives the required equality. This completes the proof.

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DEPARTMENT OF MATHEMATICS
SCHOOL OF SCIENCE
NAGOYA UNIVERSITY
NAGOYA, 464
JAPAN