

## ON THE MEAN-VALUE PROPERTY OF HARMONIC FUNCTIONS

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ABSTRACT. In this note we show that if the areal mean-value theorem holds for a plane domain (subject to a mild regularity condition) for all integrable harmonic functions, then the domain must be a disk. It is also shown that if a plane domain with finite area has at least two boundary components which are continua then the mean-value property cannot hold for the class of all integrable harmonic functions with single-valued harmonic conjugates.

1. In 1962 Epstein<sup>1</sup> [2] proved the following theorem: "Let  $D$  be a simply connected domain of finite area and  $t$  a point of  $D$  such that, for every function  $u$  harmonic in  $D$  and integrable over  $D$ , the mean-value of  $u$  over the area of  $D$  equals  $u(t)$ . Then  $D$  is a disk and  $t$  its center." In a later paper Epstein and Schiffer extended the above result to domains in Euclidean space  $E^n$  replacing the simple connectivity hypothesis of the earlier paper by the assumption that the complement of  $D$  possess a nonempty interior. Nevertheless, the following theorem strongly suggests that, for plane regions at least, the simple connectedness of  $D$  is a necessary condition for the mean-value property to hold.

THEOREM 1. *Let  $D$  be a plane domain of finite area having at least two boundary components  $\gamma_1$  and  $\gamma_2$  which are continua. Denote by  $\mathcal{H}$  the class of functions  $u$  harmonic in  $D$  and integrable over  $D$ ; and by  $\mathcal{F} \subset \mathcal{H}$  the subclass consisting of functions possessing single-valued harmonic conjugates in  $D$ . Then  $\mathcal{F}$  (and a fortiori  $\mathcal{H}$ ) does not satisfy the mean-value property at any point  $t \in D$ ; that is, it is not the case that there exists a  $t \in D$  such that, for all  $u \in \mathcal{F}$ ,*

$$u(t) = \frac{1}{A} \iint_D u(z) \, dx dy,$$

where  $A$  denotes the area of  $D$ .

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2. Before proving Theorem 1 we will first establish some preliminary results. Given a point  $t$  in a plane region  $W$  we denote by  $p_0$  and  $p_1$  the principal functions (see, for example, [5]) with respect to the normal operators  $L_0$  and  $L_1$  and the given singularity  $t$ . Here  $p_1$  is defined with respect to the canonical partition  $Q$ . The functions  $P_0$  and  $P_1$  are defined by

$$P_\nu(z; t) = p_\nu(z; t) + ip_\nu^*(z; t), \quad \nu = 0, 1,$$

with

$$\lim_{\tau \rightarrow 0} (P_\nu(\tau; t) - 1/\tau) = 0,$$

where  $\tau$  is a parameter about  $t$  and  $p_\nu^*$  is the conjugate harmonic function of  $p_\nu$ .

Let  $\tilde{K}(z; t)$  be the kernel function for the class  $l_2(D)$  of square integrable analytic functions  $f$  in a domain  $D$  which possess single-valued integrals in  $D$ . Then we have

$$\text{LEMMA 1. } \tilde{K}(z; t) = (1/2\pi) (P_0'(z; t) - P_1'(z; t)).$$

A proof of this relation may be found in [6]. We also have

**LEMMA 2.** *Let  $W$  be a plane domain of connectivity  $n \geq 2$ , possessing at least two boundary components  $\gamma_1, \gamma_2$ , which are disjoint analytic Jordan curves. Then the function  $\frac{1}{2}(P_0 - P_1)$  is not univalent in  $W$ .*

**PROOF.** The function  $\frac{1}{2}(P_0 - P_1)$  is analytic in  $W \cup \gamma_1 \cup \gamma_2$ . Along  $\gamma_i, i = 1, 2$ ,

$$d(P_0 + P_1) - \overline{d(P_0 - P_1)} = 2(dp_1 + i * dp_0) = 0.$$

Therefore, on  $\gamma_i, i = 1, 2$ ,

$$\frac{1}{2}(P_0 - P_1) = \frac{1}{2}(\overline{P_0 + P_1}) + \text{const},$$

where the constant depends on  $\gamma_i$ . Denote by  $\gamma_i'$  the image of  $\gamma_i$  under  $\frac{1}{2}(P_0 - P_1)$ . Due to the mapping properties of  $\frac{1}{2}(P_0 + P_1)$ , we see that if  $\frac{1}{2}(P_0 - P_1)$  is univalent and if the connectivity  $n$  is  $\geq 2$ , then either  $\gamma_1'$  or  $\gamma_2'$  is not the outer boundary, the region encircled by it being disjoint from the image region. Since this is a contradiction, we conclude that  $\frac{1}{2}(P_0 - P_1)$  is not univalent.

**3. Proof of Theorem 1.** Assume to the contrary that  $\mathfrak{F}$  satisfies the mean-value property at a point  $t \in D$ . By the Schwarz inequality we observe that for each  $f(z) \in l_2(D)$ , the real and imaginary parts of  $f(z)$  are integrable over  $D$ , and so

$$f(t) = \iint_D f(z) \cdot A^{-1} dx dy.$$

On the other hand the equality  $f(t) = \iint_D f(z) \overline{\tilde{K}(z; t)} dx dy$  holds for each  $f \in l_2(D)$ . Since  $\tilde{K}(z; t)$  is uniquely determined by its reproducing property we conclude that

$$\tilde{K}(z; t) = A^{-1}.$$

This last relation together with Lemma 1 imply that  $\frac{1}{2}(P_0 - P_1)$  is a linear function of  $z$  and hence univalent. If  $\gamma_1$  and  $\gamma_2$  are not both disjoint analytic Jordan curves to begin with we can by repeated applications of the Riemann mapping theorem map  $D$  conformally onto a domain  $\tilde{D}$  with finite area such that  $\gamma_1$  and  $\gamma_2$  are mapped onto disjoint analytic Jordan curves. We note that if  $\phi$  is the one-to-one conformal map of  $D$  onto  $\tilde{D}$  then  $\tilde{P}_0 = P_0 \circ \phi^{-1}$  and  $\tilde{P}_1 = P_1 \circ \phi^{-1}$  are the corresponding principal functions for  $\tilde{D}$ . Since  $\frac{1}{2}(P_0 - P_1)$  is univalent on  $D$  it follows that  $\frac{1}{2}(\tilde{P}_0 - \tilde{P}_1)$  is univalent on  $\tilde{D}$ . But by Lemma 2 this is a contradiction. Hence  $\mathfrak{F}$  does not satisfy the mean-value property at the point  $t$  as claimed.

4. We now turn to the theorem of Epstein and Schiffer [3] which is as follows:

**THEOREM 2.** *Let  $D$  be any domain in Euclidean space  $E^n$ , possessing finite measure, and let the complement of  $D$  possess nonempty interior. Suppose that there exists a point  $t$  in  $D$  such that, for every function  $u$  harmonic in  $D$  and integrable over  $D$ , the mean-value of  $u$  over  $D$  equals  $u(t)$ . Then  $D$  is a sphere with center at  $t$ .*

Epstein and Schiffer remark at the end of their paper that due to the assumption made about the complement of  $D$ , Theorem 2 leaves open the possibility that there exists a domain  $D$  which has finite area, is dense in  $E^n$ , and for which the mean-value property stated in their theorem holds. We now show that for plane regions we can give a sharper formulation of Theorem 2 in that the assumption that the complement of  $D$  possess nonempty interior may be replaced by a weaker assumption. Because of this result we are able partially to answer the question posed by Epstein and Schiffer above. Note that the class of functions considered in Theorem 2 corresponds to the class  $\mathcal{H}$  considered in Theorem 1 when  $n = 2$ .

A plane point set  $E$  which is compact is said to belong to the class  $N_B$  if the unbounded component of the complement of  $E$  belongs to the class  $O_{AB}$  of Riemann surfaces which possess no nonconstant

bounded analytic functions (cf. Ahlfors-Beurling [1]). Sets in the class  $N_B$  are totally disconnected. We now state

**THEOREM 3.** *Let  $D$  be a plane domain with finite area having at least one boundary component  $\gamma$  which is a continuum. If  $\mathcal{H}$  satisfies the mean-value property at a point  $t \in D$  then  $D$  is a disk.*

**PROOF.** Since the mean-value property holds at the point  $t$  for  $\mathcal{H}$  it holds for the subclass  $\mathcal{F}$  of functions possessing single-valued harmonic conjugates in  $D$ . As in the proof of Theorem 1 we see that this implies that  $\frac{1}{2}(P_0 - P_1)$  is univalent. Because of Theorem 2 we may assume without loss of generality that  $D$  is dense in the entire plane. When this is so there are two possibilities to consider:

*Case 1.* Suppose that the complement of  $D$  with respect to the extended plane is the union  $\gamma \cup A$ , where  $A$  is the union of an at most countable number of compact sets of class  $N_B$ . Since a set of type  $N_B$  has 2-dimensional Hausdorff measure zero (cf. Sario-Oikawa [5]), and hence zero area,  $A$  has zero area. Also  $D$  has finite area by assumption and so  $\gamma$  must have infinite 2-dimensional Hausdorff measure. But this is impossible. Hence Case 1 does not in fact occur.

*Case 2.* Suppose now that the complement of  $D$  with respect to the extended plane is the union  $\gamma \cup B$ , where  $B$  is not an at most countable union of sets of type  $N_B$ . By the Riemann mapping theorem the extended plane less  $\gamma$  can be mapped conformally onto a disk with  $\gamma$  being mapped onto the bounding circle. The image of  $B$  under this mapping is a set  $\hat{B}$  which is again not an at most countable union of sets of type  $N_B$ . But by Theorems 1, 2 of Sakai [4] this implies that  $\frac{1}{2}(P_0 - P_1)$  is not univalent. It follows that Case 2 also does not occur, and this concludes the proof.

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