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On highly nonintegrable functions and homogeneous polynomials

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Abstract. We construct a sequence of homogeneous polynomials on the unit ball \mathbb{B}_d in \mathbb{C}^d which are big at each point of the unit sphere S. As an application we construct a holomorphic function on \mathbb{B}_d which is not integrable with any power on the intersection of \mathbb{B}_d with any complex subspace.

1. Introduction. Let S denote the unit sphere in the complex space \mathbb{C}^d . In the paper [5] a sequence $(p_n(z))_{n=0}^{\infty}$ of homogenous polynomials in \mathbb{C}^d was constructed such that $|p_n(z)| \leq 1$ for all n and all $z \in S$ and $\int_{\mathbb{S}} |p_n(z)|^2 d\sigma(z) \geq c > 0$ for all n. Such polynomials can be used to produce holomorphic functions in \mathbb{B}_d (the unit ball of \mathbb{C}^d) with "bad" behaviour on almost all slices (cf. [5], Remark 1.10). The "almost all" restriction is caused by the fact that each $p_n(z)$ has zeros on S (unless d = 1, which is a trivial case), and to conclude something on all slices one has to control the location of the sets where $p_n(z)$ is small. On the other hand, from the function theory point of view it is interesting to have results for all slices (see e.g. [2]). In this note we construct a sequence of homogeneous polynomials which allows us to control behaviour on all slices. Our arguments in this note are modifications of some arguments from [5], [7] and [1]. As an application we construct a holomorphic function in the unit ball \mathbb{B}_d which is not integrable with any power on any slice.

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1.1. Geometric notions. In the complex d-dimensional space \mathbb{C}^d we will always consider the natural scalar product $\langle \cdot, \cdot \rangle$. On the unit sphere \mathbb{S} we

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will consider a unitarily invariant pseudo-metric $\rho(z_1, z_2)$ defined as

(1)
$$\varrho(z_1, z_2) := \sqrt{1 - |\langle z_1, z_2 \rangle|}.$$

It is clear that $\rho(z_1, z_2) = 0$ if and only if $z_1 = \lambda z_2$ for some $\lambda \in \mathbb{C}$ (and clearly $|\lambda| = 1$). As usual, we denote by B(z; r) the open ball with center z and radius r, i.e.

$$B(z_0; r) := \{ z \in \mathbb{S} : \varrho(z_0, z) < r \}.$$

There is a natural, unitarily invariant (Lebesgue) measure on S. We normalize it so that the measure of the whole sphere S equals 1 and we denote this measure by σ . Using (1.4.5) of [4] we easily compute that

(2)
$$\sigma(B(z;r)) = (2r^2 - r^4)^{d-1}.$$

This clearly gives

(3)
$$r^{2d-2} \le \sigma(B(z;r)) \le 2^{d-1}r^{2d-2}.$$

Clearly for small r's the constant on the right hand side can be made as close to 1 as we wish. A subset $A \subset \mathbb{S}$ is called α -separated if $\rho(z_1, z_2) > \alpha$ for all distinct elements z_1 and z_2 of A. It is clear that for $\alpha > 0$ each α -separated subset of \mathbb{S} is finite. We will consider maximal α -separated sets. We always mean maximal in the sense of inclusion of sets.

2. Some homogeneous polynomials. All homogeneous polynomials of degree n constructed in this paper will have the form

(4)
$$p(z) = \sum_{j=1}^{s} \langle z, \zeta_j \rangle^n$$

for some finite subset $\{\zeta_1, \ldots, \zeta_s\}$ of S. In order to be able to control values of the polynomial p we will usually assume that the set $\{\zeta_1, \ldots, \zeta_s\}$ is α -separated for some α . The natural and useful degree of separation for polynomials of degree n is $1/\sqrt{n}$. We start with two lemmas on separated sets.

LEMMA 1. Suppose that $\{\zeta_1, \ldots, \zeta_s\}$ is a C/\sqrt{N} -separated subset of \mathbb{S} . For $z \in \mathbb{S}$ let

$$A_k(z) := \left\{ i : \frac{kC}{2\sqrt{N}} \le \varrho(z,\zeta_i) \le \frac{(k+1)C}{2\sqrt{N}} \right\}.$$

Then for k = 1, 2, ... the set $A_k(z)$ has at most $2^{d-1}(k+2)^{2d-2}$ elements. The set $A_0(z)$ has at most one element. Proof. The assertion about A_0 is clear. Since the balls $B(\zeta_j; C/(2\sqrt{N}))$ are disjoint and

$$\bigcup_{i \in A_k(z)} B\left(\zeta_i; \frac{C}{2\sqrt{N}}\right) \subset B\left(z; \frac{(k+2)C}{2\sqrt{N}}\right)$$

we get

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$$A_{k}(z) \leq \# \left\{ i : \varrho(z,\zeta_{i}) < \frac{(k+1)C}{2\sqrt{N}} \right\}$$

$$\leq \frac{\sigma \left(B\left(z; \frac{(k+2)C}{2\sqrt{N}}\right) \right)}{\sigma \left(B\left(z; \frac{C}{2\sqrt{N}}\right) \right)}$$

$$\leq \frac{2^{d-1} \left(\frac{(k+2)C}{2\sqrt{N}} \right)^{2d-2}}{\left(\frac{C}{2\sqrt{N}} \right)^{2d-2}} = 2^{d-1} (k+2)^{2d-2}. \blacksquare$$

LEMMA 2. If $A \subset \mathbb{S}$ is α/\sqrt{N} -separated then for each $\beta > \alpha$ there exists an integer $K = K(\alpha, \beta)$ such that A can be partitioned into K disjoint β/\sqrt{N} -separated sets.

Proof. Let us select from A a maximal β/\sqrt{N} -separated subset A_1 . Next from $A \setminus A_1$ we select a maximal β/\sqrt{N} -separated subset A_2 . We continue in this way till we exhaust A. Let A_s be the last non-empty set in this procedure. Take $\zeta \in A_s$. Since A_{s-1} is a maximal β/\sqrt{N} -separated subset of $A \setminus \bigcup_{j=1}^{s-2} A_j$ we see that $\zeta \notin A_{s-1}$, so $B(\zeta; \beta/\sqrt{N}) \cap A_{s-1} \neq \emptyset$. Analogously $B(\zeta; \beta/\sqrt{N}) \cap A_{s-2} \neq \emptyset$ etc. So we see that $B(\zeta; \beta/\sqrt{N})$ contains at least sdistinct elements of A. Looking at the measures of balls as in Lemma 1 we see that $B(\zeta; \frac{\beta+\alpha/2}{\sqrt{N}})$ contains s disjoint balls of radius $\alpha/(2\sqrt{N})$. From (3) we obtain

$$s\left(\frac{\alpha}{2\sqrt{N}}\right)^{2d-2} \le 2^{d-1} \left(\frac{\beta + \alpha/2}{\sqrt{N}}\right)^{2d-2}$$

so $s \leq 2^{3d-3}(\beta/\alpha+1/2)^{2d-2}$. This gives the required decomposition.

Now we are ready to state some estimates for polynomials (4).

PROPOSITION 1. There exists a constant C (rather large) such that for all integers N large enough, for each C/\sqrt{N} -separated subset $\{\zeta_1, \ldots, \zeta_s\}$ of \mathbb{S} and each integer k with $N \leq k \leq 2N$ the polynomial

$$p(z) := \sum_{j=1}^{s} \langle z, \zeta_j \rangle^k$$

satisfies

(i) $|p(z)| \leq 2$ for all $z \in \mathbb{S}$,

(ii) $|p(z)| \ge 0.5$ for each $z \in \mathbb{S}$ such that $\varrho(z, \zeta_j) \le 1/(4\sqrt{N})$ for some $j = 1, \ldots, s$.

Proof. Note that if $\rho(z,\zeta_j) \ge \alpha/\sqrt{N}$ and $N \le k \le 2N$ then

(5)
$$|\langle z, \zeta_j \rangle^k| \le (1 - \alpha^2/N)^k \le e^{-\alpha^2 k/N} \le e^{-\alpha^2}$$

Consider the sets $A_k(z)$ defined in Lemma 1. From Lemma 1 we obtain

$$|p(z)| \le \sum_{j=1}^{s} |\langle z, \zeta_j \rangle|^k \le \sum_{k=0}^{\infty} \sum_{i \in A_k(z)} |\langle z, \zeta_i \rangle|^k$$
$$\le 1 + \sum_{k=1}^{\infty} e^{-(kC/2)^2} 2^{d-1} (k+2)^{2d-2}.$$

It is clear that we can fix a C > 0.5 such that

$$\sum_{k=1}^{\infty} e^{-(kC/2)^2} 2^{d-1} (k+2)^{2d-2} \le 0.1.$$

Such a choice of C clearly ensures (i).

For a fixed j and $z \in \mathbb{S}$ such that $\rho(z, \zeta_j) < 1/(4\sqrt{N})$ we have, for $i \neq j$,

(6)
$$\varrho(z,\zeta_i) \ge \frac{C}{\sqrt{N}} - \frac{1}{4\sqrt{N}} \ge \frac{1}{4\sqrt{N}}.$$

This shows that

$$|\langle z, \zeta_j \rangle^k| \ge \left(1 - \frac{1}{16N}\right)^k \ge \left(1 - \frac{1}{16N}\right)^{2N}$$

so for N large enough we have

(7)
$$|\langle z, \zeta_j \rangle^k| \ge (1/3)^{1/8} \ge 0.87.$$

Analogously to the argument for (i) we see from (6) that

(8)
$$\sum_{i \neq j} |\langle z, \zeta_i \rangle^k| \le \sum_{k=1}^{\infty} \sum_{i \in A_k(z)} |\langle z, \zeta_i \rangle^k| \le 0.1.$$

Since

$$p(z)| \ge |\langle z, \zeta_j \rangle^k| - \sum_{i \ne j} |\langle z, \zeta_i \rangle^k|,$$

from (7) and (8) we obtain (ii). \blacksquare

Now we are ready for the main technical result of this note.

THEOREM 1. There exists an integer k = k(d) and a sequence $p_n(z)$ of homogeneous polynomials of degree n (for n large enough) such that

(i) $|p_n(z)| \leq 2$ for all $z \in \mathbb{S}$,

(ii) for each s (large enough), $\sum_{n=ks}^{k(s+1)-1} |p_n(z)| \ge 0.5$ for all $z \in \mathbb{S}$.

Proof. Let k be the integer given by Lemma 2 for $\alpha = 0.25$ and $\beta = C$ where C is the constant given by Proposition 1. For N = sk (and such that the estimate of Proposition 1 holds) fix a maximal $1/(4\sqrt{N})$ -separated subset $A \subset \mathbb{S}$ and using Lemma 2 divide it into k disjoint C/\sqrt{N} -separated subsets $A_0, A_1, \ldots, A_{k-1}$. For n = sk + j we define

$$p_n(z) := \sum_{\zeta \in A_j} \langle z, \zeta \rangle^n$$

From Proposition 1 we infer that $|p_n(z)| \le 2$ (so (i) holds) and $|p_n(z)| \ge 0.5$ for

$$z \in \bigcup_{\zeta \in A_j} B\left(\zeta; \frac{1}{4\sqrt{N}}\right).$$

Since $A = \bigcup_{l=0}^{k-1} A_l$ is a maximal $1/(4\sqrt{N})$ -separated subset of S we infer that

$$\bigcup_{j=0}^{k-1} \bigcup_{\zeta \in A_j} B\left(\zeta; \frac{1}{4\sqrt{N}}\right) = \bigcup_{\zeta \in A} B\left(\zeta; \frac{1}{4\sqrt{N}}\right) = \mathbb{S}.$$

This gives (ii). \blacksquare

Remark 1. The sets A_j used in the above proof need not be maximal C/\sqrt{N} -separated subsets of S. If we enlarge them to get such subsets, say \widetilde{A}_j , then there are signs ε_{ζ}^n such that the polynomials

$$\widetilde{p}_n(z) = \sum_{\zeta \in \widetilde{A}_j} \varepsilon_{\zeta}^n \langle z, \zeta \rangle^r$$

will satisfy

$$\int_{\mathbb{S}} |\widetilde{p}_n(z)|^2 \, d\sigma(z) > c > 0$$

for all n and some C. This follows from the arguments following Lemma 2.7 of [5]. Clearly those polynomials will also satisfy (i) and (ii) of Theorem 1.

R e m a r k 2. The possibility of generalizing arguments from [5] to yield results like our Theorem 1 was known to A. B. Aleksandrov. In his paper [1] he states (Theorem 4) that there is a K (depending only on the dimension d) such that for each n there are homogeneous polynomials $p_n^s(z)$ of degree n, where $s = 1, \ldots, K$, such that for some constants $C \ge c > 0$ we have $C \ge \sum_{s=1}^{K} |p_n^s(z)| \ge c > 0$ for all $s \in \mathbb{S}$. It is easy to modify our proof of Theorem 1 to get this fact.

3. An application. As an easy application of Theorem 1 let us show the following fact:

The function

$$\sum_{n} n^{\ln n} p_n(z) =: f(z)$$

is a holomorphic function in \mathbb{B}_d such that for each hyperplane $\Pi \subset \mathbb{C}^d$ and any p > 0,

(9)
$$\int_{\Pi \cap \mathbb{B}_d} |f(z)|^p \, d\nu(z) = \infty$$

where $d\nu$ is the volume measure on $\Pi \cap \mathbb{B}_d$.

Since $|p_n(z)| \leq 2|z|^n$ and the series $\sum n^{\ln n} |z|^n$ converges for |z| < 1 we see that f(z) is a holomorphic function in \mathbb{B}_d . Hence we easily see that (9) is equivalent to

(10)
$$\int_{z \in \Pi, \, 0.5 < |z| < 1} |f(z)|^p \, d\nu(z) = \infty.$$

Writing (10) in polar coordinates (see e.g. 1.4.3 in [4]) we see that in order to show (9) it suffices to consider complex lines Π only. It is also clear that only small p's matter. Thus we must show that for each $w \in \mathbb{S}$ and each 1 > p > 0 the function $g_w(\lambda) := f(\lambda w)$ defined for $\lambda \in \mathbb{C}$ and $|\lambda| < 1$ satisfies

(11)
$$\int_{|\lambda|<1} |g_w(\lambda)|^p \, d\nu(\lambda) = \infty.$$

But it is known (cf. [3] or [6]) that if a function $g(\lambda) = \sum_{n=0}^{\infty} a_n \lambda^n$ on the unit disc satisfies

$$\int_{\lambda|<1} |g(z)|^p \, d\nu(\lambda) < \infty$$

then

(12)
$$|a_n| = o(n^{2/p-1}).$$

But $g_w(\lambda)$ has the power series expansion

$$g_w(\lambda) = \sum_n n^{\ln n} p_n(w) \lambda^n$$

so we infer from Theorem 1 that (12) does not hold. This shows our claim.

This example improves a bit upon Theorem 1 of [2].

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