

Measures of finite pluricomplex energy

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Abstract. We study a complex Monge–Ampère type equation of the form

$$(dd^c u)^n = \frac{ke^{-u}dV}{\int e^{-u}dV}.$$

1. Introduction. This paper is a revised version of [C5]. We study a complex Monge–Ampère type equation of the form

$$(dd^c u)^n = \frac{ke^{-u}dV}{\int e^{-u}dV},$$

where dV denotes the Lebesgue measure in \mathbb{C}^n . We denote by $\Omega \subseteq \mathbb{C}^n$, $n \geq 1$, a bounded, connected, open, and hyperconvex set. Let \mathcal{E}_0 , \mathcal{F}_1 and \mathcal{F} be the energy classes introduced in [C2, C3] (see Section 2 for details). For more information the reader may wish to consult [BB], [BT2], [CZ1], [GKY], [Kol] and [Ko2].

2. Preliminaries. We denote by \mathcal{E}_0 the family of all bounded plurisubharmonic functions φ defined on Ω such that

$$\lim_{z \rightarrow \xi} \varphi(z) = 0 \quad \text{for every } \xi \in \partial\Omega, \quad \text{and} \quad \int_{\Omega} (dd^c \varphi)^n < \infty,$$

where $(dd^c \cdot)^n$ is the complex Monge–Ampère operator, normalized so that $dd^c = (i/\pi)\partial\bar{\partial}$. Assume now u that is a function such that there exists a decreasing sequence $\{u_j\} \subset \mathcal{E}_0$ that converges pointwise to u on Ω as $j \rightarrow \infty$. For $p \geq 1$, we say that

2010 *Mathematics Subject Classification:* Primary 32U20, 32W20; Secondary 32U05.

Key words and phrases: complex Monge–Ampère operator, Dirichlet’s problem, plurisubharmonic function.

Received 11 August 2018; revised 28 January 2019.

Published online 24 May 2019.

- $u \in \mathcal{F}_p$ if

$$\sup_{j \geq 1} \int_{\Omega} ((-u_j)^p + 1)(dd^c u_j)^n < \infty;$$

- $u \in \mathcal{E}_p$ if

$$\sup_{j \geq 1} \int_{\Omega} (-u_j)^p (dd^c u_j)^n < \infty;$$

- $u \in \mathcal{F}$ if

$$\sup_{j \geq 1} \int_{\Omega} (dd^c u_j)^n < \infty.$$

The complex Monge–Ampère operator is well-defined on these classes. See e.g. [C2, C3, CZ1, Ko1] for further information about these energy classes.

THEOREM 2.1. *Let $p \geq 1$ and $n \geq 2$. Then there exists a constant $D(n, p) \geq 1$, depending only on n and p , such that for any u_0, u_1, \dots, u_n in \mathcal{E}_p ,*

$$\begin{aligned} & \int_{\Omega} (-u_0)^p dd^c u_1 \wedge \dots \wedge dd^c u_n \\ & \leq D(n, p) \left(\int_{\Omega} (-u_0)^p (dd^c u_0)^n \right)^{p/(n+p)} \dots \left(\int_{\Omega} (-u_n)^p (dd^c u_n)^n \right)^{1/(n+p)}. \end{aligned}$$

Furthermore, $D(n, 1) = 1$ and $D(n, p) \geq 1$ for $p \neq 1$.

Proof. This is Theorem 3.4 in [P] (see also [AC1, ACP, C2, CP2]). ■

It was proved in [AC1] (see also [AC2]) that for $p \neq 1$ the constant $D(n, p)$ in Theorem 2.1 is strictly greater than 1. The following variant of Theorem 2.1 is proved in [C3].

THEOREM 2.2. *Let $n \geq 2$. For any $u_0, u_1, \dots, u_n \in \mathcal{F}$,*

$$\begin{aligned} & \int_{\Omega} (-u_0) dd^c u_1 \wedge \dots \wedge dd^c u_n \\ & \leq \left(\int_{\Omega} (-u_0) (dd^c u_1)^n \right)^{1/n} \dots \left(\int_{\Omega} (-u_0) (dd^c u_n)^n \right)^{1/n}. \end{aligned}$$

3. Mean field equation. We consider \mathcal{F} as a convex cone in $L^1(\Omega, dV)$. Theorems 2.1 and 2.2 show that for $u, v \in \mathcal{F}$,

$$\left(\int_{\Omega} (dd^c(u+v))^n \right)^{1/n} \leq \left(\int_{\Omega} (dd^c u)^n \right)^{1/n} + \left(\int_{\Omega} (dd^c v)^n \right)^{1/n},$$

and for $u, v \in \mathcal{E}_1$,

$$(3.1) \quad \left(\int_{\Omega} -(u+v)(dd^c(u+v))^n \right)^{1/(n+1)} \\ \leq \left(\int_{\Omega} -u(dd^c u)^n \right)^{1/(n+1)} + \left(\int_{\Omega} -v(dd^c v)^n \right)^{1/(n+1)}.$$

To show (3.1), we use Theorem 2.1 to get

$$\int_{\Omega} -(u+v)(dd^c(u+v))^n = \int_{\Omega} (-u)(dd^c(u+v))^n + \int_{\Omega} (-v)(dd^c(u+v))^n \\ \leq \left(\int_{\Omega} -u(dd^c u)^n \right)^{1/(n+1)} \left(\int_{\Omega} -(u+v)(dd^c(u+v))^n \right)^{n/(n+1)} \\ + \left(\int_{\Omega} -v(dd^c v)^n \right)^{1/(n+1)} \left(\int_{\Omega} -(u+v)(dd^c(u+v))^n \right)^{n/(n+1)} \\ = \left(\left(\int_{\Omega} -u(dd^c u)^n \right)^{1/(n+1)} + \left(\int_{\Omega} -v(dd^c v)^n \right)^{1/(n+1)} \right) \\ \cdot \left(\int_{\Omega} -(u+v)(dd^c(u+v))^n \right)^{n/(n+1)}.$$

Hence, \mathcal{E}_1 is convex. Define

$$A_q = \left\{ u \in \mathcal{F} : \left(\int_{\Omega} (dd^c u)^n \right)^{1/n} \leq q \right\} \\ B_q = \left\{ u \in \mathcal{E}_1 : \left(\int_{\Omega} -u(dd^c u)^n \right)^{1/(n+1)} \leq q \right\} \\ C_q = \left\{ u \in \mathcal{F}_1 : \left(\int_{\Omega} -(u+1)(dd^c u)^n \right)^{1/(n+1)} \leq q \right\}.$$

Then A_q and C_q are compact (by the Banach–Alaoglu theorem) and convex. However, B_q is convex but not compact (cf. [C2, Example 3.11]).

LEMMA 3.1. *Assume $u_j, u \in \mathcal{E}_1$ and $\sup \int_{\Omega} -u_j(dd^c u_j)^n < \infty$. If $u_j \rightarrow u$ as distributions when $j \rightarrow \infty$, then $u_j \rightarrow u$ in $L^1((dd^c w)^n)$ for every $w \in \mathcal{E}_1$.*

Proof. Let $m > 0$. Then

$$|u - u_j| \\ \leq |u - \max(u, mw) + \max(u, mw) - \max(u_j, mw) + \max(u_j, mw) - u_j| \\ \leq \max(u, mw) - u + |\max(u, mw) - \max(u_j, w)| + \max(u_j, mw) - u_j,$$

so

$$\begin{aligned} \int_{\Omega} |u - u_j|(dd^c w)^n &\leq \int_{\Omega} (\max(u, mw) - u)(dd^c w)^n \\ &+ \int_{\Omega} |\max(u, mw) - \max(u_j, w)|(dd^c w)^n + \int_{\Omega} (\max(u_j, mw) - u_j)(dd^c w)^n. \end{aligned}$$

On the right hand side, when $m \rightarrow \infty$, the first integral tends to 0 by monotone convergence; the second tends to 0 as $j \rightarrow \infty$ by [CK, Lemma 1.4]. We use Theorems 4.1 below and 2.1 to estimate the third term:

$$\begin{aligned} &\int_{\Omega} (\max(u_j, mw) - u_j)(dd^c w)^n \\ &\leq \int_{\{u_j < mw\}} -u_j(dd^c w)^n = \int_{\Omega} -u_j \chi_{\{u_j < mw\}}(dd^c w)^n \\ &\leq \left(\int_{\Omega} -u_j(dd^c u_j)^n \right)^{1/(n+1)} \left(\int_{\Omega} -w \frac{u_j}{mw}(dd^c w)^n \right)^{n/(n+1)} \leq \frac{\text{const}}{m^{n/(n+1)}} \rightarrow 0 \end{aligned}$$

as $m \rightarrow \infty$. ■

REMARK 3.2. In connection with Lemma 3.1 recall that it may happen that

$$\int_{\Omega} -u_j(dd^c u_j)^n = 1$$

but $u_j \rightarrow 0$ as distributions when $j \rightarrow \infty$.

THEOREM 3.3 ([CP1]). *There exists a constant C such that*

$$\sup |u - v| \leq C \|g - h\|_2^{1/n}$$

for all $u, v \in \mathcal{F}$, where $(dd^c u)^n = g dV$, $(dd^c v)^n = h dV$ and $f, g \in L^2(dV)$.

THEOREM 3.4 ([ACKPZ]). *There exists a constant $a_n > 0$, depending only on n , such that for any $0 \leq \mu < n$ and $u \in \mathcal{F}_1$ such that $\int_{\Omega} (dd^c u)^n \leq \mu^n$, we have*

$$(3.2) \quad \int_{\Omega} e^{-2u} dV \leq \left(\pi^n + a_n \frac{\mu}{(n - \mu)^n} \right) \delta_{\Omega}^{2n},$$

where δ_{Ω} is the diameter of Ω .

THEOREM 3.5. *For every $b > 1/(2n)^n$ there exists a constant $B > 0$ such that*

$$\int_{\Omega} \exp(-u) dV \leq B \exp \left(b \int_{\Omega} (-u)(dd^c u)^n \right) \quad \text{for all } u \in \mathcal{E}_1.$$

Proof. Set

$$a = \int_{\Omega} (-u)(dd^c u)^n.$$

Then

$$\begin{aligned} (dd^c u)^n &= \chi_{\{u > -ab\}}(dd^c u)^n + \chi_{\{u \leq -ab\}}(dd^c u)^n \\ &= \chi_{\{u > -ab\}}(dd^c \max(u, -ab))^n + \chi_{\{u \leq -ab\}}(dd^c u)^n \\ &\leq (dd^c \max(u, -ab))^n + \chi_{\{u \leq -ab\}}(dd^c u)^n. \end{aligned}$$

Solve $(dd^c w)^n = \chi_{\{u \leq -ab\}}(dd^c u)^n$ for $w \in \mathcal{F}$. By [C2, Theorem 4.5],

$$u \geq \max(u, -ab) + w,$$

and since

$$\int_{\Omega} (dd^c w)^n \leq \frac{a}{ab} < (2n)^n$$

it follows from Theorem 3.4 that there exists a constant $B > 0$ such that

$$\int_{\Omega} \exp(-u) dV \leq B \exp(ab)$$

and the proof is complete. ■

REMARK 3.6. A stronger version of Theorem 3.5 is proved in [BB].

Recall Schauder's fixed point theorem [S] in our setting: Suppose A is a convex and compact subset of \mathcal{F} . If $T : A \rightarrow A$ is a continuous map, then there is $u \in A$ with $u = T(u)$.

THEOREM 3.7. *For every $k < (2n)^n$ there is a function $u \in \mathcal{E}_0 \cap \mathcal{C}$ with*

$$(dd^c u)^n = \frac{ke^{-u} dV}{\int_{\Omega} e^{-u} dV}.$$

Proof. We define

$$A = \left\{ u \in \mathcal{F} : \int_{\Omega} (dd^c u)^n \leq k \right\}.$$

Note that using Theorems 3.3 and 3.4 we can consider the map $A \ni u \mapsto T(u) \in A$ where $T(u)$ is the unique function in \mathcal{F} with

$$(dd^c T(u))^n = \frac{ke^{-u} dV}{\int_{\Omega} e^{-u} dV}.$$

Choose m such that $\left(\frac{m}{m-1}\right)^n k < (2n)^n$. By Theorem 3.4, there is a constant c such that

$$\begin{aligned} \int_{\Omega} -T(u)(dd^c T(u))^n &= \frac{k \int_{\Omega} -T(u)e^{-u} dV}{\int_{\Omega} e^{-u} dV} \\ &\leq k \left(\int_{\Omega} (-T(u))^m dV \right)^{1/m} \left(\int_{\Omega} e^{-\frac{m}{m-1}u} dV \right)^{(m-1)/m} \leq (m!)^{1/m} kc \end{aligned}$$

for all $u \in A$. Hence $T(u) \in \mathcal{F}_1$, and Theorems 3.3 and 3.4 now imply that $T(u) \in \mathcal{E}_0 \cap \mathcal{C}$.

It remains to show that T is continuous on A . It is enough by Theorem 3.3 to prove that if $u_j, u \in A$ and $u_j \rightarrow u$ as distributions when $j \rightarrow \infty$, then

$$\frac{e^{-u_j}}{\int_{\Omega} e^{-u_j} dV} \rightarrow \frac{e^{-u}}{\int_{\Omega} e^{-u} dV} \quad \text{in } L^2(dV) \text{ as } j \rightarrow \infty.$$

Choose $t, p > 1$ so that $kt^n < n^n$ and $1/t + 1/p = 1$ and define $w_j = (\sup_{k \geq j} u_k)^*$. Now,

$$\int_{\Omega} |e^{-u_j} - e^{-u}|^2 dV \leq 2 \int_{\Omega} |e^{-u_j} - e^{-w_j}|^2 dV + 2 \int_{\Omega} |e^{-u} - e^{-w_j}|^2 dV$$

and

$$\begin{aligned} \int_{\Omega} |e^{-u_j} - e^{-w_j}|^2 dV &= \int_{\Omega} e^{-2u_j} |1 - e^{u_j - w_j}|^2 dV \\ &\leq \left(\int_{\Omega} e^{-2tu_j} dV \right)^{1/t} \left(\int_{\Omega} |1 - e^{u_j - w_j}|^{2p} dV \right)^{1/p} \\ &\leq C \left(2p \int_{\Omega} (w_j - u_j) dV \right)^{1/p} \rightarrow 0 \quad \text{as } j \rightarrow \infty \end{aligned}$$

by Lemma 3.1. The constant C can be estimated using Theorem 3.5. ■

4. Dirichlet's problem. In this section we study \mathcal{F}_1 . We say that a non-negative Radon measure μ belongs to \mathcal{M}_1 if there exists a constant A such that

$$\int_{\Omega} (-u) d\mu \leq A \left(\int_{\Omega} (-u) (dd^c u)^n \right)^{1/(n+1)} \quad \text{for all } u \in \mathcal{E}_0.$$

Note that \mathcal{M}_1 with fixed A is convex, and $\mu(P)$ is zero for every pluripolar P and every $\mu \in \mathcal{M}_1$. The next theorem is a special case of a theorem in [C2].

THEOREM 4.1. *Let μ be a non-negative Radon measure. Then the following conditions are equivalent:*

- (1) *there exists a function $u \in \mathcal{F}_1$ such that $(dd^c u)^n = \mu$;*
- (2) *$\mu \in \mathcal{M}_1$.*

Theorem 4.1 gives a complete characterization of measures for which there exists a solution of the Dirichlet problem for the complex Monge–Ampère operator in the class \mathcal{F}_1 . The solutions of the Dirichlet problem in Theorem 4.1 are always unique (see [C2, Theorem 4.5]).

Proof of Theorem 4.1. It follows from Theorem 2.2 that (1) implies (2). To prove the opposite implication, we construct a convergent sequence.

It is no loss of generality to assume that μ has compact support. So let $\mu \in \mathcal{M}_1$ with compact support. Let Q_j be a standard smoothing kernel (see e.g. [K]) and put $\mu_j = Q_j * \mu$, which is a well-defined non-negative

compactly supported smooth function. Solve, using [BT1], $(dd^c u_j)^n = \mu_j$ for $u_j \in \mathcal{E}_0$. We show that this sequence converges to the solution of the Dirichlet problem, i.e.

$$u = \lim_{j \rightarrow \infty} \left(\sup_{k \geq j} u_k \right)^* \in \mathcal{F}_1 \quad \text{and} \quad (dd^c u)^n = \mu.$$

Choose a weak*-convergent subsequence, again denoted by u_j , converging weak* to u . Then by the construction of u_j we have

$$\int_{\Omega} -u_j (dd^c u_j)^n \leq \int_{\Omega} -u_j d\mu \leq A \left(\int_{\Omega} (-u_j) (dd^c u_j)^n \right)^{1/(n+1)},$$

so it follows from integration by parts that

$$\int_{\Omega} - \left(\sup_{k \geq j} u_k \right)^* \left(dd^c \left(\sup_{k \geq j} u_k \right)^* \right)^n \leq \int_{\Omega} -u_j (dd^c u_j)^n \leq A^{(n+1)/n}.$$

Note that integration by parts also gives the inequality

$$\int_{\Omega} v d\mu \leq \int_{\Omega} v (dd^c u)^n$$

for all negative plurisubharmonic functions v (see [C4]). Theorem 2.1 gives

$$\begin{aligned} \int_{\Omega} -u d\mu &= \lim_{j \rightarrow \infty} \int_{\Omega} -u (dd^c u_j)^n \\ &\leq \left(\int_{\Omega} -u (dd^c u)^n \right)^{1/(n+1)} \lim_{j \rightarrow \infty} \left(\int_{\Omega} -u_j (dd^c u_j)^n \right)^{n/(n+1)}. \end{aligned}$$

We will show that

$$\lim_{j \rightarrow \infty} \int_{\Omega} -u_j (dd^c u_j)^n \leq \int_{\Omega} -u d\mu,$$

which implies that $\int_{\Omega} u d\mu = \int_{\Omega} u (dd^c u)^n$. Let $j \leq k$. Then

$$\begin{aligned} \int_{\Omega} -u_j (dd^c u_j)^n &\leq \int_{\Omega} -u_j (dd^c u_k)^n \\ &\leq \left(\int_{\Omega} -u_j (dd^c u_j)^n \right)^{1/(n+1)} \left(\int_{\Omega} -u_k (dd^c u_k)^n \right)^{n/(n+1)} \end{aligned}$$

so $\int_{\Omega} -u_j (dd^c u_j)^n$ is increasing to some $c < \infty$. Theorem 2.2 gives

$$\begin{aligned} \int_{\Omega} -u_j (dd^c u_j)^n &\leq \int_{\Omega} -u_k dd^c u_j \wedge (dd^c u_k)^{n-1} \\ &\leq \left(\int_{\Omega} -u_k (dd^c u_j)^n \right)^{1/n} \left(\int_{\Omega} -u_k (dd^c u_k)^n \right)^{(n-1)/n}. \end{aligned}$$

Hence,

$$\int_{\Omega} -u_j(dd^c u_j)^n \leq \left(\int_{\Omega} -u_k(dd^c u_j)^n \right)^{1/n} c^{(n-1)/n}.$$

Now

$$\lim_{k \rightarrow \infty} \int_{\Omega} -u_k(dd^c u_j)^n = \int_{\Omega} Q_j * u d\mu = \int_{\Omega} -u(dd^c u_j)^n$$

since $Q_j * u_k$ tends uniformly to $Q_j * u$ on the support of μ as $k \rightarrow \infty$ and we have $\int_{\Omega} u d\mu = \int_{\Omega} u(dd^c u)^n$ since $\lim_{j \rightarrow \infty} \int_{\Omega} -u(dd^c u_j)^n = \int_{\Omega} -u d\mu$ by construction.

Let now $v \in \mathcal{E}_0$ be given. For $t \geq 0$ we have

$$\begin{aligned} \int_{\Omega} -(u+tv)\mu &= \lim_{j \rightarrow \infty} \int_{\Omega} -(u+tv)(dd^c u_j)^n \\ &\leq \left(\int_{\Omega} -(u+tv)(dd^c u + tv)^n \right)^{1/(n+1)} \lim_{j \rightarrow \infty} \left(\int_{\Omega} -u_j(dd^c u_j)^n \right)^{n/(n+1)} \\ &= \left(\int_{\Omega} -(u+tv)(dd^c u + tv)^n \right)^{1/(n+1)} \left(\int_{\Omega} -u(dd^c u)^n \right)^{n/(n+1)} \\ &\leq \frac{1}{n+1} \int_{\Omega} -(u+tv)(dd^c u + tv)^n + \frac{n}{n+1} \int_{\Omega} -u(dd^c u)^n. \end{aligned}$$

This is an inequality between two polynomials in t . The polynomials are equal at $t = 0$ so the coefficients for their first order terms satisfy the same inequality. The coefficient for the left hand side is $\int_{\Omega} -v d\mu$ and for the right hand side $\int_{\Omega} -v(dd^c u)^n$. Therefore $\int_{\Omega} -v d\mu \leq \int_{\Omega} -v(dd^c u)^n$ for every $v \in \mathcal{E}_0$ and since we already know the opposite inequality we have proved that $\mu = (dd^c u)^n$, by [C3]. The function u is uniquely determined, so the original sequence was already weak*-convergent to u . ■

REMARK 4.2. It follows from Rainwater's lemma [R] that every probability measure μ can be decomposed as $\mu = \mu_1 + \mu_2$, where $\mu_1 = f(dd^c v)^n$ for a $v \in \mathcal{F}$ so the solutions u_j to $(dd^c u_j)^n = \min(f, j)(dd^c v)^n$ decrease to u as $j \rightarrow \infty$, and μ_2 is concentrated on a pluripolar set.

REMARK 4.3. Let μ be a positive measure with $\mu(\Omega) < \infty$ and $\mu(P) = 0$ for every pluripolar set P . Then there is a unique function $u \in \mathcal{F}$ with $(dd^c u)^n = \mu$. It is interesting to note that by [CZ2] the equation $-w(dd^c w)^n = (dd^c u)^n$ has a unique solution $w \in \mathcal{E}_1$.

In this paper, we have only considered measures that had no mass on a pluripolar set. What about measures with pluripolar support?

5. The variational method. We end this paper with a quick look at a classical method to solve the Dirichlet problem. See [ACC], [BB], [BBGZ] or [GKY] and [C2, C3] for calculations.

Let $u, v \in \mathcal{E}_1$, and assume that v is continuous. For $t < 0$, put

$$P(u + tv) = \sup\{w \in \mathcal{E}_1 : w \leq u + tv\}.$$

Then $P(u + tv) \in \mathcal{E}_1$ (see [ACC]). Write

$$e(u) = \int_{\Omega} -u(dd^c u)^n,$$

and let $J : \mathcal{E}_1 \rightarrow \mathbb{R}$ be a continuous functional on \mathcal{E}_1 . Put

$$F(u) = \frac{1}{n+1}e(u) + J(u).$$

If

$$\liminf_{t \rightarrow 0^-} \frac{J(P(u + tv)) - J(u)}{t} \geq \liminf_{t \rightarrow 0^+} \frac{J(u + tv) - J(u)}{t}$$

for all $v \in \mathcal{E}_0 \cap C$ and if u_m is a minimum point of F , then

$$\int_{\Omega} -v(dd^c u_m)^n + J'(u_m + tv)|_{t=0} = 0 \quad \text{for all } v \in \mathcal{E}_0 \cap C.$$

EXAMPLE 5.1. Take $J(u) = -\log \int_{\Omega} e^{-u} dV$. Then J is defined on \mathcal{E}_1 and Theorem 3.3 shows that we only have to minimize over a compact convex subset. A calculation shows that

$$\liminf_{t \rightarrow 0^-} \frac{J(P(u + tv)) - J(u)}{t} \geq \lim_{t \rightarrow 0^+} \frac{J(u + tv) - J(u)}{t} = \frac{\int_{\Omega} v e^{-u} dV}{\int_{\Omega} e^{-u} dV}$$

for all $v \in \mathcal{E}_0 \cap C$, so

$$-(dd^c u_m)^n + \frac{e^{-u_m} dV}{\int_{\Omega} e^{-u_m} dV} = 0.$$

Let $v \in \mathcal{E}_0 \cap C$. Then for $t < 0$ we have

$$\begin{aligned} \frac{J(P(u + tv)) - J(u)}{t} &= \frac{\log \frac{\int_{\Omega} e^{-P(u+tv)} dV}{\int_{\Omega} e^{-u} dV}}{-t} = \frac{\log \left(1 + \frac{\int_{\Omega} (e^{-P(u+tv)} - e^{-u}) dV}{\int_{\Omega} e^{-u} dV} \right)}{-t} \\ &\geq \frac{\int_{\Omega} (e^{-P(u+tv)} - e^{-u}) dV}{\int_{\Omega} e^{-u} dV} = \frac{\int_{\Omega} e^{-u} (e^{-P(u+tv)+u} - 1) dV}{\int_{\Omega} e^{-u} dV} \\ &\geq \frac{\log \left(1 + \frac{\int_{\Omega} e^{-u} (-P(u+tv)+u) dV}{\int_{\Omega} e^{-u} dV} \right)}{-t} \\ &= \frac{\log \left(1 + \frac{\int_{\Omega} e^{-u} (-P(u+tv)+u+tv) dV}{\int_{\Omega} e^{-u} dV} - \frac{\int_{\Omega} e^{-u} tv dV}{\int_{\Omega} e^{-u} dV} \right)}{-t} \\ &\geq \frac{\log \left(1 - \frac{\int_{\Omega} e^{-u} tv dV}{\int_{\Omega} e^{-u} dV} \right)}{-t} \rightarrow \frac{\int_{\Omega} e^{-u} v dV}{\int_{\Omega} e^{-u} dV} \quad \text{as } t \rightarrow 0. \quad \blacksquare \end{aligned}$$

Acknowledgments. It is a great pleasure for me to thank Per Åhag for many interesting discussions.

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