

## A GENERALIZATION OF THE $\cos \pi \rho$ THEOREM

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**ABSTRACT.** Let  $f$  be an entire function, and let  $\beta$  and  $\lambda$  be positive numbers with  $\beta \leq \pi$  and  $\beta\lambda < \pi$ . Let  $E(r) = \{\theta: \log |f(re^{i\theta})| > \cos \beta\lambda \log M(r)\}$ . It is proved that either there exist arbitrarily large values of  $r$  for which  $E(r)$  contains an interval of length at least  $2\beta$ , or else  $\lim_{r \rightarrow \infty} r^{-\lambda} \log M(r, f)$  exists and is positive or infinite. For  $\beta = \pi$  this is Kjellberg's refinement of the  $\cos \pi \rho$  theorem.

**1. Introduction.** Let  $f$  be an entire function. The classical  $\cos \pi \rho$  theorem (see [4, Chapter 3] for its history) asserts that if  $f$  has order  $\rho$ , with  $0 < \rho < 1$ , then

$$(1) \quad \limsup_{r \rightarrow \infty} \frac{\log m(r)}{\log M(r)} \geq \cos \pi \rho,$$

where  $M(r)$  and  $m(r)$  denote  $\sup |f(z)|$  and  $\inf |f(z)|$  on  $|z| = r$ , respectively.

Kjellberg [11] proved a striking improvement of this theorem. He showed that, for any number  $\lambda \in (0, 1)$ , either  $\log m(r) > \cos \pi \lambda \log M(r)$  holds for certain arbitrarily large values of  $r$  or else  $\lim_{r \rightarrow \infty} r^{-\lambda} \log M(r)$  exists and is positive or infinite. (The case  $\lambda = 1/2$  had been proved earlier by Heins [7].) A consequence of Kjellberg's theorem is that if  $f$  has lower order  $\rho^* \in (0, 1)$  then the  $\limsup$  in (1) is  $\geq \cos \pi \rho^*$ . We remark that in this theorem it is not necessary to make any assumption about the order of  $f$ .

In this note I shall prove the following result:

**Theorem 1.** *Let  $f$  be a nonconstant entire function. Let  $\beta$  and  $\lambda$  be numbers with  $0 < \lambda < \infty$ ,  $0 < \beta \leq \pi$ ,  $\beta\lambda < \pi$ . Then either*

- (a) *there exist arbitrarily large values of  $r$  for which the set of  $\theta$  such that  $\log |f(re^{i\theta})| > \cos \beta\lambda \log M(r)$  contains an interval of length at least  $2\beta$ , or else*
- (b)  *$\lim_{r \rightarrow \infty} r^{-\lambda} \log M(r)$  exists, and is positive or infinite.*

For  $\beta = \pi$  this is Kjellberg's theorem. For  $\beta = \pi/2\lambda$  the theorem provides a sharpening of results of Arima [1] and Heins [8, p. 121].

The possibility that there might be a result like the one in Theorem 1 was suggested to me by A. Weitsman. I would also like to acknowledge some very

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Drasin and Shea [5], [6] have characterized functions extremal for the  $\cos \pi \rho$  theorem, that is, those entire functions  $f$  of order  $\rho \in (0, 1)$  for which equality holds in (1). It would be interesting to determine what sort of functions are extremal, in a similar sense, for Theorem 1.

Theorem 1 suggests an analogous problem for meromorphic functions. For a given number  $\alpha$ , what can we say about the size of the set

$$E_{\alpha}(r) = \{\theta: \log |f(re^{i\theta})| > \alpha T(r, f)\},$$

where  $T(r, f)$  denotes the Nevanlinna characteristic of  $f$ ? For  $\alpha = 0$  the author has proved [2], [3] the "spread relation":

$$\limsup_{r \rightarrow \infty} \text{meas } E_0(r) \geq \min \{2\pi, 4\rho^{-1} \sin^{-1}(\delta/2)^{1/2}\},$$

where  $\rho$  is the lower order of  $f$  and  $\delta = \delta(\infty, f)$  is the Nevanlinna deficiency of  $f$  at  $\infty$ . It is also known ([12], [13], [14], [15]) that certain hypotheses on  $\alpha$ ,  $\delta$ , and  $\rho$  insure that  $\limsup_{r \rightarrow \infty} E_{\alpha}(r) = 2\pi$ .

The proof of Theorem 1 depends on two key inequalities involving an auxiliary function  $\mu(r)$ . In §2 we state the inequalities and then show how the conclusion of the theorem follows from them. In §§3, 4 we obtain some results about harmonic functions which are needed to prove the inequalities, and in §§5, 6 we prove the inequalities themselves.

**2. The auxiliary functions and key inequalities.** Let  $f$  be entire and nonconstant. Consider the function  $u$  defined by

$$u(r, \theta, \phi) = \int_{-\theta}^{\theta} \log |f(re^{i(\omega + \phi)})| d\omega$$

where  $0 \leq r < \infty$ ,  $0 \leq \theta \leq \pi$ , and  $\phi$  is any real number. This function was introduced by the author in [2], where it was shown (Statements (3.9) and (3.10)) that

- (2) *for each fixed  $\phi$ ,  $u(r, \theta, \phi)$  is a subharmonic function of  $re^{i\theta}$  in  $0 < \theta < \pi$  and, for each fixed  $\theta \in [0, \pi]$ ,  $u(r, \theta, \phi)$  is a subharmonic function of  $re^{i\phi}$  in the whole plane.*

We remark that the statements (3.9) and (3.10) of [2] do not cover the cases when  $\theta$  is fixed and has the value zero or  $\pi$ . However, for  $\theta = 0$  we have  $u = 0$  and for  $\theta = \pi$  we have

$$u(r, \pi, \phi) = 2\pi[N(r, 0, f) + k \log r + \log |c_k|]$$

where  $N$  has its usual meaning and  $c_k$  is the first nonvanishing coefficient in the Maclaurin series of  $f$ . The function in the brackets is a convex function of  $\log r$ , hence is a subharmonic function of  $re^{i\phi}$ . Thus (2) still holds when  $\theta = 0$  and  $\theta = \pi$ .

Now consider the function  $v(z)$  defined in the upper half plane by

$$(3) \quad v(re^{i\theta}) = \sup_{\phi} u(r, \theta, \phi) \quad (0 \leq \theta \leq \pi).$$

Alternatively,

$$(4) \quad v(re^{i\theta}) = \sup_I \int_I \log |f(re^{i\omega})| d\omega$$

where the sup is taken over all  $\omega$ -intervals  $I$  of length exactly  $2\theta$ . This  $v(z)$  is the same, except for a factor of  $2\pi$ , as the functions  $m_1(z)$  and  $T_1(z)$  considered by the author in [2].

**Proposition 1.** (a) For each fixed  $re^{i\theta}$  there exists an interval  $I$  of length  $2\theta$  for which the sup in (3) is attained.

(b)  $v(z)$  is subharmonic in  $\text{Im } z > 0$  and continuous on  $\text{Im } z \geq 0$ , except perhaps at  $z = 0$ .

(c) For each fixed  $\beta \in (0, \pi]$ ,  $v(re^{i\beta})$  is a nondecreasing convex function of  $\log r$ ,  $0 < r < \infty$ .

(d) Define

$$v_{\theta}(r) = \lim_{\theta \rightarrow 0+} \theta^{-1} [v(re^{i\theta}) - v(r)] = \lim_{\theta \rightarrow 0+} \theta^{-1} v(re^{i\theta}).$$

Then  $v_{\theta}(r) = 2 \log M(r, f)$  ( $0 < r < \infty$ ).

**Proof.** (a) For  $re^{i\theta}$  fixed,  $u(r, \theta, \phi)$  is a continuous periodic function of  $\phi$ . Take a  $\phi$  for which  $u(r, \theta, \phi)$  is maximal, and let  $I$  be the interval of length  $2\theta$  centered at  $\phi$ .

(b) The continuity statement follows from a routine argument. The definition (3), together with (2), shows that  $v(re^{i\theta})$  is the supremum of a family of subharmonic functions of  $re^{i\theta}$ . Such a function is always subharmonic, provided it is upper semicontinuous, and this is certainly the case here.

(c) The definition (3), together with (2), allows us to interpret  $v(re^{i\beta})$  as the maximum modulus of a function of  $re^{i\phi}$  which is subharmonic in the whole plane. This implies the conclusion (c).

(d) For any interval  $I$  of length  $2\theta$  we have  $\int_I \log |f(re^{i\omega})| d\omega \leq 2\theta \log M(r)$ . This implies

$$(5) \quad \limsup_{\theta \rightarrow 0+} \theta^{-1} v(re^{i\theta}) \leq 2 \log M(r).$$

On the other hand, let  $re^{i\phi_0}$  be a point such that  $\log |f(re^{i\phi_0})| = \log M(r)$ . Then  $v(re^{i\theta}) \geq \int_{-\theta}^{\theta} \log |f(r \exp \{i(\phi_0 + \omega)\})| d\omega$ . Dividing by  $\theta$  and letting  $\theta \rightarrow 0$  we obtain

$$\liminf_{\theta \rightarrow 0+} \theta^{-1} v(re^{i\theta}) \geq 2 \log M(r),$$

which with (5), proves (d). This completes the proof of Proposition 1.

Fix  $\beta \in (0, \pi]$ . Let  $I(r)$  be an interval of length  $2\beta$  such that  $v(re^{i\beta}) = \int_{I(r)} \log |f(re^{i\omega})| d\omega$ . Define

$$\mu(r) = \inf \{ \log |f(re^{i\omega})| : \omega \in I(r) \}.$$

Then conclusion (a) of Theorem 1 will hold if

$$(6) \quad \mu(t) > (\cos \beta \lambda) \log M(t)$$

for arbitrarily large values of  $t$ .

In the inequalities below it is assumed that  $\beta$  and  $\lambda$  satisfy the hypotheses of Theorem 1.

**Key inequality I.** There exist positive constants  $C_1, C_2$ , depending only on  $\beta$  and  $\lambda$ , such that whenever  $f(0) = 1$ , we have

$$(7) \quad \int_r^s \frac{\mu(t) - (\cos \beta \lambda) \log M(t)}{t^{1+\lambda}} dt > C_1 \frac{\log M(r)}{r^\lambda} - C_2 \frac{\log M(2s)}{s^\lambda} \quad (0 < r < s < \infty).$$

**Key inequality II.** Let

$$Q(r, t) = 2r\pi^{-2}(r^2 - t^2)^{-1} \log rt^{-1}, \quad \gamma = \beta/\pi.$$

Then, if  $\limsup_{r \rightarrow \infty} r^{-\lambda} \log M(r) < \infty$ , we have

$$(8) \quad \log M(r^\gamma) \leq \int_0^\infty [\mu(t^\gamma) + \log M(t^\gamma)] Q(r, t) dt \quad (0 < r < \infty).$$

Once we have these inequalities the proof of Theorem 1 is completed by exactly the same reasoning as that used by Kjellberg in [10] and [11]. Let

$$A = \liminf_{r \rightarrow \infty} r^{-\lambda} \log M(r), \quad B = \limsup_{r \rightarrow \infty} r^{-\lambda} \log M(r).$$

If  $A = B = \infty$  then conclusion (b) of Theorem 1 holds. If  $B = \infty$  and  $A < \infty$  we can find arbitrarily large values of  $r$  and  $s$ , with  $r < s$ , such that the right-hand side of (7) is positive. So, if  $f(0) = 1$ , then (6) holds for some  $t > r$  and we are done. If  $B = 0$  and  $f(0) = 1$  then  $r^{-\lambda} \log M(r) > 0$  for  $r > 0$ . For each fixed  $r$  the right-hand side of (7) is positive for all sufficiently large  $s$ , and again we are done.

The restriction  $f(0) = 1$  can be removed in the usual way. Let  $g$  be the entire function with  $g(0) = 1$  and  $f(z) = cz^k g(z)$  ( $c \neq 0$ ). Then

$$(9) \quad \log M(r, g) = \log M(r, f) - \log |c| - k \log r,$$

and  $\mu(r, g)$  can be chosen so that (9) holds with  $\mu$  in place of  $\log M$ . Using (7) with  $g$  in place of  $f$  we easily deduce

$$\begin{aligned} \int_r^s \frac{\mu(t, f) - \cos \beta \lambda \log M(t, f)}{t^{1+\lambda}} dt &> c_1 r^{-\lambda} (\log M(r, f) - \log |c| - k \log r) \\ &\quad - c_2 s^{-\lambda} (\log M(2s, f) - \log |c| - k \log 2s) \\ &\quad - (\lambda r^\lambda)^{-1} (1 - \cos \beta \lambda) \log |c|^{-1} \quad (1 \leq r < s < \infty). \end{aligned}$$

Arguing as above, with obvious modifications, we find that if  $B = \infty$  and  $A < \infty$ , or if  $B = 0$  and  $f$  is not a polynomial, then (6) holds for arbitrarily large values of  $t$ . (For  $f$  a polynomial (6) holds for all sufficiently large values of  $t$ .)

Now consider the case  $0 < B < \infty$ , so that (8) holds. If (6) is false for all sufficiently large  $t$  then

$$(10) \quad \mu(t) \leq (\cos \beta \lambda) \log M(t) \quad (t \geq t_0).$$

Dividing  $f$  by a large positive constant, if necessary, we can assume that (10) holds for all  $t > 0$ . (See the argument on p. 6 of [11].) Putting (10) in (8) we obtain

$$\log M(r^\gamma) \leq \int_0^\infty (1 + \cos \beta \lambda) \log M(t^\gamma) Q(r, t) dt.$$

Proceeding as in §4 of [11], with  $\gamma\lambda$  in place of  $\lambda$ , we arrive at

$$\lim_{r \rightarrow \infty} \frac{\log M(r^\gamma)}{r^{\gamma\lambda}} = B > 0$$

so that (b) of Theorem 1 holds.

**3. A class of harmonic functions.** In this section  $B(t)$  will always stand for a nondecreasing convex function of  $\log t$  on  $(0, \infty)$  satisfying

$$B(0) = B(0+) = 0, \quad B(t) = O(t^\rho) \quad (t \rightarrow \infty)$$

for some  $\rho \in (0, 1)$ .

The function  $B(t)$  is absolutely continuous. Let  $B_1(t)$  denote its logarithmic derivative,  $B_1(t) = tB'(t)$ . Then  $B_1$  exists a.e., and is a nonnegative nondecreasing function of  $t$ .

Since  $B(2t) \geq \int_t^{2t} B_1(s) s^{-1} ds \geq B_1(t) \log 2$  it follows that

$$(11) \quad B_1(t) = O(t^\rho) \quad (t \rightarrow \infty).$$

Similarly,  $B(t^{1/2}) - B(t) \geq B_1(t)(\log t^{1/2} - \log t)$ , so

$$(12) \quad \lim_{t \rightarrow 0} \left( \log \frac{1}{t} \right) B_1(t) = 0.$$

The Poisson integral

$$h(re^{i\theta}) = \frac{1}{\pi} \int_0^\infty B(t) \frac{r \sin \theta}{t^2 + r^2 + 2tr \cos \theta} dt$$

is harmonic in the slit plane  $|\arg z| < \pi$ , is zero on the positive axis and tends to  $B(r)$  as  $\theta \rightarrow \pi -$ , the convergence being uniform on bounded subsets of  $(0, \infty)$ .

The purpose of this section is to obtain some results about  $b_\theta = \partial h / \partial \theta$ . These results generalize known properties of entire functions. Let

$$F(z) = \prod_{n=1}^{\infty} \left(1 + \frac{z}{a_n}\right)$$

where  $0 < a_n < a_{n+1}$  and  $n^{1/\rho} = O(a_n)$ . Then  $B(t) = N(t, 0, f) = \sum \log^+(t/a_n)$  satisfies our hypotheses, and  $B_1(t) = n(t, 0, f)$ . In this case the Poisson integral  $b$  has a representation  $b(re^{i\theta}) = \pi^{-1} \int_0^\theta \log |F(re^{i\phi})| d\phi$ , since the right-hand side is a function harmonic in the upper half plane which has the same boundary values as  $b$ . Thus  $b_\theta(re^{i\theta}) = \pi^{-1} \log F(re^{i\theta})$ . In particular,

$$b_\theta(r) = \pi^{-1} \log M(r, F), \quad b_\theta(re^{i\pi}) = \pi^{-1} \log m(r, F).$$

The reader might find it helpful to keep this special case in mind in what follows.

**Proposition 2.**

$$(13) \quad b_\theta(re^{i\theta}) = \frac{1}{\pi} \int_0^\infty \log \left| 1 + \frac{r}{t} e^{i\theta} \right| dB_1(t) \quad (|\theta| < \pi).$$

This generalizes the well-known formula  $\log |F(re^{i\theta})| = \int_0^\infty \log |1 + rt^{-1} e^{i\theta}| dn(t)$ .

**Proof.** We differentiate the Poisson integral with respect to  $\theta$ ; use

$$\frac{\partial}{\partial \theta} \left( \frac{r \sin \theta}{t^2 + r^2 + 2tr \cos \theta} \right) = - \frac{\partial}{\partial t} \operatorname{Re} \frac{re^{i\theta}}{(t + re^{i\theta})}$$

and integrate by parts. The result is

$$b_\theta(re^{i\theta}) = \frac{1}{\pi} \int_0^\infty B_1(t) \operatorname{Re} \left( \frac{re^{i\theta}}{t(t + re^{i\theta})} \right) dt.$$

Using

$$\operatorname{Re} \frac{re^{i\theta}}{t(t + re^{i\theta})} = - \frac{\partial}{\partial t} \log \left| 1 + \frac{re^{i\theta}}{t} \right|,$$

doing another integration by parts, and observing (11), (12), we obtain (13).

**Proposition 3.**

$$(14) \quad \lim_{\theta \rightarrow \pi -} \frac{B(r) - h(re^{i\theta})}{\pi - \theta} = \lim_{\theta \rightarrow \pi -} b_\theta(re^{i\theta}) = \frac{1}{\pi} \int_0^\infty \log \left| 1 - \frac{r}{t} \right| dB_1(t).$$

The above integral is always well defined, but it may be  $-\infty$  for some values of  $r$ .

**Proof.** Fix  $r \in (0, \infty)$ . Since  $\log |1 + re^{i\theta}/t|$  is a decreasing function of  $\theta$  on  $(0, \pi)$ , and since  $\log |1 + re^{i\theta}/t| \leq \log(1 + r/t)$  ( $0 < \theta \leq \pi$ ) with  $\int_0^\infty \log(1 + r/t) dB_1(t) = h_\theta(r) < \infty$ , the monotone convergence theorem shows that

$$\lim_{\theta \rightarrow \pi-} \frac{1}{\pi} \int_0^\infty \log \left| 1 + \frac{re^{i\theta}}{t} \right| dB_1(t) = \frac{1}{\pi} \int_0^\infty \log \left| 1 - \frac{r}{t} \right| dB_1(t).$$

Because of (13), this proves the second equality in (14).

The proof of the other equality seems to require a slightly more elaborate argument. Take  $\theta \in (0, \pi)$ . From Proposition 2 we deduce

$$h(re^{i\theta}) = \int_0^\theta h_\theta(re^{i\phi}) d\phi = \frac{1}{\pi} \int_0^\infty dB_1(t) \int_0^\theta \log \left| 1 + \frac{re^{i\phi}}{t} \right| d\phi.$$

Now

$$B(r) = \int_0^\infty \log^+ \frac{r}{t} dB_1(t) = \frac{1}{\pi} \int_0^\infty dB_1(t) \int_0^\pi \log \left| 1 + \frac{r}{t} e^{i\phi} \right| d\phi.$$

So, setting  $A(r, \theta) = \pi^{-1} \int_0^\pi \log |1 + re^{i\phi}| d\phi$  we see that

$$(15) \quad B(r) - h(re^{i\theta}) = \int_0^\infty A(rt^{-1}, \theta) dB_1(t).$$

A calculation shows

$$\pi(\pi - \theta) \frac{\partial}{\partial \theta} \frac{A(r, \theta)}{\pi - \theta} = -\log |1 + re^{i\theta}| + \frac{1}{\pi - \theta} \int_0^\pi \log |1 + re^{i\phi}| d\phi.$$

The monotonicity of  $\log |1 + re^{i\phi}|$  thus implies

$$\frac{\partial}{\partial \theta} \frac{A(r, \theta)}{\pi - \theta} < 0 \quad (0 < \theta < \pi).$$

Hence, for  $r$  and  $t$  fixed,  $(\pi - \theta)^{-1} A(r/t, \theta) \searrow$  as  $\theta \nearrow \pi$ . In particular,

$$\frac{1}{\pi - \theta} A\left(\frac{r}{t}, \theta\right) < \frac{1}{\pi} A\left(\frac{r}{t}, 0\right) = \log^+ \frac{r}{t}.$$

Now  $\int_0^\infty \log^+(r/t) dB_1(t) = B(r) < \infty$ , so, when we divide (15) by  $\pi - \theta$  and let  $\theta \nearrow \pi$  the monotone convergence theorem is again applicable. Since  $\lim_{\theta \rightarrow \pi-} (\pi - \theta)^{-1} A(r/t, \theta) = \pi^{-1} \log |1 - r/t|$ , the other equality in (14) is thus established.

From now on we will denote the quantity appearing in (14) by  $h_\theta(-r)$ .

**Proposition 4.** Let  $\sigma \in (0, 1)$ . There exist positive constants  $k_1, k_2$ , depending only on  $\sigma$ , such that

$$(16) \quad \int_r^s \frac{h_\theta(-t) - (\cos \pi\sigma) h_\theta(t)}{t^{1+\sigma}} dt > k_1 \frac{h_\theta(r)}{r^\sigma} - k_2 \frac{h(s)}{s^\sigma} \quad (0 < r < s < \infty).$$

This generalizes the inequality (23) in Kjellberg's paper [10].

**Proof.** Let  $J$  be the integral in (16). Using Propositions 3 and 2, with  $\theta = 0$ , we deduce

$$(17) \quad J = \int_0^\infty dB_1(u) \int_r^s t^{-(1+\sigma)} [\log |1 - t/u| - \cos \pi\sigma \log(1 + t/u)] dt.$$

Kjellberg has shown [9], [10, p. 192] that

$$\begin{aligned} \int_r^s t^{-(1+\sigma)} [\log |1 - t/u| - \cos \pi\sigma \log(1 + t/u)] dt \\ > k_1 r^{-\sigma} \log(1 + r/u) - k_2 s^{-\sigma} \log(1 + s/u) \quad (0 < u < \infty), \end{aligned}$$

where  $k_1, k_2$  are positive and depend only on  $\sigma$ . Putting this in (17), and using Proposition 2, with  $\theta = 0$ , we obtain (16).

**Proposition 5.**

$$(18) \quad b_\theta(r) = \int_0^\infty [b_\theta(t) + b_\theta(-t)] Q(r, t) dt.$$

Here  $Q$  is as in the statement of key inequality II. This generalizes the identity (15) in Kjellberg's paper [11].

**Proof.** The function  $b_\theta$  is harmonic in the half plane  $|\theta| < \pi/2$  and is continuous on the closure (we define  $b_\theta(0) = 0$ ). From (13) it follows easily that  $0 \leq b_\theta(re^{i\theta}) \leq b_\theta(r) = O(r^\rho)$  ( $|\theta| \leq \pi/2, r \rightarrow \infty$ ). Thus  $b_\theta$  can be represented in the half plane by the Poisson integral of its boundary values. Since  $b_\theta(iy) = b_\theta(-iy)$  for real  $y$ , we have

$$(19) \quad b_\theta(r) = \frac{2r}{\pi} \int_0^\infty b_\theta(iy) \frac{dy}{r^2 + y^2} \quad (0 < r < \infty).$$

Now we show that  $b_\theta$  is also the Poisson integral of its boundary values on the real axis. Take  $\delta \in (0, \frac{1}{2}\pi)$  and consider  $b_\theta(re^{i(\theta-\delta)})$  as a function of  $re^{i\theta}$  in the upper half plane. It follows easily from (13) that  $\sup_{0 \leq \theta \leq \pi} |b_\theta(re^{i(\theta-\delta)})| = O(r^\rho)$  ( $r \rightarrow \infty$ ) for each fixed  $\delta$ . Since  $b_\theta(re^{i(\theta-\delta)})$  is continuous in the closed half plane, we have

$$b_\theta(iye^{-i\delta}) = \frac{y}{\pi} \int_0^\infty [b_\theta(te^{-i\delta}) + b_\theta(te^{i(\pi-\delta)})] \frac{dt}{t^2 + y^2} \quad (0 < y < \infty).$$

Let  $\delta \downarrow 0$ . Then  $b_\theta(te^{-i\delta}) \uparrow b_\theta(t)$  and  $b_\theta(te^{i(\pi-\delta)}) \downarrow b_\theta(-t)$ , with  $b_\theta(te^{i(\pi-\delta)}) \leq b_\theta(t)$ . Since  $b_\theta(t)$  is integrable with respect to  $(t^2 + y^2)^{-1} dt$ , we can apply the monotone convergence theorem and conclude

$$(20) \quad b_\theta(iy) = \frac{y}{\pi} \int_0^\infty [b_\theta(t) + b_\theta(-t)] \frac{dt}{t^2 + y^2} \quad (0 < y < \infty).$$

Putting (20) in (19) and changing the order of integration, we get (18). (To see that Fubini's theorem is applicable here, consider, for fixed  $r$ ,



$$\begin{aligned}
 F(t, y) &= [b_\theta(t) + b_\theta(-t)] \frac{y}{(r^2 + y^2)(t^2 + y^2)} \\
 &= 2b_\theta(t) \frac{y}{(r^2 + y^2)(t^2 + y^2)} - [b_\theta(t) - b_\theta(-t)] \frac{y}{(r^2 + y^2)(t^2 + y^2)} \\
 &= F_1(t, y) - F_2(t, y).
 \end{aligned}$$

Then  $F_1 \geq 0$ ,  $F_2 \geq 0$ , and it is easy to verify that  $\int_0^\infty dt \int_0^\infty F_1(t, y) dy < \infty$ .

#### 4. More results on harmonic functions.

**Proposition 6.** Let  $b$  be harmonic and bounded in  $|z| < R$ . Let  $\alpha \in (0, 1)$ . Then

$$|b_\theta(z)| \leq k(\alpha) \frac{|z|}{R} \sup_\phi |h(Re^{i\phi})| \quad (|z| \leq \alpha R),$$

where  $k(\alpha)$  depends only on  $\alpha$ .

**Proof.** We have

$$h(re^{i\theta}) = \frac{1}{2\pi} \int_0^{2\pi} h(Re^{i\phi}) \frac{R^2 - r^2}{R^2 + r^2 - 2Rr \cos(\theta - \phi)} d\phi.$$

Differentiation with respect to  $\theta$  and simple estimates show

$$|b_\theta(re^{i\theta})| \leq \sup_\phi |h(Re^{i\phi})| \cdot \frac{(R^2 - r^2)2rR}{(R - r)^4} \quad (0 < r < R).$$

If  $r \leq \alpha R$  then  $(R - r)^3 \geq (1 - \alpha)^3 R^3$ , so

$$\frac{(R^2 - r^2)2rR}{(R - r)^4} = \frac{(R + r)2rR}{(R - r)^3} \leq \frac{4rR^2}{(1 - \alpha)^3 R^3} = k(\alpha) \frac{r}{R}$$

and we are done.

The next result is a local version of Proposition 4 in which no assumption is made about the growth of the boundary function  $B(t)$ .

**Proposition 7.** Let  $B(t)$  be a nondecreasing convex function of  $\log t$  on  $(0, \infty)$  with  $B(0) = B(0+) = 0$ . Let  $g(\phi)$  be bounded and measurable on  $(0, \pi)$ . Let  $b$  be the function which is bounded and harmonic in the half disk  $\{z: |z| < R, \operatorname{Im} z > 0\}$  and has the following boundary values:

$$h(Re^{i\phi}) = g(\phi), \quad h(r) = 0, \quad h(-r) = B(r) \quad (0 < r < R).$$

Let  $\sigma \in (0, 1)$ ,  $\alpha \in (0, 1)$ . Suppose  $0 < r < s = \alpha R$ . Then

$$(21) \quad \int_r^s \frac{b_\theta(-t) - (\cos \pi\sigma)b_\theta(t)}{t^{1+\sigma}} dt > k_1 \frac{b_\theta(r)}{r^\sigma} - k(\alpha, \sigma) \frac{B(\alpha^{-1}R) + M_1}{s^\sigma}$$

where  $k_1$  is as in Proposition 4,  $k(\alpha, \sigma)$  is a positive constant depending only on  $\alpha$  and  $\sigma$ , and  $M_1 = \sup_{0 < \phi < \pi} |g(\phi)|$ .

**Proof.** Define  $B^*(t)$  by

$$\begin{aligned} B^*(t) &= B(t) & (0 < t \leq R) \\ &= B_1(R) \log(t/R) + B(R) & (R < t < \infty) \end{aligned}$$

where  $B_1(t) = tB'(t)$ . Then  $B^*$  satisfies the hypotheses of the  $B$  in §3. Define  $b_1$  in the slit plane  $|\arg z| < \pi$  by

$$b_1(re^{i\theta}) = \frac{1}{\pi} \int_0^\infty B^*(t) \frac{r \sin \theta}{t^2 + r^2 + 2tr \cos \theta} dt.$$

Define  $b_2$  in the half disk by  $b_2 = b - b_1$ . Then  $b_2(x) = 0$  for  $-R < x < R$ , so  $b_2$  has a harmonic extension to the full disk  $|z| < R$ .

Let  $J$  be the integral in (21), and let  $J_1, J_2$  be the corresponding integrals with  $b$  replaced by  $b_1$  and  $b_2$ . Proposition 4 can be used to estimate  $J_1$ , so we have

$$\begin{aligned} J &= J_1 + J_2 > k_1 \frac{(b_1)_\theta(r)}{r^\sigma} - k_2 \frac{(b_1)_\theta(s)}{s^\sigma} + J_2 \\ (22) \quad &= k_1 \frac{b_\theta(r)}{r^\sigma} - k_1 \frac{(b_2)_\theta(r)}{r^\sigma} - k_2 \frac{(b_1)_\theta(s)}{s^\sigma} + J_2. \end{aligned}$$

Let  $M_2 = \sup_{0 < \phi < \pi} |b_2(\operatorname{Re} i\phi)|$ . By Proposition 6 we have

$$(23) \quad r^{-\sigma} |(b_2)_\theta(r)| \leq k(\alpha) r R^{-1} r^{-\sigma} M_2 < k(\alpha) M_2 R^{-\sigma}.$$

Another application of Proposition 6 gives

$$\begin{aligned} |J_2| &\leq \int_r^s \frac{|(b_2)_\theta(-t)| + |(b_2)_\theta(t)|}{t^{1+\sigma}} dt \\ (24) \quad &\leq 2k(\alpha) M_2 R^{-1} \int_r^s t^{-\sigma} dt < 2k(\alpha)(1-\sigma)^{-1} M_2 R^{-1} s^{1-\sigma} \\ &< 2k(\alpha)(1-\sigma)^{-1} M_2 R^{-\sigma}. \end{aligned}$$

Using Proposition 2 with  $\theta = 0$ , and integrating by parts twice, we find

$$\begin{aligned} (b_1)_\theta(s) &= \frac{1}{\pi} \int_0^\infty \frac{s}{(t+s)^2} B^*(t) dt \\ &= \frac{1}{\pi} \int_0^R \frac{s}{(t+s)^2} B(t) dt + \frac{1}{\pi} \int_R^\infty [B(R) + B_1(R) \log(t/R)] \frac{s}{(t+s)^2} dt. \end{aligned}$$

Since  $B(t) \leq B(R)$  for  $0 < t < R$  and  $s = \alpha R$ , we have

$$\begin{aligned}(b_1)_\theta(s) &\leq \frac{1}{\pi} B(R) \int_0^\infty \frac{s}{(t+s)^2} dt + \frac{1}{\pi} B_1(R) \int_R^\infty (\log(t/R)) \frac{s}{(t+s)^2} dt \\ &= \frac{1}{\pi} B(R) + \frac{1}{\pi} B_1(R) \int_1^\infty \log t \frac{\alpha}{(t+\alpha)^2} dt.\end{aligned}$$

Now  $(\log t) \alpha / (t + \alpha)^2 < t^{1/2} / (1 + t)^2$  ( $1 < t < \infty$ ,  $0 < \alpha < 1$ ), so the last integral is  $< 2$ . Hence

$$(25) \quad (b_1)_\theta(s) < \pi^{-1}(B(R) + 2B_1(R)).$$

Using (23), (24), (25) in (22) and remembering  $s = \alpha R$ , we obtain

$$(26) \quad J > k_1 b_\theta(r)/r^\sigma - k_1(\alpha, \sigma) s^{-\sigma} (B(R) + 2B_1(R) + M_2)$$

where  $k_1(\alpha, \sigma)$  is a positive constant depending on  $\alpha$  and  $\sigma$ .

Now  $b_2 = b - b_1$ , so  $M_2 \leq M_1 + \sup_{\theta \in (0, \pi)} |b_1(Re^{i\theta})|$ .

Using the Poisson integral representation of  $b_1$  and the definition of  $B^*$ , one can easily deduce  $|b_1(Re^{i\theta})| \leq B_1(R) + B(R)$  ( $0 < \theta < \pi$ ). Hence

$$(27) \quad M_2 \leq M_1 + B_1(R) + B(R).$$

Putting (27) in (26), and using

$$B(R) \leq B(\alpha^{-1}R), \quad B_1(R) \leq \frac{1}{(\log \alpha^{-1})} \int_R^{\alpha^{-1}R} B_1(t) \frac{dt}{t} \leq \frac{B(\alpha^{-1}R)}{(\log \alpha^{-1})},$$

we obtain (21).

**5. Proof of key inequality I.** We are assuming  $f(0) = 1$ . This implies that  $v(z)$ , defined by (3), is continuous in the closed upper half plane, with  $v(0) = 0$ .

Fix  $R > 0$ . Define  $D$  by  $D = \{z: 0 < |z| < R, 0 < \arg z < \beta\}$ . Let  $H$  be the bounded harmonic function in  $D$  which has the following boundary values:

$$\begin{aligned}H(r) &= 0, \quad H(re^{i\beta}) = v(re^{i\beta}) \quad (0 \leq r < R), \\ H(Re^{i\theta}) &= \begin{cases} 2\pi \log M(R, f) & (0 < \theta < \frac{1}{2}\beta), \\ 4\pi \log M(R, f) & (\frac{1}{2}\beta < \theta < \beta). \end{cases}\end{aligned}$$

Let  $\gamma = \beta/\pi$ , and define  $b(z)$  in the upper half disk of radius  $R^{1/\gamma}$  by  $b(z) = H(z^\gamma)$  ( $0 < |z| < R^{1/\gamma}$ ,  $0 < \arg z < \pi$ ). Then  $b$  is the function considered in Proposition 7, with  $B(t) = v(t^\gamma e^{i\beta})$ , the  $R$  there replaced by  $R^{1/\gamma}$ , and

$$\begin{aligned}g(\phi) &= 2\pi \log M(R, f) \quad (0 < \phi < \pi/2), \\ &= 4\pi \log M(R, f) \quad (\pi/2 < \phi < \pi).\end{aligned}$$

The function  $B(t)$  satisfies the hypothesis of Proposition 7, by virtue of Proposition 1.

Let  $s = 2^{-1/2}R$  and let  $0 < r < s$ . Using (21), with  $\sigma = \gamma\lambda$  ( $= \beta\lambda/\pi < 1$ ) and  $\alpha = 2^{-1/2\gamma}$ , we obtain

$$(28) \quad \int_r^s \frac{1/\gamma}{t^{1/\gamma}} \frac{b_\theta(-t) - \cos \pi \lambda b_\theta(t)}{t^{1+\sigma}} dt$$

$$> k_1 \frac{b_\theta(r^{1/\gamma})}{r^\lambda} - k_2 \frac{B(2^{1/2} \gamma R^{1/\gamma}) + 4\pi \log M(R)}{s^\lambda},$$

where  $k_1, k_2$  depend on  $\beta$  and  $\lambda$ . Now  $b_\theta(t) = \gamma H_\theta(t^\gamma)$ ,  $b_\theta(-t) = \gamma H_\theta(t^\gamma e^{i\beta})$ . Changing variables in (28), and using  $B(2^{1/2} \gamma R^{1/\gamma}) = \nu(\sqrt{2} R e^{i\beta}) = \nu(2s e^{i\beta})$ , we obtain

$$\int_r^s \frac{H_\theta(te^{i\beta}) - \cos \pi \lambda H_\theta(t)}{t^{1+\lambda}} dt > k_1 \frac{\gamma H_\theta(r)}{r^\lambda} - k_2 \frac{\nu(2s e^{i\beta}) + 4\pi \log M(\sqrt{2} s)}{s^\lambda}.$$

Since  $\nu(2s e^{i\beta}) \leq 2\beta \log M(2s)$ ,  $\log M(\sqrt{2} s) \leq \log M(2s)$ , we have

$$(29) \quad \int_r^s \frac{H_\theta(te^{i\beta}) - \cos \pi \lambda H_\theta(t)}{t^{1+\lambda}} dt > C_1 \frac{H_\theta(r)}{r^\lambda} - C_2 \frac{\log M(2s)}{s^\lambda},$$

where  $C_1, C_2$  are positive constants depending on  $\beta$  and  $\lambda$ .

By Proposition 1,  $\nu$  is subharmonic in  $D$ . The harmonic function  $H$  majorizes  $\nu$  on the boundary of  $D$  (since  $\nu(r) = 0$  for  $r \geq 0$  and  $\nu(R e^{i\theta}) \leq 2\pi \log M(R)$ ). It follows that

$$(30) \quad \nu(z) \leq H(z) \quad \text{for all } z \in D.$$

Since  $\nu(r) = H(r) = 0$  for  $r > 0$ , it follows from (30) and Proposition 1 that

$$(31) \quad H_\theta(r) \geq \nu_\theta(r) = 2 \log M(r) \quad (0 < r < R).$$

Here, and in what follows,  $H_\theta(r)$  and  $H_\theta(r e^{i\beta})$  are understood to be one-sided derivatives computed from inside  $D$ .

I claim that the following inequality also holds:

$$(32) \quad H_\theta(t e^{i\beta}) + H_\theta(t) \leq 2(\mu(t) + \log M(t)) \quad (0 < t < R).$$

Let us assume (32). Using it together with (31), we find

$$(33) \quad \begin{aligned} H_\theta(t e^{i\beta}) - \cos \beta \lambda H_\theta(t) &= [H_\theta(t e^{i\beta}) + H_\theta(t)] - (1 + \cos \beta \lambda) H_\theta(t) \\ &\leq 2(\mu(t) + \log M(t)) - 2(1 + \cos \beta \lambda) \log M(t) \\ &= 2(\mu(t) - \cos \beta \lambda \log M(t)). \end{aligned}$$

Using (33) and (31) in (29), we obtain key inequality I.

To prove (32) we introduce another auxiliary function  $w(z)$ . It is defined in the angle  $0 \leq \theta \leq \frac{1}{2}\beta$  by

$$(34) \quad w(r e^{i\theta}) = \sup_E \int_E \log |(r e^{i\omega})| d\omega \quad (0 < r < \infty, 0 \leq \theta \leq \frac{1}{2}\beta)$$

where the sup is taken over all sets  $E$  of the following form:

$$(35) \quad E = [a_1, b_1] \cup [a_2, b_2] \cup [a_3, b_3],$$

with

$$\begin{aligned} a_1 &\leq b_1 \leq a_2 \leq b_2 \leq a_3 \leq b_3, \\ b_2 - a_2 &= 2\theta, \quad (b_1 - a_1) + (b_3 - a_3) = 2\theta, \\ a_2 - b_1 &= a_3 - b_2 = \beta - 2\theta. \end{aligned}$$

Note that for  $\theta = \beta/2$  the sets  $E$  are simply intervals of length  $2\beta$ . Thus  $w(re^{i\beta/2}) = v(re^{i\beta})$ .

**Lemma.** (a)  $w$  is subharmonic in  $0 < \arg z < \frac{1}{2}\beta$  and continuous on  $0 \leq \arg z \leq \frac{1}{2}\beta$ .

$$(b) \quad \limsup_{\theta \rightarrow \frac{1}{2}\beta -} \frac{w(re^{i\beta/2}) - w(re^{i\theta})}{\beta/2 - \theta} \leq 2(\mu(r) + \log M(r)) \quad (0 < r < \infty).$$

Once the Lemma is proved, we obtain (32) as follows. Let  $D_1 = \{z: 0 < |z| < R, 0 < \arg z < \beta/2\}$  and define  $H_1(z)$  on  $D_1$  by

$$H_1(re^{i\theta}) = H(r \exp\{i(\beta/2 + \theta)\}) - H(r \exp\{i(\beta/2 - \theta)\}).$$

Then  $H_1$  is harmonic in  $D_1$  and has the following boundary values:

$$H_1(r) = 0, \quad H_1(re^{i\beta/2}) = H(re^{i\beta}) \quad (0 \leq r < R),$$

$$H_1(Re^{i\theta}) = 2\pi \log M(r, f) \quad (0 < \theta < \frac{1}{2}\beta).$$

A look at the definition of  $w$  shows

$$(36) \quad w(re^{i\beta/2}) = v(re^{i\beta}) = H(re^{i\beta}) = H_1(re^{i\beta/2}) \quad (0 < r < R),$$

$$w(r) = 0 \quad (0 < r < R), \quad w(Re^{i\theta}) \leq 2\pi \log M(r, f).$$

Thus  $H_1$  majorizes  $w$  on the boundary of  $D_1$ , hence it also majorizes  $w$  inside  $D_1$ . Using this, together with (36), we obtain

$$\limsup_{\theta \rightarrow \beta/2} \frac{w(re^{i\beta/2}) - w(re^{i\theta})}{\beta/2 - \theta} \geq (H_1)_\theta(re^{i\beta/2}) = H_\theta(re^{i\beta}) + H_\theta(r) \quad (0 < r < R),$$

which, together with part (b) of the Lemma, proves (32).

**Proof of the Lemma.** The continuity statement follows from a routine argument which we leave to the reader.

For  $r > 0$ ,  $0 < \rho < r$ ,  $-\pi \leq \psi \leq \pi$ , define  $r(\psi) > 0$  and  $\alpha(\psi) \in (-\pi/2, \pi/2)$  by  $r + \rho e^{i\psi} = r(\psi) e^{i\alpha(\psi)}$ . With this notation, a function  $s$  defined on an open set  $D$  is subharmonic in  $D$  if and only if it is upper semicontinuous and, if for each  $re^{i\theta} \in D$ , there exists  $\rho_0 > 0$  such that  $s(re^{i\theta}) \leq \frac{1}{2}\pi^{-1} \int_{-\pi}^{\pi} s(r(\psi) \exp\{i(\theta + \alpha(\psi))\}) d\psi$  holds whenever  $0 < \rho < \rho_0$ .

For fixed  $re^{i\theta}$  with  $0 < r < \infty$ ,  $0 < \theta < \frac{1}{2}\beta$  it is easily shown that there exists a set  $E$  of the form (35) for which the supremum in (34) is attained. Let  $a_j, b_j$  be the endpoints of the intervals defining one such extremal  $E$  and set

$$\sigma_1 = \frac{1}{2}(b_1 - a_1), \quad \sigma_2 = \frac{1}{2}(b_3 - a_3),$$

$$\phi_1 = \frac{1}{2}(a_1 + b_1), \quad \phi_2 = \frac{1}{2}(a_2 + b_2), \quad \phi_3 = \frac{1}{2}(a_3 + b_3).$$

In terms of the function  $u$  introduced in §2 we have

$$(37) \quad u(re^{i\theta}) = u(r, \sigma_1, \phi_1) + u(r, \theta, \phi_2) + u(r, \sigma_2, \phi_3).$$

Assume  $\sigma_1 > 0$ . Choose  $\rho_0 \in (0, r)$  such that whenever  $0 < \rho < \rho_0$  we have  $0 < \theta + \alpha(\psi) < \frac{1}{2}\beta$ ,  $0 < \sigma_1 + \alpha(\psi) < \frac{1}{2}\beta$  ( $-\pi \leq \psi \leq \pi$ ). Define

$$E(\psi) = [a_1 - \alpha(\psi), b_1 + \alpha(\psi)]$$

$$\cup [a_2 - \alpha(\psi), b_2 + \alpha(\psi)] \cup [a_3 - \alpha(\psi), b_3 - \alpha(\psi)].$$

Then  $E(\psi)$  satisfies (35), with  $\theta$  replaced by  $\theta + \alpha(\psi)$ . Hence

$$(38) \quad u(r(\psi)\exp\{i(\theta + \alpha(\psi))\}) \geq \int_{E(\psi)} \log |f(r(\psi)\exp\{i\omega\})| d\omega.$$

Now

$$(39) \quad \int_{E(\psi)} \log |f(r(\psi)e^{i\omega})| d\omega = u(r(\psi), \sigma_1 + \alpha(\psi), \phi_1)$$

$$+ u(r(\psi), \theta + \alpha(\psi), \phi_2) + u(r(\psi), \sigma_2, \phi_3 - \alpha(\psi)).$$

Substitute (39) in (38), divide by  $2\pi$ , and integrate from  $\psi = -\pi$  to  $\psi = \pi$ . The subharmonicity properties of  $u$  mentioned in (2) yield

$$(40) \quad \frac{1}{2\pi} \int_{-\pi}^{\pi} u(r(\psi)\exp\{i(\theta + \alpha(\psi))\}) d\psi \geq u(r, \sigma_1, \phi_1) + u(r, \theta, \phi_2) + u(r, \sigma_2, \phi_3).$$

(We used here the fact that  $\int_0^{2\pi} u(r(\psi), \sigma_2, \phi_3 - \alpha(\psi)) d\psi = \int_0^{2\pi} u(r(\psi), \sigma_2, \phi_3 + \alpha(\psi)) d\psi$ .)

Comparing (40) with (37) we see that  $w$  satisfies the criterion for subharmonicity at  $re^{i\theta}$ . (We were assuming  $\sigma_1 > 0$ . If  $\sigma_1 = 0$  then  $\sigma_2 = \theta - \sigma_1 > 0$ , and we repeat the above argument with the roles of  $[a_1, b_1], [a_3, b_3]$  interchanged.) Thus part (a) of the Lemma is proved.

Recall that  $I(r)$  was chosen to be an interval of length  $2\beta$  such that  $v(re^{i\beta}) = \int_{I(r)} \log |f(re^{i\omega})| d\omega$ , and  $\mu(r)$  is the inf of  $\log |f(re^{i\omega})|$  over  $I(r)$ . Fix  $r$ , and let  $\omega_0$  be a point of  $I(r)$  such that  $\mu(r) = \log |f(re^{i\omega_0})|$ . (It may happen that  $\mu(r) = -\infty$ , but this does not affect the argument.)

Write  $I(r) = [a, b]$ . Note  $b - a = 2\beta$ . We have

$$(41) \quad u(re^{i\beta/2}) = \int_a^b \log |f(re^{i\omega})| d\omega.$$

Let  $c = \frac{1}{2}(a + b)$ . For the proof of (b) we consider five cases.

Case I.  $\omega_0 = a$ .

Case II.  $\omega_0 \in (a, c)$ .

Case III.  $\omega_0 = c$ .

Case IV.  $\omega_0 \in (c, b)$ .

Case V.  $\omega_0 = b$ .

Assume Case I. For  $0 < \theta < \frac{1}{2}\beta$  define  $E(\theta) = [a, a] \cup [a + \beta - 2\theta, a + \beta] \cup [a + 2\beta - 2\theta, b]$ . Then  $E(\theta)$  has the form (35). Thus

$$(42) \quad u(re^{i\theta}) \geq \int_{E(\theta)} \log |f(re^{i\omega})| d\omega.$$

Using this and (41) we see that

$$u(re^{i\beta/2}) - u(re^{i\theta}) \leq \int_a^{a+\beta-2\theta} + \int_{a+\beta}^{a+2\beta-2\theta} \log |f(re^{i\omega})| d\omega.$$

Divide by  $\beta - 2\theta$  and let  $\theta \rightarrow \frac{1}{2}\beta$ . The result is

$$\limsup_{\theta \rightarrow \frac{1}{2}\beta -} \frac{u(re^{i\beta/2}) - u(re^{i\theta})}{\beta - 2\theta} \leq \log |f(re^{i\alpha})| + \log M(r).$$

Since  $\log |f(re^{i\alpha})| = \mu(r)$ , the inequality above is equivalent to (b).

Now assume Case II. Let  $I_1(\theta)$  be the interval with center  $\omega_0$  and length  $\beta - 2\theta$ , and let  $I_2(\theta)$  be the interval of length  $\beta - 2\theta$  whose left endpoint lies  $2\theta$  units to the right of the right endpoint of  $I_1$ . For  $\theta$  sufficiently close to  $\frac{1}{2}\beta$  we have  $I_1 \cup I_2 \subset [a, b]$ . Let  $E(\theta)$  be the complement of  $I_1 \cup I_2$  in  $[a, b]$ . Then  $E(\theta)$  has the form (35). Thus (42) holds, and we have, for  $\theta$  sufficiently close to  $\frac{1}{2}\beta$ ,

$$u(re^{i\beta/2}) - u(re^{i\theta}) \leq \int_{I_1(\theta)} + \int_{I_2(\theta)} \log |f(re^{i\omega})| d\omega.$$

Divide by  $\beta - 2\theta$  and let  $\theta \rightarrow \frac{1}{2}\beta$ . The first term on the right tends to  $\mu(r)$  and the second one is dominated by  $\log M(r)$ . This proves (b) for Case II.

For Case III we let  $E(\theta)$  consist of two intervals of length  $2\theta$  and one degenerate interval. The right endpoint of the first interval is  $\frac{1}{2}\beta - \theta$  units to the left of  $c$ , and the left endpoint of the second interval is  $\frac{1}{2}\beta - \theta$  units to the right of  $c$ . Then  $E(\theta)$  has the form (35), and we deduce this time

$$u(re^{i\beta/2}) - u(re^{i\theta}) \leq \int_{c-(\frac{1}{2}\beta-\theta)}^{c+(\frac{1}{2}\beta-\theta)} + \int_a^{a+\frac{1}{2}(\beta-\theta)} + \int_{b-\frac{1}{2}(\beta-\theta)}^b \log |f(re^{i\omega})| d\omega.$$

Divide by  $\beta - 2\theta$  and let  $\theta \rightarrow \frac{1}{2}\beta$ . The first term on the right tends to  $\mu(r)$  and the sum of the other two is dominated by  $\log M(r)$ . This proves (b) for Case III.

Cases IV and V are handled in a fashion similar to II and I, respectively. This completes the proof of the Lemma.

6. **Proof of key inequality II.** We established (18) under the hypothesis that the function  $B(t)$  whose Poisson integral is  $b$  satisfies  $B(0) = 0$ . However, the formula is still valid if we only assume

$$(43) \quad B(t) = B^*(t) + A_1 \log t + A_2,$$

where  $B^*$  satisfies all the hypotheses of the  $B$  in §3, and  $A_1, A_2$  are constants. To see this, simply observe that in this case, with obvious notation,  $b(re^{i\theta}) = b^*(re^{i\theta}) + \pi^{-1}A_1\theta \log r + \pi^{-1}A_2\theta$ , and (18) can be established for each of the harmonic functions on the right.

As in §5 we set  $B(t) = v(t^\gamma e^{i\beta})$ , where  $\gamma = \beta/\pi$ . We are assuming  $\log M(r) = O(r^\lambda)$ . Since  $v(te^{i\beta}) \leq 2\pi \log M(t)$ , it follows that  $B(t) = O(t^{\beta\lambda/\pi})$  ( $t \rightarrow \infty$ ). Since  $\beta\lambda/\pi < 1$ ,  $B(t)$  satisfies the growth condition of §3. We can write

$$(44) \quad \log |f(z)| = \log |f_1(z)| + A_1 \log |z| + A_2$$

with  $f_1$  entire and  $f_1(0) = 1$ . It follows from this that  $B(t)$  can be written in the form (43). Let  $b$  be the Poisson integral of  $B(t)$ , as in §2, and define  $H(z)$  by  $H(z) = b(z^{1/\gamma})$  ( $0 < \arg z < \beta$ ). Using (18), we obtain

$$H_\theta(r^\gamma) = \int_0^\infty [H_\theta(t^\gamma) + H_\theta(t^\gamma e^{i\beta})] Q(r, t) dt.$$

To prove our key inequality (8) all we need to do is show that (31) and (32) are true for the  $H$  being considered in this section. (In this case these inequalities are to hold for  $0 < r < \infty$ .)

Consider first (31). The function  $H$  and  $v$  are harmonic and subharmonic, respectively, in the angle  $0 < \arg z < \beta$ , and they are equal on the boundary, with the possible exception of  $z = 0$ , where well-defined boundary values need not exist. However, by considering the decomposition (43) one can easily deduce that in fact  $H(re^{i\theta}) - v(re^{i\theta})$  tends to zero uniformly in  $\theta$  as  $r \rightarrow 0$ . Since  $v$  and  $H$  are both  $O(r^\lambda)$  in the angle as  $r \rightarrow \infty$ , and since  $\beta\lambda < \pi$ , we once again can conclude that  $v(z) \leq H(z)$  inside the angle. This is exactly what we needed to prove (31).

To prove (32) we define  $H_1$  just as before, except now its domain is the full angle  $0 < \arg z < \frac{1}{2}\beta$ . Arguing as above, we conclude that  $H_1$  majorizes the function  $w$  inside this angle, and the deduction of (32) proceeds as in §5.

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