

Capacities associated to the Siciak extremal function

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Abstract. Certain property of the Siciak extremal function is proved which implies that two logarithmic capacities associated to this function are Choquet capacities.

1. Introduction. The purpose of this paper is to give a proof of a theorem concerning the nature of the Siciak extremal function which allows us to show that two capacities associated to this function are Choquet capacities.

Let L be the family of plurisubharmonic functions on \mathbf{C}^n which satisfy

$$u(z) \leq \log^+ |z| + O(1), \quad z \in \mathbf{C}^n.$$

Denote by H the subclass of $\exp L$ which consists of non-zero homogeneous plurisubharmonic functions, i.e.,

$$u(\lambda z) = |\lambda| u(z), \quad z \in \mathbf{C}^n, \quad \lambda \in \mathbf{C},$$

for every $u \in H$. Let E be a bounded subset of \mathbf{C}^n . Following Siciak [9], we may define two extremal functions in \mathbf{C}^n setting

$$\Phi_E(z) = \sup \{u(z) : u \in \exp L, u \leq 1 \text{ on } E\},$$

$$\Psi_E(z) = \sup \{u(z) : u \in H, u \leq 1 \text{ on } E\}.$$

(In a different way the extremal functions were defined earlier in [6], [7].) They are related by the formula

$$\Psi_{1 \times E}(1, z) = \Phi_E(z), \quad z \in \mathbf{C}^n,$$

where $\Psi_{1 \times E}(t, z)$, $(t, z) \in \mathbf{C} \times \mathbf{C}^n$, is the homogeneous extremal function of the set $\{1\} \times E \subset \mathbf{C} \times \mathbf{C}^n$. If E is L -regular, i.e. Φ_E is continuous, then also $\Psi_{1 \times E}$ is continuous in $\mathbf{C} \times \mathbf{C}^n$. Given a function $f: \Omega \rightarrow [-\infty, +\infty]$,

$$f^*(z) = \limsup_{\zeta \rightarrow z} f(\zeta)$$

denotes its upper semicontinuous regularization.

The main result of the paper is the following theorem:

THEOREM 1.1. *Given E a compact subset of \mathbf{C}^n , we have*

$$\limsup_{(t,\zeta) \rightarrow (0,z)} \Psi_{1 \times E}(t, \zeta) = \limsup_{\zeta \rightarrow z} \Psi_{1 \times E}(0, \zeta), \quad z \in \mathbf{C}^n.$$

Several capacities in \mathbf{C}^n have been defined by means of the extremal functions (see e.g. [4], [8], [9], [11]). It is an easy consequence of Theorem 1.1 that two of them

$$c(E) := \left(\max_{|z|=1} \Psi_{1 \times E}^*(0, z) \right)^{-1}, \quad \bar{c}(E) := \exp\left(- \int_{|z|=1} \log \Psi_{1 \times E}^*(0, z) d\sigma \right)$$

(where σ denotes the normalized Lebesgue measure on the unit sphere) are Choquet capacities, i.e., they satisfy

- (1) $c(E) \leq c(F)$ if $E \subset F$,
- (2) $c(K_j) \downarrow c(K)$ if $K_j \downarrow K$ as $j \rightarrow \infty$,
- (3) $c(E_j) \uparrow c(E)$ if $E_j \uparrow E$ as $j \rightarrow \infty$

for K, K_j compact and E, F, E_j arbitrary subsets of \mathbf{C}^n . In the case of complex plane the definitions above yield the classical logarithmic capacity.

Theorem 1.1 also implies that, given E , a compact subset of \mathbf{C}^n , the extremal function $\log \Phi_E^*$ has the directional limit

$$\lim_{|\lambda| \rightarrow \infty} \log(\Phi_E^*(\lambda z)/|\lambda|), \quad \text{where } z \in \mathbf{C}^n, \lambda \in \mathbf{C},$$

in every complex line through the origin which lies outside some pluripolar cone.

2. Preliminaries. To prove our theorem we need some results of the Monge–Ampère operator theory developed recently by Bedford and Taylor [1], [2]. Let Ω be an open subset of \mathbf{C}^n and u a locally bounded plurisubharmonic function on Ω . Then

$$(2.1) \quad (dd^c u)^k = dd^c u \wedge \dots \wedge dd^c u \quad (k \text{ factors}), \quad k \leq n,$$

is a positive current on Ω with measure coefficients, where $d^c = i(\bar{\partial} - \partial)$.

CONVERGENCE THEOREM ([2]). *Let $\{u_j^i\} \subset \text{PSH}(\Omega) \cap L_{\text{loc}}^\infty(\Omega)$ be a sequence converging almost everywhere on Ω to a function $u^i \in \text{PSH}(\Omega) \cap L_{\text{loc}}^\infty(\Omega)$ for $0 \leq i \leq k \leq n$. If all but one of the sequences $\{u_j^0\}, \dots, \{u_j^k\}$ are monotone, either decreasing or increasing, then*

$$\begin{aligned} \lim_{j \rightarrow \infty} dd^c u_j^1 \wedge \dots \wedge dd^c u_j^k &= dd^c u^1 \wedge \dots \wedge dd^c u^k, \\ \lim_{j \rightarrow \infty} u_j^0 dd^c u_j^1 \wedge \dots \wedge dd^c u_j^k &= u^0 dd^c u^1 \wedge \dots \wedge dd^c u^k, \\ \lim_{j \rightarrow \infty} du_j^0 \wedge d^c u_j^1 \wedge dd^c u_j^2 \wedge \dots \wedge dd^c u_j^k &= du^0 \wedge d^c u^1 \wedge dd^c u^2 \wedge \dots \wedge dd^c u^k \end{aligned}$$

(in the sense of currents).

COROLLARY 2.1. *Let $\{u_j\} \subset \text{PSH}(\Omega) \cap L_{\text{loc}}^\infty(\Omega)$ be a sequence converging almost everywhere to $u \in \text{PSH}(\Omega) \cap L_{\text{loc}}^\infty(\Omega)$ and let $\{v_j\} \subset \text{PSH}(\Omega) \cap L_{\text{loc}}^\infty(\Omega)$ converge locally uniformly to $v \in \text{PSH}(\Omega) \cap L_{\text{loc}}^\infty(\Omega)$. If $\text{supp}(dd^c v_j)^n \subset K \subset \subset \Omega$ for every j , then*

$$\int_{\Omega} u_j (dd^c v_j)^n \rightarrow \int_{\Omega} u (dd^c v)^n.$$

(From every subsequence of $\{v_j\}$ one may pick out its subsequence $\{v_{j_k}\}$ so that $v_{j_k} + 1/k$ decreases to v in a neighbourhood of K and apply the Convergence Theorem.)

The extremal function $u_E = \log \Phi_E^*$ of a compact non-pluripolar set E has the following properties:

$$(2.2) \quad (dd^c u_E)^n = 0 \quad \text{on} \quad \mathbb{C}^n \setminus E \quad (\text{see [2]}),$$

$$(2.3) \quad \int_{\mathbb{C}^n} (dd^c u_E)^n = c_n \quad (c_n \text{ independent of } E) \quad (\text{see [10]}),$$

$$(2.4) \quad \int_{\mathbb{C}^n} u_E (dd^c u_E)^n = 0 \quad (\text{see [2]}),$$

$$(2.5) \quad u_F = \max \{0, u_E - \log R\}$$

if F is the closure of $\{z \in \mathbb{C}^n: u_E(z) < \log R\}$ (see [3]).

For later reference we give also

PROPOSITION 2.2 ([3]). *Let $u \in L \cap C^\infty$ and $\varphi \in C_0^\infty$. Put*

$$u^r = \max \{0, u - r\}.$$

If the set $\Omega = \{u < r\}$ is bounded and has a smooth boundary, then

$$\int_{\partial\Omega} \varphi d^c u \wedge (dd^c u)^{n-1} = \int_{\Omega} \varphi (dd^c u^r)^n.$$

Finally, we recall a result of Levenberg [4] (see also [12]).

THEOREM 2.3. *Let E be a Borel subset of a compact $K \subset \mathbb{C}^n$. Write $\mu = (dd^c u_K^*)^n$. If*

$$u_E^* = 0 \quad \text{a.e. with respect to } \mu,$$

then

$$u_E^* = u_K^*.$$

3. Convergence of subharmonic functions. We begin with an auxiliary the proposition.

PROPOSITION 3.1. *Let D be an open disc centered at zero in the complex plane and G a circled, compact subset of \mathbb{C}^n . If $u: D \times G \rightarrow \mathbb{R}$ is a bounded function satisfying the following conditions:*

- (i) $u(e^{it}\tau, e^{it}z) = u(\tau, z)$,
- (ii) $u(\cdot, z)$ is subharmonic in D for each $z \in G$,
- (iii) $u(\tau, \cdot)$ is upper semicontinuous in G for each $\tau \in D \setminus \{0\}$,

then $u(0, \cdot)$ is upper semicontinuous and there exists a sequence of real numbers ε_j decreasing to zero such that

$$\lim_{j \rightarrow \infty} u(\varepsilon_j, z) = \lim_{\tau \rightarrow 0} u(\tau, z) = u(0, z)$$

for almost every $z \in G$ with respect to the Lebesgue measure in \mathbb{C}^n .

Proof. Write

$$h(z) = u(0, z).$$

Since $u(\cdot, z)$ is subharmonic, we have

$$\overline{\lim}_{\tau \rightarrow 0} u(\tau, z) = \inf_{\varepsilon > 0} (\max_{|\tau|=\varepsilon} u(\tau, z)) = h(z).$$

By (i), $h(z) = h(e^{it}z)$ and then the maximum principle for subharmonic functions gives

$$(3.1) \quad \sup_{\tau} \{u(r, e^{it}z) - h(z)\} \downarrow 0 \quad (\text{as } r \downarrow 0) \text{ for all } z \in G.$$

This along with the third property of u proves that h is upper semicontinuous. Indeed, if $\{z_j\}$ is any sequence of points of G converging to z , then

$$(3.2) \quad \max_{|\tau|=\varepsilon} u(\tau, z) \geq \overline{\lim}_{j \rightarrow \infty} (\max_{|\tau|=\varepsilon} u(\tau, z_j)) \geq \overline{\lim}_{j \rightarrow \infty} h(z_j).$$

Fix a sequence $\{q_j\}$ of positive real numbers with

$$\sum_{j=1}^{\infty} q_j = 1.$$

By Luzin theorem, for every j one can find an open subset E_j of G such that

$$(3.3) \quad \lambda(E_j) \leq q_j$$

(where λ denotes the normalized by 1 Lebesgue measure on G) and h restricted to $K_j = G \setminus E_j$ is continuous. Since G is a circled and $h(e^{it}z) = h(z)$, we may assume K_j to be circled. Let r be the radius of D . Put

$$h_\varepsilon(z) = \max_{|\tau|=\varepsilon} u(\tau, z) \quad \text{for } 0 < \varepsilon < r.$$

Every h_ε is then upper semicontinuous (see (3.2)) and $h_\varepsilon \downarrow h$ as $\varepsilon \downarrow 0$. It follows from Dini's theorem that for every j there exists $\varepsilon_j > 0$ such that

$$(3.4) \quad h_{\varepsilon_j}(z) - h(z) \leq q_j^2 \quad \text{on } K_j.$$

Put

$$(3.5) \quad F_j = \{z \in K_j: u(\varepsilon_j, z) - h(z) \leq -q_j\}.$$

We claim that $\lambda(F_j) \leq q_j$. Suppose $\lambda(F_j) > q_j$. Then by (3.4)

$$u(\varepsilon_j, z) - h(z) \leq q_j^2 \quad \text{for } z \in K_j,$$

whence

$$(3.6) \quad \int_{K_j} (u(\varepsilon_j, z) - h(z)) d\lambda = \int_{F_j} + \int_{K_j \setminus F_j} \\ \leq -q_j \lambda(F_j) + q_j^2 \lambda(K_j \setminus F_j) < -q_j^2 (1 - \lambda(K_j \setminus F_j)).$$

Since K_j is circled, we have

$$(3.7) \quad \int_{K_j} (u(\varepsilon_j, z) - h(z)) d\lambda = \int_{K_j} (u(\varepsilon_j, e^{-it} z) - h(e^{-it} z)) d\lambda, \quad t \in [0, 2\pi].$$

Combining (3.6) and (3.7), we get

$$0 \leq \int_{K_j} \left((1/2\pi) \int_0^{2\pi} (u(\varepsilon_j e^{it}, z) - h(z)) dt \right) d\lambda(z) < -q_j^2 (1 - \lambda(K_j \setminus F_j)) < 0,$$

which is an absurd. Thus we have proved that

$$(3.8) \quad \lambda(F_j) \leq q_j \quad (j \geq 1).$$

Now, take

$$z \in G \setminus \bigcup_{j \geq k} (E_j \cup F_j).$$

Then by (3.5) we have $u(\varepsilon_j, z) \geq h(z) - q_j$ for $j \geq k$. Hence

$$\lim_{j \rightarrow \infty} u(\varepsilon_j, z) \geq h(z).$$

Since the inequality

$$\overline{\lim}_{j \rightarrow \infty} u(\varepsilon_j, z) \leq h(z) \quad \text{for } z \in G$$

is assured by assumption (ii), we get

$$\lim_{j \rightarrow \infty} u(\varepsilon_j, z) = h(z) \quad \text{for all } z \in G \setminus S,$$

where

$$S = \bigcap_{k \geq 1} \bigcup_{j \geq k} (E_j \cup F_j).$$

It remains to observe that by (3.3) and (3.8) we have

$$\lambda \left(\bigcup_{j=k}^{\infty} (E_j \cup F_j) \right) \leq 2 \sum_{j=k}^{\infty} q_j \rightarrow 0 \quad \text{as } k \rightarrow \infty.$$

Thus the proposition follows.

4. Main lemma. The crucial step in the proof of Theorem 1.1 is the following lemma.

LEMMA 4.1. *Let A and B be non-pluripolar compact subsets of \mathbb{C}^n such that $A \subset B$ and B is L -regular. We claim that the operator*

$$J(\lambda, A, B) = \int_{\mathbb{C}^n} \log \Psi_{1 \times A}^*(\lambda, z) [dd^c \log^+ \Psi_{1 \times B}(\lambda, z)]^n,$$

where $0 \leq \lambda \leq 1$ and $z \in \mathbb{C}^n$, has the following properties;

- (a) $\lim_{j \rightarrow \infty} J(\lambda, A, B_j) = 0$ when $B_j \downarrow A$,
- (b) $J(\lambda, A, B) \leq J(\tau, A, B)$ for $0 < \lambda \leq \tau$,
- (c) $\lim_{\lambda \rightarrow 0} J(\lambda, A, B) = J(0, A, B)$.

Proof. We begin with a proof of (b). For fixed $\tau \leq 1$ put

$$u(z) = \log^+ \Psi_{1 \times A}^*(\tau, \tau z), \quad v(z) = \log^+ \Psi_{1 \times B}(\tau, \tau z).$$

u and v are the extremal functions of $\{\overline{\Phi_A < \tau^{-1}}\}$ and $\{\overline{\Phi_B < \tau^{-1}}\}$, respectively.

Let $v_\varepsilon \downarrow v$ ($\varepsilon \downarrow 0$) be the standard smooth plurisubharmonic approximation of v . By Sard's theorem the boundary of the set

$$\Omega_{\varepsilon_j}(R) := \{v_{\varepsilon_j} < R\}$$

is smooth for almost every $R \in \mathbb{R}$, where $\varepsilon_j \downarrow 0$ is some (fixed) sequence (we drop indices j in what follows). Choose $R > 0$ with the property above and put

$$\lambda := \tau \exp(-R), \quad \tilde{v}_\varepsilon := \max(R, v_\varepsilon), \quad \tilde{v} := \max(R, v).$$

Since \tilde{v} is the extremal function of $\overline{\Omega(R)} = \overline{\{v < R\}}$, by (2.2) we have

$$\text{supp}(dd^c \tilde{v})^n \subset \partial \Omega(R).$$

Take $\varphi \in C_0^\infty(\mathbb{C}^n)$ with $\varphi = 1$ on $\overline{\Omega(R)}$. The Convergence Theorem gives

$$\begin{aligned} (4.1) \quad \int_{\overline{\Omega(R)}} (u - R)(dd^c \tilde{v})^n &= \int_{\mathbb{C}^n} \varphi(u - R)(dd^c \tilde{v})^n = \lim_{\varepsilon \rightarrow 0} \int_{\mathbb{C}^n} \varphi(u - R)(dd^c \tilde{v}_\varepsilon)^n \\ &= \lim_{\varepsilon \rightarrow 0} \int_{\overline{\Omega(R)}} \varphi(u - R)(dd^c \tilde{v}_\varepsilon)^n + \lim_{\varepsilon \rightarrow 0} \int_{\mathbb{C}^n \setminus \overline{\Omega(R)}} \varphi(u - R)(dd^c \tilde{v}_\varepsilon)^n. \end{aligned}$$

Observe that $v_\varepsilon \geq v \geq R$ on $\overline{C^n \setminus \Omega(R)}$, so $\tilde{v}_\varepsilon = v_\varepsilon$ on this set. Take $\chi \in C_0^\infty(C^n)$ such that $\chi = 1$ on $(\text{supp } \varphi) \setminus \overline{\Omega(R)}$ and $\chi = 0$ on $\{v = 0\} \supset \text{supp}(dd^c v)^n$. Now from the Convergence Theorem we conclude that the second term of (4.1) vanishes since

$$(4.2) \quad \int_{C^n \setminus \overline{\Omega(R)}} \varphi(u-R)(dd^c \tilde{v}_\varepsilon)^n = \int_{C^n} \chi \varphi(u-R)(dd^c v_\varepsilon)^n \\ \rightarrow \int_{C^n} \chi \varphi(u-R)(dd^c v)^n = 0, \quad \varepsilon \downarrow 0.$$

The similar argument leads to

$$(4.3) \quad \lim_{\varepsilon \rightarrow 0} \int_{\overline{\Omega(R)} \setminus \overline{\Omega_\varepsilon(R)}} \varphi(u-R)(dd^c \tilde{v}_\varepsilon)^n = \lim_{\varepsilon \rightarrow 0} \int_{\overline{\Omega(R)} \setminus \overline{\Omega_\varepsilon(R)}} \varphi(u-R)(dd^c v_\varepsilon)^n = 0.$$

Combining (4.1) with (4.2) and (4.3), we get

$$(4.4) \quad \int_{\overline{\Omega(R)}} (u-R)(dd^c \tilde{v})^n = \lim_{\varepsilon \rightarrow 0} \int_{\overline{\Omega_\varepsilon(R)}} (u-R)(dd^c \tilde{v}_\varepsilon)^n.$$

Apply Proposition 2.2 to the right-hand side of (4.4) to obtain

$$(4.5) \quad \int_{\overline{\Omega_\varepsilon(R)}} (u-R)(dd^c \tilde{v}_\varepsilon)^n = \int_{\overline{\Omega_\varepsilon(R)}} (u-v_\varepsilon)(dd^c \tilde{v}_\varepsilon)^n \\ = \int_{\partial \Omega_\varepsilon(R)} (u-v_\varepsilon) d^c v_\varepsilon \wedge (dd^c v_\varepsilon)^{n-1}.$$

By repeated use of Stokes theorem we derive from (4.4) and (4.5) that

$$(4.6) \quad \int_{\overline{\Omega(R)}} (u-R)(dd^c \tilde{v})^n = \lim_{\varepsilon \rightarrow 0} \int_{\partial \Omega_\varepsilon(R)} (u-v_\varepsilon) d^c v_\varepsilon \wedge (dd^c v_\varepsilon)^{n-1} \\ = \lim_{\varepsilon \rightarrow 0} \left(\int_{\Omega_\varepsilon(R)} (u-v_\varepsilon)(dd^c v_\varepsilon)^n + \int_{\Omega_\varepsilon(R)} d(u-v_\varepsilon) \wedge d^c v_\varepsilon \wedge (dd^c v_\varepsilon)^{n-1} \right) \\ = \lim_{\varepsilon \rightarrow 0} \left(\int_{\Omega_\varepsilon(R)} (u-v_\varepsilon)(dd^c v_\varepsilon)^n + \int_{\Omega_\varepsilon(R)} dv_\varepsilon \wedge d^c(u-v_\varepsilon) \wedge (dd^c v_\varepsilon)^{n-1} \right) \\ = \lim_{\varepsilon \rightarrow 0} \left(\int_{\Omega_\varepsilon(R)} (u-v_\varepsilon)(dd^c v_\varepsilon)^n + \int_{\partial \Omega_\varepsilon(R)} v_\varepsilon d^c(u-v_\varepsilon) \wedge (dd^c v_\varepsilon)^{n-1} - \right. \\ \left. - \int_{\Omega_\varepsilon(R)} v_\varepsilon dd^c(u-v_\varepsilon) \wedge (dd^c v_\varepsilon)^{n-1} \right)$$

$$\begin{aligned}
 &= \lim_{\varepsilon \rightarrow 0} \left[\int_{\Omega_\varepsilon(R)} u (dd^c v_\varepsilon)^n + R \left(\int_{\Omega_\varepsilon(R)} dd^c u \wedge (dd^c v_\varepsilon)^{n-1} - \int_{\Omega_\varepsilon(R)} (dd^c v_\varepsilon)^n \right) - \right. \\
 &\qquad \qquad \qquad \left. - \int_{\Omega_\varepsilon(R)} v_\varepsilon dd^c u \wedge (dd^c v_\varepsilon)^{n-1} \right] \\
 &\leq \int_{\mathbb{C}^n} u (dd^c v)^n.
 \end{aligned}$$

To justify the last inequality note that the second term in square brackets tends to non-positive constant, because by [10] we have

$$\int_{\Omega_\varepsilon(R)} (dd^c v_\varepsilon)^n \rightarrow \int_{\Omega(R)} (dd^c v)^n = c_n \geq \lim_{\varepsilon \rightarrow 0} \int_{\mathbb{C}^n} dd^c u \wedge (dd^c v_\varepsilon)^{n-1}.$$

Besides

$$\int_{\Omega_\varepsilon(R)} u (dd^c v_\varepsilon)^n \rightarrow \int_{\mathbb{C}^n} u (dd^c v)^n$$

as it was shown in the proof of Lemma 3.4 [3]. Finally, by (2.1),

$$\int_{\mathbb{C}^n} v_\varepsilon dd^c u \wedge (dd^c v_\varepsilon)^{n-1} \geq 0.$$

Observe that (4.6) holds true for every $R > 0$. Indeed, if $\partial\Omega(R)$ is not smooth, then one can apply the Convergence Theorem to the left-hand side of (4.6) with R replaced by some R' arbitrary close to R and such that $\partial\Omega(R')$ is smooth.

Now, by (2.2), (2.5) and the homogeneity of Ψ , we have

$$\begin{aligned}
 \int_{\overline{\Omega(R)}} (u - R)(dd^c \tilde{v})^n &= \int_{\mathbb{C}^n} (\log \Psi_{1 \times A}^*(\tau, \tau z) - \log \Psi_{1 \times B}(\tau, \tau z)) \times \\
 &\qquad \qquad \qquad \times (dd^c \max(\log \Psi_{1 \times B}(\tau, \tau z), \log(\tau/\lambda)))^n \\
 &= \int_{\mathbb{C}^n} (\log \Psi_{1 \times A}^*(1, z) - \log \Psi_{1 \times B}(1, z)) (dd^c \log^+ \Psi_{1 \times B}(\lambda, \lambda z))^n.
 \end{aligned}$$

Hence after the change of variables $z \rightarrow z/\lambda$ one obtains

$$(4.7) \quad \int_{\overline{\Omega(R)}} (u - R)(dd^c \tilde{v})^n = J(\lambda, A, B).$$

Similarly, the transformation $z \rightarrow z/\tau$ leads to

$$\begin{aligned}
 (4.8) \quad \int_{\mathbb{C}^n} u (dd^c v)^n &= \int_{\mathbb{C}^n} \log^+ \Psi_{1 \times A}^*(\tau, \tau z) (dd^c \log^+ \Psi_{1 \times B}(\tau, \tau z))^n \\
 &= J(\tau, A, B).
 \end{aligned}$$

The second part of our lemma follows from (4.6), (4.7) and (4.8).

Now we turn to the proof of (c). Setting $\log \Psi_{1 \times A}^*(\lambda, z)$ for $u(\lambda, z)$ in Proposition 3.1, one can find a sequence $\varepsilon_j \downarrow 0$ such that

$$\log \Psi_{1 \times A}^*(0, z) = \lim_{j \rightarrow \infty} \log \Psi_{1 \times A}^*(\varepsilon_j, z)$$

almost everywhere in $\{|z| < M\} \setminus \{|z| < \delta\}$, where δ and M are so chosen that

$$\{|z| < \delta\} \subset \{z \in \mathbf{C}^n: \Psi_{1 \times A}^*(0, z) \leq 1\} \subset \{|z| < M\}.$$

Since $\Psi_{1 \times B}$ is continuous and homogeneous, $\log \Psi_{1 \times B}(\lambda, z)$ tends to $\log \Psi_{1 \times B}(0, z)$ uniformly in $\mathbf{C}^n \setminus \{|z| < \delta\}$ as $\lambda \rightarrow 0$. Thus we may apply Corollary 2.1 to obtain

$$\lim_{j \rightarrow \infty} J(\varepsilon_j, A, B) = J(0, A, B).$$

This equality combined with (2) gives (3).

It remains to show the first part of the lemma. By (2.2), (2.4) and the Convergence Theorem we have

$$\lim_{j \rightarrow \infty} J(1, A, B_j) = 0,$$

but from (2) and (3) it follows that

$$J(\lambda, A, B_j) \leq J(1, A, B_j) \quad \text{for } 0 \leq \lambda \leq 1$$

and every j . So

$$\lim_{j \rightarrow \infty} J(\lambda, A, B_j) = 0 \quad \text{where } 0 \leq \lambda \leq 1.$$

This completes the proof of Lemma 3.1.

5. Proof of Theorem 1.1. For E a compact subset of \mathbf{C}^n , let E_k be a decreasing to E sequence of compact L -regular sets. It is well known (see [9]) that

$$(5.1) \quad \begin{aligned} v(z) &:= \lim_{k \rightarrow \infty} \log \Psi_{1 \times E_k}(0, z) = \sup_{k \geq 1} \log \Psi_{1 \times E_k}(0, z) \\ &= \log \Psi_{1 \times E}(0, z). \end{aligned}$$

Setting $u(z) := \log \Psi_{1 \times E}^*(0, z)$, we may rewrite the conclusion of Theorem 1.1 as

$$(5.2) \quad u = v^*.$$

It is clear that $u \geq v^*$.

When E is pluripolar,

$$\sup_{|z|=1} \Phi_{E_k}(z) \rightarrow +\infty \quad \text{as } k \rightarrow \infty$$

(see [8]) and, by the result of Taylor [10],

$$\limsup_{|z| \rightarrow \infty} (\Phi_{E_k}(z)/|z|) \geq A \left(\sup_{|z|=1} \Phi_{E_k}(z) \right)^{1/n}$$

for some $A > 0$ and every k . It means that

$$\begin{aligned} \sup_{|z|=1} \Psi_{1 \times E_k}(0, z) &= \limsup_{|z| \rightarrow \infty} \Psi_{1 \times E_k}(1/|z|, z/|z|) \\ &\geq A \left(\sup_{|z|=1} \Psi_{1 \times E_k}(1, z) \right)^{1/n}, \quad k \geq 1, \end{aligned}$$

so

$$\sup_{|z|=1} \Psi_{1 \times E_k}(0, z) \rightarrow +\infty \quad \text{as } k \rightarrow \infty,$$

and by [8], $+\infty \equiv v^* \leq u = +\infty$. This proves the theorem for pluripolar sets.

Now assume E not to be pluripolar. By the first part of Lemma 4.1 and the Convergence Theorem we have

$$(5.3) \quad \int_{\mathbb{C}^n} \tilde{u} (dd^c \tilde{v}^*)^n = 0,$$

where $\tilde{u} = \max(0, u)$ and $\tilde{v}^* = \max(0, v^*)$. Because of identities

$$(5.4) \quad \begin{aligned} v(\lambda z) &= v(z) + \log |\lambda| \quad \text{for } z \in \mathbb{C}^n \text{ and } \lambda \in \mathbb{C}, \\ u(\lambda z) &= u(z) + \log |\lambda| \end{aligned}$$

\tilde{u} and \tilde{v}^* are the extremal functions of $F_1 = \{u \leq 0\}$ and $F_2 = \{v^* \leq 0\}$, respectively. Moreover, the set of points where v^* discontinuous is pluripolar by (5.1) and the theorem of Bedford and Taylor [2] which states that negligible sets are pluripolar. Hence \tilde{v}^* is also the upper semicontinuous regularization of the extremal function of the set $K = \{v^* < 0\}$ (see [9]). Now $F_1 \subset K$ by (5.4) and we may apply Theorem 2.2 to derive (5.2) from (5.3). Thus Theorem 1.1 follows.

6. Capacities. One may define two capacities, c and \bar{c} , corresponding to the extremal function $u_E = \log \Phi_E$, then former introduced by Siciak [8] and Zaharjuta [11], latter studied by Levenberg [5]. Both are extensions of the notion of the logarithmic capacity to the multi-dimensional case. For E a compact subset of \mathbb{C}^n put

$$\begin{aligned} \gamma(E) &= \overline{\lim}_{|z| \rightarrow \infty} (u_E(z) - \log |z|) = \max_{|z|=1} (\log \Psi_{1 \times E}^*(0, z)), \\ \bar{\gamma}(E) &= \lim_{R \rightarrow \infty} \int_{|z|=1} (u_E(Rz) - \log R) d\sigma = \int_{|z|=1} \log \Psi_{1 \times E}^*(0, z) d\sigma \end{aligned}$$

(where σ is the unitary invariant normalized surface measure on the sphere $\{|z|=1\}$) and define

$$c(E) = \exp(-\gamma(E)), \quad \bar{c}(E) = \exp(-\bar{\gamma}(E)).$$

Note that by Theorem 1.1 $\Psi_{1 \times E}(0, z) = \Psi_{1 \times E}^*(0, z)$ for every $z \in \mathbb{C}^n \setminus A$, where A is a pluripolar cone. The definitions above may thus be stated as follows:

$$(6.1) \quad c(E) = \left(\sup_{|z|=1} \Psi_{1 \times E}(0, z) \right)^{-1}, \quad \bar{c}(E) = \exp \left(- \int_{|z|=1} \log \Psi_{1 \times E}(0, z) d\sigma \right).$$

Now it is easy to see that

COROLLARY 6.1. *c and \bar{c} are Choquet capacities.*

Proof. The statement is a direct consequence of (6.1) and properties of the homogeneous extremal function proved in [9].

From the Theorem 1.1 follows also

COROLLARY 6.2. *For E a compact subset of \mathbb{C}^n and for every z from the unit sphere which lie outside some pluripolar cone, there exists the directional limit of u_E^**

$$\lim_{|\lambda| \rightarrow \infty} (u_E^*(\lambda z) - \log |\lambda|) = \log \Psi_{1 \times E}(0, z), \quad \lambda \in \mathbb{C},$$

in the complex line through z and the origin.

Proof. If we denote

$$A = \{z: \Psi_{1 \times E}(0, z) \neq \Psi_{1 \times E}^*(0, z)\},$$

then A is a pluripolar cone by Theorem 1.1. For $z \notin A$ we have

$$u_E(\lambda z) - \log |\lambda| = \log \Psi_{1 \times E}(1/|\lambda|, z),$$

and, since $\Psi_{1 \times E}$ is lower semicontinuous,

$$\begin{aligned} \Psi_{1 \times E}(0, z) &\leq \overline{\lim}_{t \rightarrow 0} \Psi_{1 \times E}(t, z) \leq \overline{\lim}_{t \rightarrow 0} \Psi_{1 \times E}^*(t, z) \\ &\leq \overline{\lim}_{t \rightarrow 0} \Psi_{1 \times E}^*(t, z) \leq \Psi_{1 \times E}^*(0, z) = \Psi_{1 \times E}(0, z), \end{aligned}$$

which was to be proved.

Acknowledgments. The author wishes to express his appreciation to Professor Józef Siciak for helpful discussions and comments.

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Reçu par la Rédaction le 24.04.1987
