



INSTITUTUL DE MATEMATICA  
AL ACADEMIEI ROMANE

PREPRINT SERIES OF THE INSTITUTE OF MATHEMATICS  
OF THE ROMANIAN ACADEMY

---

ISSN 0250 3638

KURAN'S REGULARITY CRITERION AND LOCALIZATION  
IN EXCESSIVE STRUCTURES

by

Lucian Beznea and Nicu Boboc

PREPRINT No.5/1994

---

KURAN'S REGULARITY CRITERION AND LOCALIZATION  
IN EXCESSIVE STRUCTURES

by

Lucian Beznea\* and Nicu Boboc\*\*

April, 1994

\*) Institute of Mathematics of the Romanian Academy, P.O.Box 1-764, RO-70700,  
Bucharest, Romania.

\*\*) Faculty of Mathematics, University of Bucharest, Str. Academiei 14, RO-70109,  
Bucharest, Romania.

# KURAN'S REGULARITY CRITERION AND LOCALIZATION IN EXCESSIVE STRUCTURES

LUCIAN BEZNEA AND NICU BOBOC

## ABSTRACT

We give a relation between the thinness of a measurable fine closed subset of a Lusin measurable space endowed with a submarkovian resolvent of kernels and the quasi-boundedness for the excessive measures associated with the same resolvent. We extend a classical result of Ü. Kuran and two recent generalizations of N. Suzuki and P.J. Fitzsimmons–R.K. Gettoor. We use essentially the localization procedure for both excessive functions and excessive measures.

### 1. Introduction and main result

The frame in which we develop the subject of this paper is the excessive structure given by a proper submarkovian resolvent  $\mathcal{U} = (U_\alpha)_{\alpha > 0}$  on a Lusin measurable space  $(X, \mathcal{X})$  such that the set of all  $\mathcal{U}$ -excessive functions is min-stable, contains the positive constant functions and generates  $\mathcal{X}$ .

We explore the connection between the thinness of a measurable fine closed subset of  $X$  and the quasi-boundedness for  $\mathcal{U}$ -excessive measures. (We refer to [11] for basic facts and notations concerning the excessive measures; see also [3].)

Ü. Kuran has proved in [12] that if  $D$  is a bounded open subset of  $\mathbb{R}^n$  then a boundary point  $x$  for  $D$  is regular (with respect to the Dirichlet problem) if and only if the restriction to  $D$  of the Green potential with pole at  $x$  is quasi-bounded (i.e. a sum of a sequence of bounded positive harmonic functions on  $D$ ). N. Suzuki has extended in [14] this regularity criterion to the case of a harmonic space for which there exists an adjoint structure of harmonic space. Recently P.J. Fitzsimmons and R.K. Gettoor have obtained in [10] a general form of Kuran's criterion in the case of a (Borel) right process.

Our main result is the following:

**Theorem 1.1.** *Let  $D$  be a measurable fine open subset of  $X$  with respect to  $\mathcal{U}$ ,  $m = h + \rho \circ U$  be an  $\mathcal{U}$ -excessive measure on  $X$  (where  $h \in \text{Har}$  and  $\rho \circ U \in \text{Pot}$ ) and let  $\nu$  be a finite positive measure on  $X$ . Then the following assertions hold:*

- (i) *If  $\nu$  is carried by a subset of  $X$  which is  $m$ -polar and  $\rho$ -negligible and if  $\nu \circ U|_D$  is  $m|_D$ -quasi-bounded then  $\nu$  is carried by the set of all non-thinness points of  $X \setminus D$ .*
- (ii) *If  $\nu \circ U$  is absolutely continuous of  $m$  and  $\nu$  is carried by the set of all non-thinness points of  $X \setminus D$  then  $\nu \circ U|_D$  is  $m|_D$ -quasi-bounded.*



(In the above theorem " $\nu \circ U|_D$  is  $m|_D$ -quasi-bounded" means that it is a countable sum of measures which are dominated by  $m|_D$  and are excessive with respect to the resolvent on  $D$  having  $U - B^{X \setminus D}U$  as initial kernel.)

Particularly, if  $\nu = \varepsilon_x$  then we get the result of P.J. Fitzsimmons and R.K. Gettoor from [10].

We underline that our treatment is purely analytic. The proof of this theorem (presented in Section 4) is obtained applying the results from [3] concerning the quasi-boundedness for excessive measures and realizing a localization procedure on  $D$  of both  $\mathcal{U}$ -excessive functions (Section 2) and  $\mathcal{U}$ -excessive measures (Section 3).

The localization uses the fact that the balayage operator  $B^{X \setminus D}$  and its dual appear as subordination operators (see [8] and [13]).

The localization for excessive functions extends a similar one obtained in [6] for the case when there exists a reference measure and in [13] for the frame given by a bounded Ray resolvent. For a probabilist reader the first section is omissible if he consider that the given resolvent  $\mathcal{U}$  is associated with a Markov process on  $X$ . Also in this case one can refer to [9] instead of [3].

## 2. Localization in excessive functions

In all this paper  $\mathcal{U} = (U_\alpha)_{\alpha > 0}$  will be a submarkovian resolvent of kernels on  $(X, \mathcal{X})$  as in the previous section. We denote by  $\mathcal{E}_\mathcal{U}$  (resp.  $\mathcal{E}_\mathcal{U}^*$ ) the set of all  $\mathcal{X}$ -measurable (resp. universally measurable)  $\mathcal{U}$ -excessive functions on  $X$  which are finite  $\mathcal{U}$ -a.s. If  $A \in \mathcal{X}$  and  $s \in \mathcal{E}_\mathcal{U}^*$  then (cf. [2]) the function

$$R^A s := \inf\{t \in \mathcal{E}_\mathcal{U} / t \geq s \text{ on } A\} = \inf\{t \in \mathcal{E}_\mathcal{U}^* / t \geq s \text{ on } A\}$$

is universally measurable. We put  $B^A s := \widehat{R^A s}$  (i.e. the excessive regularization of the  $\mathcal{U}$ -supermedian function  $R^A s$ ) and we have  $B^A s = R^A s$  on  $X \setminus A$ . The map  $s \mapsto B^A s$  is called *the balayage operation on  $A$  with respect to  $\mathcal{U}$* .

If  $\alpha > 0$  we denote by  $\mathcal{U}_\alpha$  the resolvent on  $X$  given by  $\mathcal{U}_\alpha := (U_{\alpha+\beta})_{\beta > 0}$  and by  ${}^\alpha B^A$  the balayage operation on  $A$  with respect to  $\mathcal{U}_\alpha$ .

**Proposition 2.1.** ([1], Theorem 1.10) *If  $A \in \mathcal{X}$  and  $s \in \mathcal{E}_\mathcal{U}$  then*

$$B^A s = {}^\alpha B^A s + \alpha W({}^\alpha B^A s)$$

*where  $W$  is the kernel on  $X$  given by  $Wf := Uf - B^A Uf$ .*

*Proof.* We may suppose that  $X$  is semi-saturated (i.e. any  $\mathcal{U}$ -excessive measure dominated by a potential is also a potential; see [4]). If  $A \in \mathcal{X}$  is fine open then for any  $x \in X$  there exists a finite measure  $\mu_x$  on  $X$  carried by  $A$  such that  $B^A s(x) = \mu_x(s)$  for any  $s \in \mathcal{E}_\mathcal{U}$ .

We begin with the particular case when  $A \in \mathcal{X}$  is fine open. In this case for any  $s \in \mathcal{E}_\mathcal{U}$  there exists a sequence  $(f_n)_{n \in \mathbb{N}}$  of bounded  $\mathcal{X}$ -measurable functions on  $X$ ,  $f_n = 0$  on  $X \setminus A$  such that  $U_\alpha f_n \nearrow {}^\alpha B^A s$ . It follows that

${}^\alpha B^A s + \alpha W({}^\alpha B^A s) = \sup_{n \in \mathbb{N}} (U_\alpha f_n + \alpha W U_\alpha f_n) = \sup_{n \in \mathbb{N}} (U f_n - B^A (U f_n - U_\alpha f_n))$ . Since  $B^A U f_n = U f_n$  we deduce that  ${}^\alpha B^A s + \alpha W({}^\alpha B^A s) = B^A ({}^\alpha B^A s)$ . Because  ${}^\alpha B^A s = s$  on the fine closure of  $A$  we get  $B^A ({}^\alpha B^A s) = B^A s$  and consequently  ${}^\alpha B^A s + \alpha W({}^\alpha B^A s) = B^A s$ .

Let now  $A \in \mathcal{X}$  be arbitrary and let  $s \in \mathcal{E}_U$  be bounded. For any  $x \in X \setminus A$  there exists (cf. [2]) a decreasing sequence  $(G_n)_{n \in \mathbb{N}}$  of measurable fine open subsets of  $X$  such that  $A \subset G_n$  and

$$B^A s(x) = \inf_{n \in \mathbb{N}} B^{G_n} s(x) \quad , \quad {}^\alpha B^A s(x) = \inf_{n \in \mathbb{N}} {}^\alpha B^{G_n} s(x)$$

$$W({}^\alpha B^A s)(x) = W({}^\alpha R^A s)(x) = \inf_{n \in \mathbb{N}} W({}^\alpha B^{G_n} s)(x).$$

From the preceding considerations we get now the desired equality on  $X \setminus A$ . Since  $W1 = 0$  on the base of  $A$  it results that  $B^A s = {}^\alpha B^A s + \alpha W(B^A s)$  on  $X$  excepting an  $\mathcal{U}$ -negligible set and finally the above equality holds everywhere, completing the proof.

**Remark.** For any  $x \in X$  and any finite  $\mathcal{U}$ -excessive function  $s$  on  $X$  the function  $\alpha \mapsto {}^\alpha B^A s(x)$  is completely monotone on  $[0, \infty)$ .

The assertion follows from the equality  ${}^\alpha B^A s = (I - \alpha W_\alpha) B^A s$ .

Let now fix a fine open  $\mathcal{X}$ -measurable subset  $D$  of  $X$ . For any  $\alpha \geq 0$  we denote by  $W_\alpha$  the kernel on  $(X, \mathcal{X}^*)$  given by  $W_\alpha f := U_\alpha f - {}^\alpha B^{X \setminus D} U_\alpha f$ , for any positive measurable function  $f$  on  $X$  such that  $Uf$  is bounded, where as usual we have written  $U_\alpha$  (resp.  $W_\alpha$ ) instead of  $U$  (resp.  $W$ ) and  $\mathcal{X}^*$  is the universal completion of  $\mathcal{X}$ .

**Proposition 2.2.** The family  $\mathcal{W} := (W_\alpha)_{\alpha > 0}$  is a submarkovian resolvent on  $(X, \mathcal{X}^*)$  having  $W$  as initial kernel such that  $W_\alpha \leq U_\alpha$  for all  $\alpha > 0$ .

*Proof.* If  $f$  is a positive measurable function on  $X$  such that  $Uf$  is bounded then from Proposition 2.1 we have  $(I + \alpha W)({}^\alpha B^{X \setminus D} U_\alpha f) = B^{X \setminus D} U_\alpha f$  and therefore  $(W_\alpha + \alpha W W_\alpha) f = (I + \alpha W)(U_\alpha f - {}^\alpha B^{X \setminus D} U_\alpha f) = (I + \alpha W) U_\alpha f - B^{X \setminus D} U_\alpha f = U_\alpha f + \alpha(U U_\alpha f - B^{X \setminus D} U U_\alpha f) - B^{X \setminus D} U_\alpha f = Uf - B^{X \setminus D} Uf = Wf$ .

**Remark.** For any finite functions  $s, t, u, v \in \mathcal{E}_U^*$  such that  $u \leq v$  we have

$$s \wedge (B^{X \setminus D} s + t - B^{X \setminus D} t + B^{X \setminus D} v - B^{X \setminus D} u) \in \mathcal{E}_U^*.$$

Particularly if  $s, t \in \mathcal{E}_U^*$  are such that  $s - B^{X \setminus D} s \leq t - B^{X \setminus D} t$  then  $s - B^{X \setminus D} s + B^{X \setminus D} t \in \mathcal{E}_U^*$ .

The assertion follows from Proposition 2.2 and from [13].

**Definition.** We denote by  $\widetilde{D}$  the set of all points  $x \in X$  such that  $X \setminus D$  is thin at  $x$  that is

$$\widetilde{D} := \{x \in X / \text{there exists } s \in \mathcal{E}_U \text{ with } B^{X \setminus D} s(x) < s(x)\}.$$

**Remark.** (a) Since  $D$  is fine open we have  $D \subset \widetilde{D}$ .

(b) Because there exists a measurable function  $h$  on  $X$ ,  $0 < h \leq 1$ , such that  $Uh$  is bounded it follows, using Hunt's approximation theorem, that

$$\widetilde{D} = \{x \in X / B^{X \setminus D} U h(x) < U h(x)\}$$

and therefore the set  $\widetilde{D}$  is universally measurable and fine open.



From the definition of the kernel  $W_\alpha$  it follows that if  $Y$  is an universally measurable subset of  $X$  such that  $D \subset Y$  then the map  $g \mapsto W_\alpha(\bar{g})|_Y$  defined for any universally measurable function  $g$  on  $Y$  (where  $\bar{g}$  is a measurable extension of  $g$  on  $X$ ) is a kernel on  $(Y, \mathcal{Y}^*)$  denoted by  $W_\alpha^Y$ . Moreover the family  $\mathcal{W}^Y := (W_\alpha^Y)_{\alpha > 0}$  is a submarkovian resolvent on  $(Y, \mathcal{Y}^*)$  (cf. Proposition 2.2) such that a positive universally measurable function on  $Y$  will be  $\mathcal{W}^Y$ -excessive if and only if it can be extended (uniquely) to a  $\mathcal{W}$ -excessive function on  $X$ . We say simply " $\mathcal{W}$ -excessive on  $Y$ " instead of " $\mathcal{W}^Y$ -excessive". We apply the above considerations especially to the set  $D$  or  $\bar{D}$ . The set  $\bar{D}$  is distinguished with the following property:  $\bar{D}$  is the greatest universally measurable subset  $Y$  of  $X$  such that there exists a  $\mathcal{W}$ -excessive function on  $Y$  which is strictly positive.

The next lemma was considered essentially in [13]; see also [7].

**Lemma 2.3.** (Mokobodzki) *Let  $C$  be a cone of potentials such that for any sequence  $(s_n)_{n \in \mathbb{N}}$  in  $C$  which is increasing and dominated with respect to the specific order there exists its specific least upper bound and let  $P : C \rightarrow C$  be a map which is additive, increasing and contractive (that is  $Ps \leq s$  for all  $s \in C$ ). Then for any  $s \in C$  there exists  $s' \in C$ ,  $s' \prec s$ , with  $s' - Ps' = s - Ps$  and such that  $s' \leq t$  for any  $t \in C$  for which  $s - Ps \leq t - Pt$ . (We have denoted by  $\prec$  the specific order on  $C$ .)*

*Proof.* For any  $s \in C$  we define inductively the sequences  $(s_n)_{n \in \mathbb{N}}$  and  $(r_n)_{n \in \mathbb{N}}$  in  $C$  such that  $s_0 = r_0 = s$ ,

$$s_{n+1} := R(r_n - Pr_n) \quad \text{and} \quad r_{n+1} := r_n - s_{n+1}$$

where  $R$  is the reduit operator with respect to  $C$ . We put  $s' := \sum_{n \geq 1} s_n$  and  $r := \bigwedge_{n \in \mathbb{N}} r_n$ . Since  $(r_n)_{n \in \mathbb{N}}$  is specifically decreasing and since  $r_{n+1} \leq Pr_n$  we get  $r = \bigwedge \{r_n / n \in \mathbb{N}\}$  and

$$Pr \leq r \leq \bigwedge_{n \in \mathbb{N}} Pr_n = P(\bigwedge_{n \in \mathbb{N}} r_n) = Pr.$$

Hence  $s' \prec s$  and  $s' - Ps' = s - Ps$ .

We show now that if  $t, u \in C$ ,  $t \prec R(u - Pu)$  and  $t = Pt$  then  $t = 0$ . Indeed, from  $t \prec R((u - nt) - P(u - nt))$  we get inductively that  $nt \prec u$ . Hence  $t = 0$ . Further we remark that if  $t \in C$ ,  $t \prec s'$  and  $Pt = t$  then  $t = 0$ . Indeed, there exists a sequence  $(t_n)_{n \in \mathbb{N}}$  in  $C$  such that  $t = \sum_{n \in \mathbb{N}} t_n$  and  $t_n \prec s_n$ . Since  $Pt_n = t_n$  and  $s_n = R(r_{n-1} - Pr_{n-1})$  we deduce from the preceding considerations that  $t_n = 0$  for all  $n \in \mathbb{N}$  and therefore  $t = 0$ .

Let  $t \in C$  be such that  $s' - Ps' \leq t - Pt$ . From

$$s' - t \leq Ps' - Pt \leq P(R(s' - t)) \leq R(s' - t)$$

it follows that  $R(s' - t) = P(R(s' - t))$  and since  $R(s' - t) \prec s'$  we get  $R(s' - t) = 0$  and we conclude that  $s' \leq t$ .

**Theorem 2.4.** *Let  $\mathcal{W} = (W_\alpha)_{\alpha > 0}$  be the submarkovian resolvent on  $(X, \mathcal{X}^*)$  having  $W = U - B^{X \setminus D}U$  as initial kernel. Then the following assertions hold:*

(a) *For any measurable subset  $M$  of  $\bar{D}$  such that  $W(\chi_M) = 0$  we have  $U(\chi_M) = 0$ . If  $f$  is a positive universally measurable function on  $\bar{D}$  such that  $Uf < \infty$  and  $s \in \mathcal{E}_U^*$ ,  $s < \infty$ , is such that  $Uf - B^{X \setminus D}Uf \leq s - B^{X \setminus D}s$  then  $Uf \leq s$ .*

(b) *Let  $f$  be a positive universally measurable function on  $\bar{D}$  which is fine continuous with respect to  $\mathcal{E}_U$ . Then  $f$  will be  $\mathcal{W}$ -excessive on  $\bar{D}$  if and only if*

$f$  is  $\mathcal{W}$ -supermedian.

(c) The set of all functions on  $\widetilde{D}$  of the form  $(s - B^{X \setminus D}s)|_{\widetilde{D}}$  where  $s$  is  $\mathcal{U}$ -excessive and finite, is a solid and increasingly dense convex subcone of the set of all  $\mathcal{W}$ -excessive functions on  $\widetilde{D}$ .

*Proof.* (a) Let  $M$  be a measurable subset of  $\widetilde{D}$  with  $W(\chi_M) = 0$ . To show that  $U(\chi_M) = 0$  we may suppose that  $M$  is a Ray compact subset of  $X$ . We consider the convex cone  $\mathcal{T} := \{\bar{p} - \alpha \bar{T}(\chi_M) \mid p \in \mathcal{R}, \alpha \in \mathbb{R}_+\}$  where  $T$  is the bounded kernel on  $X$  of the form  $Tg := U(hg)$  ( $h$  is a measurable function on  $X$ ,  $0 < h \leq 1$  and  $Uh$  is bounded),  $\mathcal{R}$  is a Ray cone associated with the resolvent generated by  $T$ ,  $\bar{T}$  is the extension of  $T$  to the Ray compactification  $\bar{X}$  of  $X$  associated with  $\mathcal{R}$  and for any  $p \in \mathcal{R}$ ,  $\bar{p}$  is the continuous extension of  $p$  to  $\bar{X}$ . Since  $M$  is a compact subset of  $X$  with respect to the Ray topology generated by  $\mathcal{R}$ , it follows that  $\bar{T}(\chi_M)$  is an upper semi-continuous function on  $\bar{X}$ . Hence  $\mathcal{T}$  is a convex cone of lower semi-continuous functions on  $\bar{X}$  which separates the points of  $\bar{X}$ . From

$$p \in \mathcal{R}, \bar{p} - \alpha \bar{T}(\chi_M) \geq 0 \text{ on } M \Rightarrow \bar{p} - \alpha \bar{T}(\chi_M) \geq 0 \text{ on } \bar{X}$$

it follows that  $M$  is a closed boundary set with respect to  $\mathcal{T}$  and therefore for any  $x \in \bar{X}$  there exists a positive measure  $\mu_x$  on  $\bar{X}$  carried by  $M$  and such that  $\mu_x \leq_{\mathcal{T}} \varepsilon_x$ . Suppose now that there exists  $x \in X$  for which  $U(\chi_M)(x) \neq 0$ . We deduce that  $T(\chi_M) \neq 0$ . In this case the Choquet boundary of  $\bar{X}$  with respect to  $\mathcal{T}$  is not empty (see [5]). Let  $x \in \bar{X}$  be a point which belongs to this Choquet boundary. From the above considerations we have  $\mu_x = \varepsilon_x$ . Hence  $x \in M$ . On the other hand there exists a positive measure  $\nu_x$  on  $\bar{X}$  such that  $\nu_x(\bar{p}) = B^{X \setminus D}p(x)$ . We have by hypothesis  $W(\chi_M) = 0$  and therefore

$$\bar{T}(\chi_M)(x) = B^{X \setminus D}T(\chi_M)(x) = \nu_x(\bar{T}(\chi_M)).$$

Since  $\nu_x(\bar{p}) \leq \bar{p}(x)$  for any  $p \in \mathcal{R}$  we get  $\nu_x \leq_{\mathcal{T}} \varepsilon_x$  and therefore  $\nu_x = \varepsilon_x$ . This last equality contradicts the fact that  $x \in M \subset \widetilde{D}$ .

Let now  $f$  be a positive universally measurable function on  $\widetilde{D}$  such that  $Uf < \infty$ . From Lemma 2.3 applied to  $\mathcal{E}_U^*$  and to the operator  $B^{X \setminus D}$  instead of  $P$  we deduce that there exists  $s_0 \in \mathcal{E}_U^*$ ,  $s_0 \prec Uf$  such that  $s_0 - B^{X \setminus D}s_0 = Uf - B^{X \setminus D}Uf$  and such that  $s_0 \leq s$  for any finite function  $s \in \mathcal{E}_U^*$  for which  $Uf - B^{X \setminus D}Uf \leq s - B^{X \setminus D}s$ . From  $s_0 \prec Uf$  we deduce that there exists an universally measurable function  $g$  on  $\widetilde{D}$  such that  $g \leq f$  and  $s_0 = Ug$ . Since

$$Uf - B^{X \setminus D}Uf = s_0 - B^{X \setminus D}s_0 = Ug - B^{X \setminus D}Ug$$

we get  $W(f - g) = 0$  and therefore  $Uf = Ug = s_0$ .

(b), (c) Suppose that  $f$  is  $\mathcal{W}$ -supermedian and there exists a finite function  $u \in \mathcal{E}_U^*$  for which  $f \leq u - B^{X \setminus D}u$ . From Hunt's approximation theorem there exists a sequence  $(f_n)_{n \in \mathbb{N}}$  of positive bounded universally measurable functions on  $\widetilde{D}$  such that  $Uf_n < \infty$ ,  $(Wf_n)_{n \in \mathbb{N}}$  is increasing and

$$\sup_{n \in \mathbb{N}} Wf_n = \sup_{n \in \mathbb{N}} nW_n f =: \hat{f}.$$

Since

$$Uf_n - B^{X \setminus D}Uf_n = Wf_n \leq f \leq u - B^{X \setminus D}u$$

it follows from assertion (a) that  $(Uf_n)_{n \in \mathbb{N}}$  is increasing and  $Uf_n \leq u$  for all  $n \in \mathbb{N}$ . If we put  $s := \sup_{n \in \mathbb{N}} Uf_n$  then  $s \in \mathcal{E}_U^*$ ,  $s \leq u$  and  $\hat{f} = s - B^{X \setminus D}s$  on  $\widetilde{D}$ . If  $f$



is  $\mathcal{W}$ -excessive on  $\widetilde{D}$  then we get  $f = \widehat{f} = s - B^{X \setminus D}s$  on  $\widetilde{D}$ . Generally we have  $f = s - B^{X \setminus D}s$   $\mathcal{W}$ -a.s. on  $\widetilde{D}$  and therefore, from assertion (a) we deduce that

$$f = s - B^{X \setminus D}s \quad \mathcal{U}\text{-a.s. on } \widetilde{D}.$$

If  $f$  is  $\mathcal{W}$ -supermedian and fine continuous (with respect to  $\mathcal{E}_{\mathcal{U}}$ ) then we get  $f = s - B^{X \setminus D}s$  on  $\widetilde{D}$  and therefore  $f = \widehat{f}$  on  $\widetilde{D}$  that is  $f$  is  $\mathcal{W}$ -excessive on  $\widetilde{D}$ .

Assertion (c) follows from the above considerations since for any finite function  $s \in \mathcal{E}_{\mathcal{U}}^*$ , the function  $s - B^{X \setminus D}s$  is obviously fine continuous and  $\mathcal{W}$ -supermedian on  $\widetilde{D}$  (we have  $s - B^{X \setminus D}s = \lim_{n \rightarrow \infty} (Uf_n - B^{X \setminus D}Uf_n)$ , where  $Uf_n \nearrow s$ ).

To complete the proof of (b) we remark that  $f = \sup_{n \in \mathbb{N}} \inf(f, nWh)$ .

**Remark.** The above theorem was proved in [13] for the case when  $\mathcal{U}$  is a bounded Ray resolvent and  $\mathcal{W}$  is the subordinated resolvent associated to a subordination operator  $P$ .

**Corollary 2.5.** Let  $D$  and  $\mathcal{W}$  be as in Theorem 2.4. Then the following assertions hold:

- (a) The function  $s|_{\widetilde{D}}$  is  $\mathcal{W}$ -excessive on  $\widetilde{D}$  for any  $\mathcal{U}$ -excessive function  $s$ .
- (b) Any  $\mathcal{W}$ -excessive function on  $\widetilde{D}$  is fine continuous (with respect to  $\mathcal{E}_{\mathcal{U}}$ ).
- (c) The set of all  $\mathcal{W}$ -excessive functions on  $\widetilde{D}$  is min-stable. Particularly for any finite functions  $s, t \in \mathcal{E}_{\mathcal{U}}^*$  there exist  $u, v \in \mathcal{E}_{\mathcal{U}}^*$ ,  $u, v < \infty$ , such that

$$\inf(s - B^{X \setminus D}s, t - B^{X \setminus D}t) = u - B^{X \setminus D}u,$$

$$\inf(s - B^{X \setminus D}s, t) = v - B^{X \setminus D}v.$$

- (d) For any  $s, t \in \mathcal{E}_{\mathcal{U}}^*$ ,  $t < \infty$  and  $t \leq s$ , the function  $(B^{X \setminus D}s - B^{X \setminus D}t)|_{\widetilde{D}}$  is  $\mathcal{W}$ -excessive on  $\widetilde{D}$ .

**Remark.** For any finite function  $s \in \mathcal{E}_{\mathcal{U}}^*$  and any  $x \in \widetilde{D}$  we have  $\inf_{\alpha > 0} \alpha B^{X \setminus D}s(x) = 0$ .

The assertion follows from the fact that  $B^{X \setminus D}s|_{\widetilde{D}}$  is  $\mathcal{W}$ -excessive on  $\widetilde{D}$  and from the equality  $\alpha B^{X \setminus D}s = (I - \alpha W_{\alpha})(B^{X \setminus D}s)$ ; see Proposition 2.1.

The following result gives a "polarity property" of the set  $\widetilde{D} \setminus D$  with respect to the potential theory associated with  $\mathcal{E}_{\mathcal{W}}^*$ .

**Theorem 2.6.** For any finite positive measure  $\mu$  on  $D$  and any positive universally measurable function  $h$  on  $\widetilde{D}$ ,  $0 < h < 1$ , such that  $Uh$  is bounded we have

$$\inf\{\mu(t)/t \in \mathcal{E}_{\mathcal{W}}^*, Wh \leq t \text{ on } \widetilde{D} \setminus D\} = 0.$$

*Proof.* Since  $\mu$  is carried by  $D$  there exists a decreasing sequence  $(G_n)_{n \in \mathbb{N}}$  of fine open subsets of  $X$  such that  $X \setminus D \subset G_n$  and such that

$$\mu(B^{X \setminus D}Uh) = \inf_{n \in \mathbb{N}} \mu(B^{G_n}Uh).$$

We have  $B^{G_n}Uh - B^{X \setminus D}Uh = B^{G_n}Uh - B^{X \setminus D}B^{G_n}Uh$  and therefore, by Theorem 2.4,

$$B^{G_n}Uh - B^{X \setminus D}Uh \in \mathcal{E}_{\mathcal{W}}^*.$$

From  $B^{G_n}Uh - B^{X \setminus D}Uh \geq Wh$  on  $\widetilde{D} \setminus D$  we conclude that

$$\inf\{\mu(t)/t \in \mathcal{E}_{\mathcal{W}}^*, Wh \leq t \text{ on } \widetilde{D} \setminus D\} \leq \inf_{n \in \mathbb{N}} \mu(B^{G_n}Uh - B^{X \setminus D}Uh) = 0.$$

### 3. Localization in excessive measures

For the resolvent  $\mathcal{U}$  on  $X$  we denote by  $\text{Exc}_{\mathcal{U}}$  the convex cone of all  $\mathcal{U}$ -excessive measures on  $X$  that is the set of all  $\sigma$ -finite measures  $m$  on  $X$  for which  $m(\alpha U_{\alpha}) \leq m$



for all  $\alpha > 0$ . If  $A \in \mathcal{X}$  we denote by  $(B^A)^*$  the operator on  $Exc_{\mathcal{U}}$  defined by

$$L((B^A)^*\xi, s) = L(\xi, B^A s)$$

where  $s \in \mathcal{E}_{\mathcal{U}}^*$ ,  $\xi \in Exc_{\mathcal{U}}$  and  $L : Exc_{\mathcal{U}} \times \mathcal{E}_{\mathcal{U}}^* \rightarrow \overline{\mathbb{R}}_+$  is the energy functional (see e.g. [11]). It is easy to see that if  $\xi \in Exc_{\mathcal{U}}$  then  $(B^A)^*\xi \leq \xi$  and  $\xi|_D, (\xi - (B^{X \setminus D})^*\xi)|_D$  are  $\mathcal{W}$ -excessive measures on  $D$  (that is  $\mathcal{W}^D$ -excessive measures; see Section 2 and note that  $Exc_{\mathcal{W}^D} \equiv Exc_{\mathcal{W}^{\tilde{D}}} \equiv Exc_{\mathcal{W}}$ ) where recall that  $D$  is a fine open  $\mathcal{X}$ -measurable subset of  $X$ .

**Theorem 3.1.** *For any  $\xi, \eta \in Exc_{\mathcal{U}}$  and any  $l \in (Exc_{\mathcal{U}} - Exc_{\mathcal{U}})_+$  we have*

$$\xi \wedge ((B^{X \setminus D})^*\xi + \eta - (B^{X \setminus D})^*\eta + (B^{X \setminus D})^*l) \in Exc_{\mathcal{U}}.$$

*Particularly the set  $\{\eta - (B^{X \setminus D})^*\eta / \eta \in Exc_{\mathcal{U}}\}$  is a solide subcone of  $Exc_{\mathcal{W}}$  and for any  $l \in (Exc_{\mathcal{U}} - Exc_{\mathcal{U}})_+$  we have  $(B^{X \setminus D})^*l|_D \in Exc_{\mathcal{W}}$ . Moreover for any  $\xi \in Exc_{\mathcal{U}}$  there exists  $\xi' \in Exc_{\mathcal{U}}$  such that  $\xi - (B^{X \setminus D})^*\xi = \xi' - (B^{X \setminus D})^*\xi'$  and if for  $\eta \in Exc_{\mathcal{U}}$  we have  $\xi' - (B^{X \setminus D})^*\xi' \leq \eta - (B^{X \setminus D})^*\eta$  then  $\xi' \leq \eta$ .*

*Proof.* First we suppose that there exists a  $\mathcal{X}$ -measurable fine open set  $G \subset X$  such that  $X \setminus D$  coincides with the fine closure of  $G$ . In this case we have  $B^{X \setminus D} = B^G$  and  $(B^{X \setminus D})^*$  is a balayage on the  $H$ -cone  $Exc_{\mathcal{U}}$ . Then the assertion follows from [8].

Suppose now that  $D$  is general and that  $\xi, \eta, l$  are of the form  $\xi = \mu_1 \circ U$ ,  $\eta = \mu_2 \circ U$ ,  $l = \mu_3 \circ U - \mu_4 \circ U$ , where  $\mu_i$  are finite measures on  $X$  which does not charge the  $\mathcal{U}$ -negligible subsets of  $X$ . In this case if  $s \in \mathcal{E}_{\mathcal{U}}$  is bounded then we have (cf. [2])

$$\mu_i(B^{X \setminus D}s) = \inf\{\mu_i(B^G s) / G \in \mathcal{X}, G \text{ fine open}, X \setminus D \subset G\}, \quad i = \overline{1, 4}$$

and therefore  $(B^{X \setminus D})^*(\mu_i \circ U) = \bigwedge\{(B^G)^*(\mu_i \circ U) / G \in \mathcal{X}, G \text{ fine open}, X \setminus D \subset G\}$ .

On the other hand if for any measurable fine open set  $G$  with  $X \setminus D \subset G$  we put

$$\begin{aligned} \theta_G &:= \xi \wedge ((B^G)^*\xi + \eta - (B^G)^*\eta + (B^G)^*l), \\ \theta &:= \xi \wedge ((B^{X \setminus D})^*\xi + \eta - (B^{X \setminus D})^*\eta + (B^{X \setminus D})^*l) \end{aligned}$$

then we have  $\theta_G \in Exc_{\mathcal{U}}$ ,

$$\begin{aligned} \theta_G + (B^G)^*\eta + (B^G)^*(\mu_4 \circ U) &= (\xi + (B^G)^*\eta + (B^G)^*(\mu_4 \circ U)) \wedge ((B^G)^*\xi + \eta + (B^G)^*(\mu_3 \circ U)), \\ \theta + (B^{X \setminus D})^*\eta + (B^{X \setminus D})^*(\mu_4 \circ U) &= (\xi + (B^{X \setminus D})^*\eta + (B^{X \setminus D})^*(\mu_4 \circ U)) \wedge ((B^{X \setminus D})^*\xi + \eta + (B^{X \setminus D})^*(\mu_3 \circ U)). \end{aligned}$$

Using the above formula we deduce that the families of positive measures

$$\begin{aligned} &(\xi + (B^G)^*\eta + (B^G)^*(\mu_4 \circ U))_G, ((B^G)^*\xi + \eta + (B^G)^*(\mu_3 \circ U))_G, \\ &((B^G)^*\eta)_G, ((B^G)^*(\mu_4 \circ U))_G \end{aligned}$$

are decreasing respectively to

$$\begin{aligned} &\xi + (B^{X \setminus D})^*\eta + (B^{X \setminus D})^*(\mu_4 \circ U), (B^{X \setminus D})^*\xi + \eta + (B^{X \setminus D})^*(\mu_3 \circ U), \\ &(B^{X \setminus D})^*\eta, (B^{X \setminus D})^*(\mu_4 \circ U). \end{aligned}$$

Hence we get  $\lim_G \theta_G(f) = \theta(f)$  for any positive bounded measurable function on  $X$  and therefore

$$\theta(\alpha U_{\alpha} f) = \lim_G \theta_G(\alpha U_{\alpha} f) \leq \lim_G \theta_G(f) = \theta(f).$$

We conclude that  $\theta \in Exc_{\mathcal{U}}$ .

Let now  $D, \xi, \eta, l = \lambda^1 - \lambda^2$  ( $\xi, \eta, \lambda^1, \lambda^2 \in Exc_{\mathcal{U}}$ ) be general. We take sequences  $(\mu_n^i)_{n \in \mathbb{N}}, i = \overline{1, 4}$  of bounded measures on  $X$  which does not charge the  $\mathcal{U}$ -negligible subsets of  $X$  such that  $\xi_n := \mu_n^1 \circ U \nearrow \xi$ ,  $\eta_n := \mu_n^2 \circ U \nearrow \eta$ ,  $\lambda_n^1 := \mu_n^3 \circ U \nearrow \lambda^1$ ,

$\lambda_n^2 := \mu_n^4 \circ U \nearrow \lambda^2$  and such that  $\lambda_n^1 \geq \lambda_n^2$ . From the preceding considerations we get

$$\xi_n \wedge ((B^{X \setminus D})^* \xi_n + \eta_n - (B^{X \setminus D})^* \eta_n + (B^{X \setminus D})^* (\lambda_n^1 - \lambda_n^2)) \in Exc_{\mathcal{U}}.$$

Letting  $n \rightarrow \infty$  we conclude that  $\xi \wedge ((B^{X \setminus D})^* \xi + \eta - (B^{X \setminus D})^* \eta + (B^{X \setminus D})^* (\lambda^1 - \lambda^2)) \in Exc_{\mathcal{U}}$ . We deduce now that the map  $(B^{X \setminus D})^*$  is a localizable dilation operator on the  $H$ -cone  $Exc_{\mathcal{U}}$ . Hence from [8] it follows that the set

$$F := \{\eta - (B^{X \setminus D})^* \eta / \eta \in Exc_{\mathcal{U}}\}$$

is an  $H$ -cone (with respect to the natural order relation between measures on  $D$ ) such that for any  $\xi_1, \xi_2 \in Exc_{\mathcal{U}}$ ,  $\xi_2 \leq \xi_1$  and  $\varphi \in F$  we have

$$\xi_1 \wedge \varphi \in F, (B^{X \setminus D})^* (\xi_1 - \xi_2) \wedge \varphi \in F.$$

Since  $F$  is increasingly dense in  $Exc_{\mathcal{W}}$  we get also that  $F$  is solid in  $Exc_{\mathcal{W}}$ . From  $\xi|_D = \bigvee \{\xi \wedge \varphi / \varphi \in F\}$  for all  $\xi \in Exc_{\mathcal{U}}$ , we deduce that

$$(B^{X \setminus D})^* (\xi_1 - \xi_2)|_D = \bigvee \{(B^{X \setminus D})^* (\xi_1 - \xi_2) \wedge \varphi / \varphi \in F\} \in Exc_{\mathcal{W}}.$$

The last assertion from theorem follows by Lemma 2.3.

**Corollary 3.2.** *If  $X$  is semi-saturated with respect to  $\mathcal{U}$  then  $D$  is semi-saturated with respect to  $\mathcal{W}^D$ . ( $X$  is semi-saturated means that any  $\mathcal{U}$ -excessive measure dominated by a potential is a potential.)*

*Proof.* Let  $\mu$  be a finite measure on  $D$  and  $\theta \in Exc_{\mathcal{W}}$  be such that  $\theta \leq \mu \circ W$ . From Theorem 3.1 it follows that the set  $\{\eta - (B^{X \setminus D})^* \eta / \eta \in Exc_{\mathcal{U}}\}$  is solid in  $Exc_{\mathcal{W}}$  and therefore there exists  $\xi \in Exc_{\mathcal{U}}$  with  $\theta = \xi - (B^{X \setminus D})^* \xi$ . Again from Theorem 3.1 we may suppose that  $\xi$  has the following property:

$$(\eta \in Exc_{\mathcal{U}} \text{ and } \xi - (B^{X \setminus D})^* \xi \leq \eta - (B^{X \setminus D})^* \eta) \Rightarrow \xi \leq \eta.$$

Because  $X$  is semi-saturated with respect to  $\mathcal{U}$  there exists a measure  $\nu$  on  $X$  such that  $\xi = \nu \circ U$ . From

$$\theta = \xi - (B^{X \setminus D})^* \xi = \nu \circ W = \nu|_{\widetilde{D}} \circ W$$

we deduce that  $\xi \leq \nu|_{\widetilde{D}} \circ U$  and further  $\xi = \nu|_{\widetilde{D}} \circ U$ . To finish the proof it will be sufficient to show that  $\nu|_{\widetilde{D} \setminus D} = 0$ . Indeed, for any  $t \in \mathcal{E}_{\mathcal{W}}^*$  we have

$$\nu|_{\widetilde{D} \setminus D}(t) = {}^{\mathcal{W}}L(\nu|_{\widetilde{D} \setminus D} \circ W, t) \leq {}^{\mathcal{W}}L(\mu \circ W, t) = \mu(t)$$

where  ${}^{\mathcal{W}}L$  denotes the energy functional associated with  $\mathcal{W}$ . From Theorem 2.6 we get now

$$\nu|_{\widetilde{D} \setminus D}(1) \leq \inf\{\mu(t)/t \in \mathcal{E}_{\mathcal{W}}^*, 1 \leq t \text{ on } \widetilde{D} \setminus D\} = 0$$

and we conclude that  $\nu|_{\widetilde{D} \setminus D} = 0$ .

#### 4. Proof of main result

*Proof of Theorem 1.1.* (i) We may suppose that  $\nu$  is carried by  $\widetilde{D}$ . From  $\nu \circ U = \nu \circ W + (B^{X \setminus D})^* (\nu \circ U)$ ,  $\nu \circ W \leq \nu \circ U|_D$  it follows that  $\nu \circ W$  is  $m|_D$ -quasi-bounded. Hence, using also Corollary 2.5 (c), there exists a sequence  $(\nu_n)_{n \in \mathbb{N}}$  of positive measures on  $\widetilde{D}$  such that

$$\nu = \sum_{n \in \mathbb{N}} \nu_n$$

and such that  $\nu_n \circ W \leq m|_D$  for all  $n \in \mathbb{N}$ . Since  $R(\nu_n \circ W) \prec \nu_n \circ U$ , where  $R$  is the reduct operator in  $Exc_{\mathcal{U}}$ , it follows that  $R(\nu_n \circ W) = \nu'_n \circ U$ ,  $\nu'_n$  being a positive measure on  $\widetilde{D}$  with  $\nu'_n \leq \nu_n$ . Also we have  $R(\nu_n \circ W) \leq m$  and therefore



$R(\nu_n \circ W)$  is  $m$ -quasi-bounded. On the other hand since  $\nu'_n$  is carried by a subset of  $X$  which is  $m$ -polar and  $\rho$ -negligible we deduce by Corollary 3.4 in [3] (see also [9]) that  $\nu_n \circ U$  is orthogonal on the  $m$ -quasi-bounded  $\mathcal{W}$ -excessive measures and consequently  $\nu'_n \circ U = 0$  for all  $n \in \mathbb{N}$ . Hence  $R(\nu_n \circ W) = 0$ ,  $\nu_n \circ W = 0$  and therefore  $\nu \circ W = 0$ ,  $\nu = 0$ .

(ii) Suppose now that  $\nu \circ U$  is absolutely continuous with respect to  $m$  and  $\nu$  is carried by  $X \setminus \widetilde{D}$  or equivalently  $\nu \circ W = 0$ . It is easy to see that there exists an increasing sequence  $(\nu_n \circ U)_{n \in \mathbb{N}}$  of  $m$ -quasi-bounded  $\mathcal{U}$ -excessive measures such that  $\sup_{n \in \mathbb{N}} \nu_n \circ U = \nu \circ U$ . From Theorem 3.1 it follows that the sequence  $((B^{X \setminus D})^*(\nu_n \circ U)|_D)_{n \in \mathbb{N}}$  is specifically increasing in  $Exc_{\mathcal{W}}$  to  $(B^{X \setminus D})^*(\nu \circ U)|_D$ . Since  $\nu \circ W = 0$  we get  $(B^{X \setminus D})^*(\nu \circ U) = \nu \circ U$  and therefore

$$\begin{aligned} \nu \circ U|_D &= (B^{X \setminus D})^*(\nu \circ U)|_D \\ &= (B^{X \setminus D})^*(\nu \circ U)|_D + \sum_{n \in \mathbb{N}} [(B^{X \setminus D})^*(\nu_{n+1} \circ U)|_D - (B^{X \setminus D})^*(\nu_n \circ U)|_D]. \end{aligned}$$

From the above considerations we conclude that  $\nu \circ U|_D$  is  $m|_D$ -quasi-bounded, completing the proof.

## References

1. L. BEZNEA, 'Potential type subordinations', *Rev. Roumaine Math. Pures Appl.* 36(1991)115-135.
2. L. BEZNEA and N. BOBOC, 'Excessive functions and excessive measures: Hunt's theorem on balayages, quasi-continuity', in *Classical and Modern Potential Theory*. Proc. Workshop France 1993, (Kluwer, 1994)(to appear).
3. L. BEZNEA and N. BOBOC, *Quasi-boundedness and subtractivity; applications to excessive measures* (submitted).
4. L. BEZNEA and N. BOBOC, *On the integral representation for excessive measures* (to appear).
5. N. BOBOC and GH. BUCUR, *Conuri convexe de funcții continue pe spații compacte*. (Ed. Academiei, București, 1976).
6. N. BOBOC and GH. BUCUR, 'Natural localization and natural sheaf property in standard  $H$ -cones of functions, I, II' *Rev. Roumaine Math. Pures Appl.* 30(1985)1-21, 193-213.
7. N. BOBOC and GH. BUCUR, *Excessive and supermedian functions with respect to subordinated resolvents of kernels*. Preprint INCREST nr.45, Bucharest 1990.
8. N. BOBOC and GH. BUCUR, 'Pseudodilations in  $H$ -cones', *Rev. Roumaine Math. Pures Appl.* 37(1992)115-132.
9. P.J. FITZSIMMONS and R.K. GETOOR, 'Riesz Decompositions and Subtractivity for Excessive Measures', *Potential Analysis.* 1(1992)37-60.
10. P.J. FITZSIMMONS and R.K. GETOOR, 'Some Applications of Quasi-boundedness for Excessive Measures', in *Séminaire de Probabilités XXVI*, Lecture Notes in Mathematics 1526, (Springer, 1992)485-497.
11. R.K. GETOOR, *Excessive measures*. (Birkhäuser, Boston, 1990).
12. Ü. KURAN, 'A new criterion of Dirichlet regularity via quasi-boundedness of the fundamental superharmonic functions', *J. London Math. Soc.* 19(1979)301-311.
13. G. MOKOBODZKI, *Operateurs de subordination des resolvents* (manuscript)

14. N. SUZUKI, 'A note on Dirichlet regularity on harmonic spaces', *Hiroshima Math. J.* 21(1991)335-341.

(L.B.)

Institute of Mathematics  
of the Romanian Academy  
P.O.Box 1-764  
RO-70700 Bucharest  
Romania

(N.B.)

Faculty of Mathematics  
University of Bucharest  
str. Academiei 14  
RO-70109 Bucharest  
Romania