

## BIHARMONIC GREEN FUNCTIONS IN A RIEMANNIAN MANIFOLD

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**ABSTRACT.** In a Riemannian manifold  $R$ , a biharmonic Green function can be defined if and only if there exists a nonharmonic positive superharmonic function  $s$  in  $R$  such that  $\Delta s$  is also a superharmonic function.

### 1. INTRODUCTION

Leo Sario defines the notions of the biharmonic Green functions [6] and the biharmonic measure of the ideal boundary [5] in a Riemannian manifold  $R$  and proves that there exists a biharmonic Green function in  $R$  if and only if the biharmonic measure of the Alexandrov point at infinity of  $R$  is finite. In particular, he shows that the biharmonic Green functions exist on the Euclidean space  $\mathbb{R}^n$  if and only if  $n \geq 5$ .

Now, another distinguishing feature of  $\mathbb{R}^n$ ,  $n \geq 5$ , is that the fundamental solution of the operator  $\Delta^2$  is proportional to  $S_n = r^{-n+4}$  which is a potential and so is  $\Delta S_n$ , where  $\Delta = -\sum_{i=1}^n \frac{\partial^2}{\partial x^{i2}}$ . This suggests the following result proved here: There exists a biharmonic Green function in a Riemannian manifold  $R$  if and only if there exists a nonharmonic positive superharmonic function  $s$  in  $R$  such that  $\Delta s$  is also superharmonic,  $\Delta$  being the Laplace-Beltrami operator.

## 2. PRELIMINARIES

Let  $R$  be an oriented Riemannian manifold of dimension  $n \geq 2$  with local parameters  $x = (x^1, \dots, x^n)$  and a  $C^\infty$  metric tensor  $g_{ij}$  such that  $g_{ij}x^i x^j$  is positive definite. If  $D$  is the determinant of  $g_{ij}$ , denote the volume element by  $dx = D^{\frac{1}{2}} dx^1 \dots dx^n$ ;  $\Delta = d\delta + \delta d$  is the Laplace-Beltrami operator, acting on  $R$  in the sense of distributions; in the Euclidean case,  $\Delta$  reduces to the form  $-\sum_{i=1}^n \frac{\partial^2}{\partial x^{i2}}$ .

M. Brelot [2] shows that given a Radon measure  $\mu \geq 0$  on open set  $\omega$  in  $\mathbb{R}^n$ ,  $n \geq 2$ , there exists a superharmonic function  $s$  in  $\omega$  with associated measure  $\mu$  in a local Riesz representation. The same theorem can be proved (as Theorem 4.2 [1]) in the axiomatic potential theory of Brelot, by making use of an approximation theorem proved by A. De la Pradelle [4] in this context; now we can deduce from it (or prove directly using the Approximation Theorem 3.10 of T. Bagby and P. Blanchet [3] in a Riemannian manifold  $R$ ) the following theorem:

**Theorem 2.1:** *Let  $\mu \geq 0$  be a Radon measure defined on an open set  $\omega$  in a Riemannian manifold  $R$ . Then there exists a superharmonic function  $s$  in  $\omega$  such that  $\Delta s = \mu$  in  $\omega$ .*

**Remarks.** 1) Given a locally  $dx$ -integrable function  $f$  on an open set  $\omega$  in  $R$ , we write  $\Delta u = f$  if  $u$  is a  $\delta$ -superharmonic function in  $\omega$  such that  $\Delta u = \mu$  where  $\mu$  is the signed measure defined by  $d\mu(x) = f(x)dx$ .

2) In the above theorem,  $s$  will not be always positive. However, if  $\mu \geq 0$  has compact support in  $\omega$ , and if  $R$  is hyperbolic we easily see that  $s$  can be taken as a potential in  $\omega$ .

**Lemma 2.2.** *Let  $u \geq 0$  be a superharmonic function in an open set  $\omega \subset R$ , with associated measure  $\sigma \geq 0$ ; that is  $\Delta u = \sigma$ . Let  $\mu$  be a Radon measure in  $\omega$  such that  $0 \leq \mu \leq \sigma$ . Then there exists a potential  $p$  in  $\omega$  such that  $\Delta p = \mu$ .*

*Proof.* Let  $\nu = \sigma - \mu$ . Then  $\nu$  is a Radon measure  $\geq 0$  in  $\omega$  and by Theorem 2.1 there exist superharmonic functions  $s$  and  $t$  in  $R$  such that

$$\Delta s = \mu \text{ and } \Delta t = \nu.$$

This implies that  $s + t = u + ( \text{ a harmonic function } h )$  in  $\omega$  and thus  $s$  majorizes the subharmonic function  $h - t$  in  $\omega$  (since  $u \geq 0$ ).

Consequently,  $s$  can be represented in  $\omega$  as the sum of a potential  $p$  and a harmonic function which may not be positive.

$$\text{We have } \Delta p = \mu.$$

### 3. BIHARMONIC GREEN FUNCTIONS

**Definition 3.1.** Given  $y$  in a hyperbolic Riemannian manifold  $R$ , let  $G_y(x)$  denote the Green function in  $R$  with point harmonic support  $\{y\}$  and flux  $G_y$  at infinity equal to  $-1$ . If there exists a potential  $g_y$  in  $R$  such that  $\Delta g_y = G_y$ , we term  $g_y$  as the *biharmonic Green function* in  $R$  with point biharmonic singularity  $\{y\}$ .

**Note.** If  $g_y$  exists, it is unique. For, suppose  $g_1$  is another such potential. Then  $\Delta g_y = \Delta g_1$  implies that  $g_y = g_1 + ( \text{ a harmonic function } h )$  in  $R$ . Since  $g_y$  and  $g_1$  are potentials,  $h \equiv 0$ .

**Theorem 3.2.** *In a Riemannian manifold  $R$ , the following are equivalent:*

- 1) *There exists a nonharmonic superharmonic function  $s \geq 0$  in  $R$  such that  $\Delta s$  is superharmonic.*
- 2) *There exists a potential  $g > 0$  in  $R$  such that  $\Delta g$  is a potential.*
- 3) *Given  $y \in R$ , the biharmonic Green function with biharmonic singularity  $\{y\}$  exists in  $R$ .*

*Proof.*

1)  $\Rightarrow$  2): Since  $s$  is superharmonic,  $\Delta s \geq 0$ ; since  $\Delta s$  is superharmonic and  $s$  is nonharmonic,  $t = \Delta s > 0$  in  $R$ .

Let  $A$  be a parametric ball in  $R$ . Since  $R$  has to be hyperbolic by hypothesis,  $p = \hat{R}_t^A$  is a potential in  $R$ ;  $\hat{R}_t^A$  is the lower semi-continuous regularisation of  $R_t^A = \inf\{v : v \text{ superharmonic} > 0 \text{ in } R \text{ such that } v \geq t \text{ on } A\}$ .

Since  $0 < p \leq t$ , by Lemma 2.2 there exists a potential  $g$  in  $R$  such that  $\Delta g = p$ .

2)  $\Rightarrow$  3): We assume that there exists a potential  $g > 0$  in  $R$  such that  $p = \Delta g$  is also a potential in  $R$ .

Given  $y$ , choose an open parametric ball  $B$  containing  $y$ . Let  $G_y(x)$  be the Green function in  $R$  with harmonic point support  $\{y\}$ . Then, (if  $DG_y$  denotes the Dirichlet solution in  $R \setminus \bar{B}$  with boundary values  $G_y$  on  $\partial B$  and 0 at the Alexandrov point at infinity of  $R$ )  $DG_y = G_y$  in  $R \setminus \bar{B}$ . For, clearly  $DG_y \leq G_y$  in  $R \setminus \bar{B}$  and hence  $G_y - DG_y$  extended by 0 on  $\bar{B}$  is a subharmonic function majorized by the potential  $G_y$  in  $R$ ; hence  $G_y - DG_y \equiv 0$ .

Consequently, if  $\max_{\partial B} G_y = \alpha \min_{\partial B} p$ ,  $G_y \leq \alpha p$  in  $R \setminus B$ .

Let  $0 \leq \varphi \leq 1$  be a continuous function with compact support in  $R$  and equal to 1 on  $\bar{B}$ . Then, there exists a potential  $g_1$  on  $R$  such that  $\Delta g_1(x) = \varphi(x)G_y(x)$ .

Then  $u = \alpha g + g_1$  is a potential in  $R$  such that  $\Delta u \geq G_y$  in  $R$ . Hence by Lemma 2.2, there exists a potential  $g_y$  in  $R$  such that  $\Delta g_y = G_y$ .

3)  $\Rightarrow$  1) Evident.

**Note.** This theorem incidentally establishes also that if the biharmonic Green function  $g_y$  exists in  $R$  for some one point  $y$ , then such a function exists with a point biharmonic singularity at any given point in  $R$ .

#### 4. SARIO CRITERION FOR THE EXISTENCE OF BIHARMONIC GREEN FUNCTIONS

Given  $y \in R$ , let  $\mathcal{F}$  be an increasingly filtered family of relatively compact domains  $\omega$  in  $R$ , such that  $y \in \omega$  and  $R = \bigcup_{\mathcal{F}} \omega$ .

For  $\omega \in \mathcal{F}$ , let  $p_\omega$  denote the unique potential in  $\omega$  with point support  $\{y\}$  which is of the form  $p_\omega(x) = e_y(x) -$  (a harmonic function in  $\omega$ ); here  $e_y(x)$  denotes the harmonic Green function or the Evans function (p. 60 [3]) with point singularity  $\{y\}$ , depending on whether  $R$  is hyperbolic or parabolic. It's easy to see that  $p_\omega \geq p_{\omega'}$  in  $\omega' \subset \omega$ .

For each  $\omega \in \mathcal{F}$ , we have a unique potential  $g_\omega$  in  $\omega$  such that  $\Delta g_\omega = p_\omega$  constructed as follows: choose  $\omega_1 \in \mathcal{F}$  such that  $\bar{\omega} \subset \omega_1$  and a function  $s$  such that  $\Delta s = p_{\omega_1}$  in  $\omega_1$ . Clearly  $s$  is superharmonic in  $\omega_1$  and if  $h$  is its g.h.m. in  $\omega$ ,  $\Delta(s - h) = p_{\omega_1} \geq p_\omega$  in  $\omega$ . Then by Lemma 2.2, there exists the unique potential  $g_\omega$  in  $\omega$  such that  $\Delta g_\omega = p_\omega$  in  $\omega$ .

It's easy to see that  $g_\omega \geq g_{\omega'}$  in  $\omega' \subset \omega$ . For  $g_\omega = g_{\omega'} +$  a superharmonic function  $s$  in  $\omega'$ ; hence  $g_{\omega'} \geq -s$  implies that  $-s \leq 0$  in  $\omega'$ .

Consequently,  $\sup_{\mathcal{F}} g_\omega$  is either superharmonic in  $R$  or  $\equiv \infty$ .

**Definition 4.1.** We say that  $R$  satisfies the *Sario criterion* for the existence of biharmonic functions if  $\sup_{\mathcal{F}} g_\omega$  is a potential in  $R$ .

In Chapter VIII [7] it's proved that  $R$  satisfies the Sario criterion if and only if the biharmonic measure of the Alexandrov point at infinity of  $R$  is finite. Here is another characteristic of this criterion.

**Theorem 4.2.**  *$R$  satisfies the Sario criterion if and only if there exists a potential  $g > 0$  in  $R$  such that  $\Delta g$  is a potential (the second equivalent condition in Theorem 3.2).*

*Proof.* Assume that the equivalent conditions of Theorem 3.2 are satisfied. Then, given  $y$  in  $R$  there exists a potential  $g_y$  in  $R$  such that

$$\Delta g_y = G_y.$$

Since  $G_y \geq p_\omega$  for every  $\omega \in \mathcal{F}$ , we find that  $g_y \geq g_\omega$  in  $\omega$ . Hence  $\sup_{\mathcal{F}} g_\omega \leq g_y$ ; that is,  $R$  satisfies the Sario condition.

Conversely, suppose  $g = \sup_{\mathcal{F}} g_\omega$  is a potential. Then,  $\sup_{\mathcal{F}} p_\omega$  is a potential. For, if  $\omega \in \mathcal{F}$ ,  $g = g_\omega +$  a superharmonic function in  $\omega$  and hence  $\Delta g \geq \Delta g_\omega = p_\omega$ , in  $\omega$ , which shows that  $\sup_{\mathcal{F}} p_\omega \not\equiv \infty$  in  $R$ .

We'll complete the proof by showing that  $\Delta g = p$ .

Write  $g = \sup_n g_{\omega_n}$  for an increasing sequence  $\omega_n \in \mathcal{F}$ ,  $R = \cup_n \omega_n$ . Then, in the sense of distributions,  $\Delta g = \lim_n \Delta g_{\omega_n} = \lim_n p_{\omega_n} = p$ .

**Remark.** We've proved above that if  $\sup_{\mathcal{F}} g_\omega$  is a potential, then  $\sup_{\mathcal{F}} p_\omega$  also is a potential. But when  $\sup_{\mathcal{F}} g_\omega \equiv \infty$ ,  $\sup_{\mathcal{F}} p_\omega$  may be a potential (as in the case of the Euclidean spaces  $\mathbb{R}^n$ ,  $n = 3, 4$ ) or  $\sup_{\mathcal{F}} p_\omega$  may be  $\equiv \infty$  (as in  $\mathbb{R}^2$ ).

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