

p -Radial Exceptional Sets and Conformal Mappings

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Abstract. For $p > 0$ and for a given set E of type G_δ in the boundary of the unit disc $\partial\mathbb{D}$ we construct a holomorphic function $f \in \mathcal{O}(\mathbb{D})$ such that

$$\int_{\mathbb{D} \setminus [0,1]E} |f|^p d\Omega^2 < \infty \quad \text{and} \quad E = E^p(f) = \left\{ z \in \partial\mathbb{D} : \int_0^1 |f(tz)|^p dt = \infty \right\}.$$

In particular if a set E has a measure equal to zero, then a function f is constructed as integrable with power p on the unit disc \mathbb{D} .

1 Preface

This paper deals mainly with radial exceptional sets of the holomorphic functions in the unit disc \mathbb{D} . The set

$$E^p(f) = \left\{ z \in \partial\mathbb{D} : \int_0^1 |f(tz)|^p dt = \infty \right\}$$

is called a p -radial exceptional set for the holomorphic function $f \in \mathcal{O}(\mathbb{D})$. The above definition was inspired by the questions posed by Peter Pflug and Jacques Chaumat. Peter Pflug¹ asked whether there existed a domain $\Omega \subset \mathbb{C}^n$, a complex subspace M in \mathbb{C}^n and a function f holomorphic in Ω , square-integrable, such that $f|_{M \cap \Omega}$ is non square-integrable.

A similar question was posed by Jacques Chaumat.² He wondered whether there exists a function f holomorphic in the ball \mathbb{B}^n such that for any subspace M which is linear and complex in \mathbb{C}^n , the function $f|_{M \cap \mathbb{B}^n}$ is non square-integrable.

We can find many papers [1–4, 6, 8, 9] in the literature inspired by the above questions. In particular, functions that are non-integrable along some set of complex or real subspaces are considered. We studied the exceptional sets of type G_δ for holomorphic functions in Hartogs domains [8]. We presented the construction of the holomorphic function in the unit ball which is non-integrable along a pre-selected set of complex directions of type G_δ and F_σ [6]. Due to [1, 4] we know that for a

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¹Fourth Symposium on Classical Analysis, Kazimierz 1987.

²Oral communication, Seminar on Complex Analysis at the Institute of Mathematics at Jagiellonian University, 1988.

convex domain Ω with a boundary of class C^1 , it is possible to construct a holomorphic function f which is non-integrable with square along any real manifold M of the class C^1 crossing a boundary Ω transversally.

This paper deals with functions that are non-integrable along a fixed set of real directions in the unit disc \mathbb{D} . Observe that if E is the p -radial exceptional set for a holomorphic function f , then E is a set of type G_δ . (Indeed, let $u_\delta(z) := \int_0^1 |f(\delta tz)|^p dt$. We have $u_{\frac{n}{n+1}} \leq u_{\frac{n+1}{n+2}} \leq \dots \leq \lim_{n \rightarrow \infty} u_{\frac{n}{n+1}} = u$ and $E_\Omega(f) = u^{-1}(\infty)$.) We present our main result which gives a complete description of the p -radial exceptional sets for the holomorphic functions in the unit disc.

Theorem 2.5 *If $E \subset \partial\mathbb{D}$ is a set of type G_δ and $p > 0$, then there exists a holomorphic function $f \in \mathcal{O}(\mathbb{D})$ such that $\int_{\mathbb{D} \setminus [0,1]E} |f|^p d\Omega^2 < \infty$ and $E = E^p(f)$.*

Observe that if E is a set which has a measure 0, then a function f is square-integrable.

2 Exceptional Sets

Denote $S(E) = [0.5, 1]E$. Each pair (i, j) is assigned to a natural number $[i, j] \geq 1$ so that

$$[i, j] < [k, l] \Leftrightarrow \begin{cases} i + j < k + l & \text{where } i + j \neq k + l, \\ i < k & \text{where } i + j = k + l \end{cases}$$

Lemma 2.1 *Fix $p \geq 1$. If $E = \bigcap_{i \in \mathbb{N}} U_i \subset \dots \subset U_{i+1} \subset U_i \subset \dots \subset \partial\mathbb{D}$, where $\{U_i\}_{i \in \mathbb{N}}$ is a sequence of open sets in $\partial\mathbb{D}$, then there exist the sequences of compact sets $\{T_{i,j}\}_{i,j \in \mathbb{N}}$, $\{D_{i,j}\}_{i,j \in \mathbb{N}}$ in $\partial\mathbb{D}$ such that*

- (i) $U_i = \bigcup_{j \in \mathbb{N}} T_{i,j}$,
- (ii) $T_{i,j} \cap D_{i,j} = \emptyset$,
- (iii) $\partial\mathbb{D} \setminus E \subset \bigcup_{n \in \mathbb{N}} \bigcap_{[i,j] \geq n} D_{i,j}$,
- (iv) $\sum_{j \in \mathbb{N}} (\Omega^2(S(\partial\mathbb{D} \setminus (E \cup D_{i,j}))))^{\frac{1}{p}} \leq 9(\Omega^2(S(U_i \setminus E)))^{\frac{1}{p}} + 2^{-i}$.

Proof Consider a sequence $\{r_{i,j}\}_{i,j \in \mathbb{N}}$ such that $0 < \dots < 2r_{i,j+1} < r_{i,j}$. Denote

$$\begin{aligned} T_{i,j} &:= \{z \in U_i : r_{i,j+1} \leq \inf_{w \in \partial U_i} \|z - w\| \leq r_{i,j}\}, \\ D_{i,j} &:= \{z \in \partial\mathbb{D} : r_{i,j+1} - r_{i,j+2} \leq \inf_{w \in T_{i,j}} \|z - w\|\}, \\ G_{i,j} &:= S(U_i \cap (\overline{U_i} \setminus \bigcup_{1 \leq m \leq j} T_{i,m})), \\ H_{i,j} &:= S(\partial\mathbb{D} \setminus (D_{i,j} \cup E)). \end{aligned}$$

Assume $T_{i,-1} = T_{i,0} = \emptyset$. Select a sequence $\{r_{i,j}\}_{i,j \in \mathbb{N}}$. Let $r_{i,1} = 2$. Moreover, let $r_{i,2}$ be so small that $\Omega^2(G_{i,1}) < \frac{1}{9}2^{-i-1}$ and $0 < 2r_{i,2} < r_{i,1}$. The other numbers $r_{i,j+1}$

are selected so that $\mathcal{Q}^2(G_{i,j}) < \frac{1}{9}2^{-i-j}$ and $0 < 2r_{i,j+1} < r_{i,j}$. As $S(T_{i,j+1}) \subset G_{i,j}$, therefore we have

$$(2.1) \quad \sum_{j \in \mathbb{N}} (\mathcal{Q}^2(S(T_{i,j} \setminus E)))^{\frac{1}{p}} < (\mathcal{Q}^2(S(U_i \setminus E)))^{\frac{1}{p}} + \frac{1}{9} \sum_{j=1}^{\infty} 2^{-i-j}.$$

We show that the sets $T_{i,j}$ and $D_{i,j}$ fulfill conditions (i)–(iv).

Conditions (i) and (ii) result directly from the definition. Moreover, it can be easily seen that $\partial\mathbb{D} \setminus U_i \subset D_{i,j}$.

Step 1: If $k - j \geq 2$, then we have the inequality $\|z - w\| \geq r_{i,j+1} - r_{i,j+2}$ for $z \in T_{i,j}$ and $w \in T_{i,k}$. Assume that $z \in T_{i,j}$, $w \in T_{i,k}$ and $\|z - w\| < r_{i,j+1} - r_{i,j+2}$. In this case there exists a point $u \in \partial U_i$ such that $\|u - w\| \leq r_{i,k} \leq r_{i,j+2}$. We can estimate

$$r_{i,j+1} \leq \|u - z\| \leq \|u - w\| + \|w - z\| < r_{i,j+2} + r_{i,j+1} - r_{i,j+2} \leq r_{i,j+1},$$

which is impossible.

Step 2: If $|k - j| \geq 2$, then $T_{i,k} \subset D_{i,j}$. Assume that $x \in T_{i,k} \setminus D_{i,j}$. Then there exists a point $y \in T_{i,j}$ such that $\|x - y\| < r_{i,j+1} - r_{i,j+2}$. If $k - j \geq 2$, then we get inconsistency with the inequality from Step 1. If $j - k \geq 2$, then

$$\|x - y\| < r_{i,j+1} - r_{i,j+2} < r_{i,j+1} < r_{i,k+2} < r_{i,k+1} - r_{i,k+2},$$

which is also impossible on the basis of Step 1.

Step 3: We have property (iii). Fix $z \in \partial\Omega \setminus E$. If $z \notin U_0$, then $z \in D_{i,j}$ for any $i, j \in \mathbb{N}$, as $\partial\Omega \setminus U_i \subset D_{i,j}$ and $U_{i+1} \subset U_i$. If $z \in U_0$, then there exists $m \in \mathbb{N}$ such that $z \notin U_i$ for $i \geq m$ and $z \in U_i$ for $i < m$. Moreover, there exist numbers k_i for $i < m$ such that $z \in T_{i,k_i}$ for $i < m$. Let $n = 2 + \max\{m, k_1, \dots, k_m\}$. From Step 2 it follows that $z \in D_{i,j}$, when $i + j > n$. If $[i, j] > [n, 1]$, then $i + j \geq n + 1$. Therefore $z \in \bigcup_{n \in \mathbb{N}} \bigcap_{[i,j] > [n,1]} D_{i,j}$, which finishes the proof of Step 3.

Step 4: We have the estimation

$$\sum_{j \in \mathbb{N}} (\mathcal{Q}^2(H_{i,j}))^{\frac{1}{p}} \leq 9 (\mathcal{Q}^2(S(U_i \setminus E)))^{\frac{1}{p}} + 2^{-i},$$

which is property (iv). As $T_{i,k} \subset D_{i,j}$, when $|k - j| \geq 2$ (Step 2) and $\partial\mathbb{D} \setminus U_i \subset D_{i,j}$, therefore $\partial\mathbb{D} \setminus D_{i,j} \subset \bigcup_{|k-j| \leq 1} T_{i,k}$. In particular $H_{i,j} \subset \bigcup_{|k-j| \leq 1} S(T_{i,k} \setminus E)$. Observe that if $0 \leq x_i, a_i$ and $x_i \leq a_{i-1} + a_i + a_{i+1}$, then

$$\begin{aligned} \sum_{i \in \mathbb{N}} x_i^{\frac{1}{p}} &\leq \sum_{i \in \mathbb{N}} (a_{i-1} + a_i + a_{i+1})^{\frac{1}{p}} \leq \sum_{i \in \mathbb{N}} (3 \max\{a_{i-1}, a_i, a_{i+1}\})^{\frac{1}{p}} \\ &\leq 3 \sum_{i \in \mathbb{N}} (a_{i-1}^{\frac{1}{p}} + a_i^{\frac{1}{p}} + a_{i+1}^{\frac{1}{p}}) \leq 9 \sum_{i \in \mathbb{N}} a_{i-1}^{\frac{1}{p}}. \end{aligned}$$

Using the inequality (2.1) we can estimate the following:

$$\begin{aligned} \sum_{j \in \mathbb{N}} (\mathcal{Q}^2(H_{i,j}))^{\frac{1}{p}} &\leq 9 \sum_{j \in \mathbb{N}} \mathcal{Q}^2(S(T_{i,j} \setminus E))^{\frac{1}{p}} \\ &\leq 9 (\mathcal{Q}^2(S(U_i \setminus E)))^{\frac{1}{p}} + 2^{-i}. \end{aligned} \quad \blacksquare$$

Lemma 2.2 *If $T = \bar{T} \subset \partial\mathbb{D}$, then there exists a function $h \in \mathcal{O}(\mathbb{D}) \cap C^\infty(\bar{\mathbb{D}})$ such that*

- (i) $|h(z)| \leq |z|$ for $z \in \bar{\mathbb{D}}$;
- (ii) $|h(z)| = 1$ if and only if $z \in T$;
- (iii) $|h'(z)| < 2$ for $z \in \bar{\mathbb{D}}$.

Proof There exists a domain U convex with a boundary of the class C^∞ such that $T = \partial\mathbb{D} \cap \partial U$, $\bar{\mathbb{D}} \setminus T \subset U$. Let g be a conformal mapping $g: U \rightarrow \mathbb{D}$ such that $g(0) = 0$. On the basis of [10, Theorems 2.6, 3.6], we know that there exists an extension to a homeomorphism $g: \bar{U} \rightarrow g(\bar{U}) = \bar{\mathbb{D}}$ of the class C^∞ in such a way that $g'(z) \neq 0$ for $z \in \bar{U}$. Therefore, there exists a natural number m such that $|g'(z)| < \sqrt{m} - 1$ and $|\frac{g(z)}{z}| > \frac{1}{\sqrt{m}}$ for $z \in \bar{\mathbb{D}}$. We define

$$h(z) := \left(\frac{g(z)}{z} \right)^{\frac{1}{m}} z.$$

As $g^{-1}(0) = \{0\}$ and $g'(0) \neq 0$, therefore the function h is a properly defined holomorphic function on \mathbb{D} . Moreover $h \in C^\infty(\bar{\mathbb{D}})$ and $|h(z)| \leq |z|$ for $z \in \bar{\mathbb{D}}$. It can also be easily observed that $|h(z)| = 1$ if and only if $z \in T$. We can estimate

$$|h'_m(z)| \leq \frac{1}{m} \left| \frac{g(z)}{z} \right|^{\frac{1}{m}-1} \left| \frac{g'(z)z + g(z)}{z^2} \right| |z| + \left| \frac{g(z)}{z} \right|^{\frac{1}{m}} < \frac{m}{m} + 1 = 2$$

for $z \in \bar{\mathbb{D}}$, which finishes the proof. \blacksquare

Theorem 2.3 *Fix $p > 0$. If $T = \bar{T} \subset \partial\mathbb{D}$, then for $\varepsilon > 0$ and for each closed set D contained in $\bar{\mathbb{D}} \setminus T$ there exists a function $f \in \mathcal{O}(\mathbb{D}) \cap C(\bar{\mathbb{D}})$ such that*

- (i) $\int_0^1 |f(zt)|^p dt > 1$ for $z \in T$;
- (ii) $|f(z)| \leq \varepsilon$ for $z \in D$;
- (iii) $\int_0^1 |f(zt)|^p dt \leq 2$ for $z \in \partial\mathbb{D}$.

Proof Fix a set D which is closed and such that $D \subset \bar{\mathbb{D}} \setminus T$ and the number $\varepsilon > 0$. On the basis of Lemma 2.2, there exists the function $h \in \mathcal{O}(\mathbb{D}) \cap C^\infty(\bar{\mathbb{D}})$ and $\delta \in (1, 2)$ such that

$$|h(z)| \leq |z| \text{ for } z \in \bar{\mathbb{D}}, \quad |h(z)| = 1 \iff z \in T, \quad |h'(z)| < \delta \text{ for } z \in \bar{\mathbb{D}}.$$

In particular

$$\begin{aligned} h(z) - h(w) &= \int_0^1 \frac{d}{dt} h(zt + (1-t)(w-z)) dt \\ &= (z-w) \int_0^1 h'(zt + (1-t)(w-z)) dt \end{aligned}$$

and

$$|h(z) - h(w)| \leq \delta |z - w|$$

Obviously $|h(z)| < 1$ when $z \in D$. In particular, there exists a natural number n such that $(2np + 2)^{\frac{1}{p}} |h(z)|^n \leq \varepsilon$ for $z \in D$. Let $f(z) = (2np + 2)^{\frac{1}{p}} h^n(z)$.

Obviously $f \in \mathcal{O}(\mathbb{D}) \cap C(\overline{\mathbb{D}})$ and $|f(z)| \leq \varepsilon$ for $z \in D$.

If $z \in T$, then $|h(z)| = 1$ and $1 - |h(zt)| \leq |h(z) - h(zt)| \leq \delta(1-t)$ for $t \in [0, 1]$.

In particular, $1 - \delta + \delta t \leq |h(zt)|$ for $z \in T$ and $t \in [0, 1]$. We can estimate

$$\begin{aligned} \int_0^1 |f(zt)|^p dt &= (2np + 2) \int_0^1 |h(zt)|^{np} dt \\ &> (2np + 2) \int_{1-\frac{1}{\delta}}^1 (1 - \delta + \delta t)^{np} dt \\ &= \frac{2}{\delta} [(1 - \delta + \delta t)^{np+1}]_{1-\frac{1}{\delta}}^1 = \frac{2}{\delta} > 1, \end{aligned}$$

for $z \in T$. Moreover,

$$\int_0^1 |f(zt)|^p dt = (2np + 2) \int_0^1 |h^n(zt)|^p dt \leq (2np + 2) \int_0^1 t^{np} dt = 2.$$

for $z \in \partial\mathbb{D}$, which finishes the proof. ■

Proposition 2.4 *If $K \subset \partial\mathbb{D}$, the function u is any non-negative measurable function and $S(K)$ is a measurable set, then we have the following inequality*

$$\int_{S(K)} u d\Omega^2 \leq 4\Omega^2(S(K)) \sup_{w \in K} \int_0^1 u(wt) dt.$$

Proof There exists a set $\Theta \subset [0, 2\pi]$ such that

$$\begin{aligned} \int_{S(K)} u d\Omega^2 &= \int_{\Theta} \int_{0.5}^1 u(re^{i\theta}) r dr d\theta \leq \int_{\Theta} \int_{0.5}^1 u(re^{i\theta}) dr d\theta \\ &\leq \int_{\Theta} \sup_{\theta \in \Theta} \int_0^1 u(te^{i\theta}) dt d\theta \\ &\leq 4 \sup_{\theta \in \Theta} \left(\int_0^1 u(te^{i\theta}) dt \right) \int_{\Theta} \int_{0.5}^1 r dr d\theta \\ &\leq 4\Omega^2(S(K)) \sup_{w \in K} \int_0^1 u(wt) dt. \end{aligned}$$
■

Theorem 2.5 Fix $p > 0$. If E is a set of type G_δ in $\partial\mathbb{D}$, then there exists a holomorphic function $f \in \mathcal{O}(\mathbb{D})$ such that $E = E^p(f)$ and $\int_{\mathbb{D} \setminus [0,1]E} |f|^p d\mathcal{Q}^2 < \infty$.

Proof If $p > 1$, then let $q = p$. If $0 < p \leq 1$, then $q = 1$. There exist open sets U_i in $\partial\mathbb{D}$ such that $E = \bigcap_{i \in \mathbb{N}} U_i \subset \dots \subset U_{i+1} \subset U_i$ and $\mathcal{Q}^2(S(U_i \setminus E)) \leq 2^{-qi}$. On the basis of Lemma 2.1, there exist two sequences of compact sets $\{T_{i,j}\}_{i,j \in \mathbb{N}}$, $\{D_{i,j}\}_{i,j \in \mathbb{N}}$ in $\partial\mathbb{D}$ such that

- $U_i = \bigcup_{j \in \mathbb{N}} T_{i,j}$;
- $T_{i,j} \cap D_{i,j} = \emptyset$;
- $\partial\mathbb{D} \setminus E \subset \bigcup_{n \in \mathbb{N}} \bigcap_{[i,j] \geq n} D_{i,j}$;
- $\sum_{j \in \mathbb{N}} (\mathcal{Q}^2(S(\partial\mathbb{D} \setminus (E \cup D_{i,j}))))^{\frac{1}{q}} \leq 9(\mathcal{Q}^2(S(U_i \setminus E)))^{\frac{1}{q}} + 2^{-i}$.

For the sets $T_{i,j}, D_{i,j}$ we select functions $f_{i,j} \in \mathcal{O}(\mathbb{D}) \cap C(\overline{\mathbb{D}})$ and real numbers $a_{i,j}, b_{i,j}$ such that

- (i) $0 \leq a_{i,j} < b_{i,j} < a_{k,l} < \lim_{[n,m] \rightarrow \infty} a_{n,m} = 1$ when $[i, j] < [k, l]$;
- (ii) $|f_{i,j}(z)|^p \leq 2^{-2q[i,j]}$ for $z \in K_{i,j} := a_{i,j}\mathbb{D} \cup [0, 1]D_{i,j}$;
- (iii) $\int_{a_{i,j}}^{b_{i,j}} |f_{i,j}(zt)|^p dt > (1 - 2^{-2[i,j]})^q$ for $z \in T_{i,j}$;
- (iv) $\int_{b_{i,j}}^1 |f_{i,j}(zt)|^p dt \leq 2^{-2q[i,j]}$ for $z \in \partial\mathbb{D}$;
- (v) $\int_0^1 |f_{i,j}(zt)|^p dt \leq 2$ for $z \in \partial\mathbb{D}$.

Let $a_{1,1} = 0$. On the basis of Theorem 2.3, we select the function $f_{1,1} \in \mathcal{O}(\Omega) \cap C(\overline{\Omega})$ (for the set $T_{1,1}$) such that the conditions (ii), (iii), and (v) are fulfilled (for $b_{1,1} = 1$).

As $f_{1,1} \in C(\overline{\mathbb{D}})$, therefore there exists a number $b_{1,1} \in (a_{1,1}, 1)$ such that

$$\int_{a_{1,1}}^{b_{1,1}} |f_{1,1}(zt)|^p dt > (1 - 2^{-2[1,1]})^q$$

for $z \in T_{1,1}$ and

$$\int_{b_{1,1}}^1 |f_{1,1}(zt)|^p dt \leq 2^{-2q[1,1]}$$

for $z \in \partial\mathbb{D}$. Therefore a triplet $(a_{1,1}, b_{1,1}, f_{1,1})$ was properly selected.

Now fix indices i, j . Assume that we have already selected triplets $(a_{k,l}, b_{k,l}, f_{k,l})$ such that conditions (i)–(v) are fulfilled when $[k, l] < [i, j]$. Let $a_{i,j} \in (0, 1)$ be such that $b_{k,l} < a_{i,j}$ and $2(1 - a_{i,j}) \leq 1 - a_{k,l}$ when $[k, l] < [i, j]$. On the basis of Theorem 2.3, there exists a holomorphic function $f_{i,j} \in \mathcal{O}(\mathbb{D}) \cap C(\overline{\mathbb{D}})$ such that

- $\int_0^1 |f_{i,j}(zt)|^p dt > 1$ for $z \in T_{i,j}$;
- $|f_{i,j}(z)|^p \leq 2^{-2q[i,j]}$ for $z \in K_{i,j}$;
- $\int_0^1 |f_{i,j}(zt)|^p dt \leq 2$ for $z \in \partial\mathbb{D}$.

As $f_{i,j} \in C(\overline{\mathbb{D}})$ and $a_{i,j}\mathbb{D} \subset K_{i,j}$, therefore there exists $b_{i,j} \in (a_{i,j}, 1)$ such that

$$\int_{a_{i,j}}^{b_{i,j}} |f_{i,j}(zt)|^p dt > (1 - 2^{-2\lfloor i,j \rfloor})^q$$

for $z \in T_{i,j}$, and

$$\int_{b_{i,j}}^1 |f_{i,j}(zt)|^p dt \leq 2^{-2q\lfloor i,j \rfloor}$$

for $z \in \partial\mathbb{D}$. Observe that a triplet $(a_{i,j}, b_{i,j}, f_{i,j})$ has the properties (i)–(v).

We show that the function f defined by the formula $f(z) = \sum_{i,j \in \mathbb{N}} f_{i,j}(z)$ fulfills required conditions. As $\lim_{\lfloor i,j \rfloor \rightarrow \infty} a_{i,j} = 1$, therefore $\bigcup_{i,j \in \mathbb{N}} K_{i,j} = \mathbb{D}_{i,j}$. In particular, condition (ii) implies that f is a holomorphic function.

Let $z \in E$. If $z \in T_{i,j}$, then using the conditions (ii)–(iv) we can estimate as follows:

$$\begin{aligned} \left(\int_{a_{i,j}}^{b_{i,j}} |f(zt)|^p dt \right)^{\frac{1}{q}} &\geq \left(\int_{a_{i,j}}^{b_{i,j}} |f_{i,j}(zt)|^p dt \right)^{\frac{1}{q}} - \sum_{\lfloor k,l \rfloor < \lfloor i,j \rfloor} \left(\int_{a_{i,j}}^{b_{i,j}} |f_{k,l}(zt)|^p dt \right)^{\frac{1}{q}} \\ &\quad - \sum_{\lfloor k,l \rfloor > \lfloor i,j \rfloor} \left(\int_{a_{i,j}}^{b_{i,j}} |f_{k,l}(zt)|^p dt \right)^{\frac{1}{q}} \\ &> 1 - 2^{-2\lfloor i,j \rfloor} - \sum_{\lfloor k,l \rfloor < \lfloor i,j \rfloor} \left(\int_{b_{k,l}}^1 |f_{k,l}(zt)|^p dt \right)^{\frac{1}{q}} \\ &\quad - \sum_{\lfloor k,l \rfloor > \lfloor i,j \rfloor} \sup_{z \in a_{k,l}\mathbb{D}} |f_{k,l}(z)|^{\frac{p}{q}} \\ &\geq 1 - 2^{-2\lfloor i,j \rfloor} - \sum_{\lfloor k,l \rfloor < \lfloor i,j \rfloor} 2^{-2\lfloor k,l \rfloor} - \sum_{\lfloor k,l \rfloor > \lfloor i,j \rfloor} 2^{-2\lfloor k,l \rfloor} \\ &> 1 - \sum_{m=1}^{\infty} 2^{-2m} = \frac{2}{3}. \end{aligned}$$

There exists a sequence $\{k_i\}_{i \in \mathbb{N}}$ such that $z \in T_{i,k_i}$ for $i \in \mathbb{N}$. In particular, we can estimate

$$\int_0^1 |f(zt)|^p dt \geq \sum_{i=1}^{\infty} \int_{a_{i,k_i}}^{b_{i,k_i}} |f(zt)|^p dt > \sum_{k=1}^{\infty} \left(\frac{2}{3}\right)^q = \infty.$$

Fix $z \in \partial\mathbb{D} \setminus E$. As $\partial\mathbb{D} \setminus E \subset \bigcup_{n \in \mathbb{N}} \bigcap_{\lfloor i,j \rfloor \geq n} D_{i,j}$, therefore there exists $m \in \mathbb{N}$ such that $z \in D_{i,j}$ when $\lfloor i,j \rfloor > m$. Using condition (ii) we may estimate as follows:

$$\begin{aligned} \left(\int_0^1 |f(zt)|^p dt \right)^{\frac{1}{q}} &\leq \sum_{\lfloor i,j \rfloor < m} \left(\int_0^1 |f_{i,j}(zt)|^p dt \right)^{\frac{1}{q}} + \sum_{\lfloor i,j \rfloor \geq m} \left(\int_0^1 |f_{i,j}(zt)|^p dt \right)^{\frac{1}{q}} \\ &\leq \sum_{\lfloor i,j \rfloor < m} \left(\int_0^1 |f_{i,j}(zt)|^p dt \right)^{\frac{1}{q}} + \sum_{\lfloor i,j \rfloor > m} 2^{-2\lfloor i,j \rfloor} < \infty \end{aligned}$$

for $z \in \partial\mathbb{D} \setminus E$. So $E = E^p(f)$.

We show also that $\int_{\mathbb{D} \setminus S(E)} |f(zt)|^p d\Omega^2 < \infty$. Let $H_{i,j} := \partial\mathbb{D} \setminus (D_{i,j} \cup E)$. On the basis of Proposition 2.4 and due to property (v), we can estimate as follows:

$$\int_{S(H_{i,j})} |f_{i,j}|^p d\Omega^2 \leq 4\Omega^2(S(H_{i,j})) \sup_{w \in H_{i,j}} \int_0^1 |f_{i,j}(wt)|^p dt \leq 8\Omega^2(S(H_{i,j})).$$

Now it is enough to prove that $\int_{S(\partial\mathbb{D} \setminus E)} |f|^p d\Omega^2 < \infty$. On the basis of property (ii) it follows that

$$\begin{aligned} \left(\int_{S(\partial\mathbb{D} \setminus E)} |f|^p d\Omega^2 \right)^{\frac{1}{q}} &\leq \sum_{i,j \in \mathbb{N}} \left(\int_{S(\partial\mathbb{D} \setminus E)} |f_{i,j}|^p d\Omega^2 \right)^{\frac{1}{q}} \\ &\leq \sum_{i,j \in \mathbb{N}} \left(\int_{S(D_{i,j})} |f_{i,j}|^p d\Omega^2 + \int_{S(H_{i,j})} |f_{i,j}|^p d\Omega^2 \right)^{\frac{1}{q}} \\ &\leq 2 \sum_{i,j \in \mathbb{N}} \left(\int_{S(D_{i,j})} |f_{i,j}|^p d\Omega^2 \right)^{\frac{1}{q}} + 2 \sum_{i,j \in \mathbb{N}} \left(\int_{S(H_{i,j})} |f_{i,j}|^p d\Omega^2 \right)^{\frac{1}{q}} \\ &\leq 2 \sum_{i,j \in \mathbb{N}} 2^{-2[i,j]} + 2 \sum_{i,j \in \mathbb{N}} (8\Omega^2(S(H_{i,j})))^{\frac{1}{q}} \\ &\leq 2 + 2 \sum_{i \in \mathbb{N}} 72(\Omega^2(S(U_i \setminus E)))^{\frac{1}{q}} + 2^{-i} \\ &\leq 2 + 145 \sum_{i \in \mathbb{N}} 2^{-i} < \infty. \end{aligned}$$

■

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