

# Analysis on manifolds and volume growth

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## Setup

Let  $M$  be always a Riemannian manifold that is geodesically complete and non-compact. Let  $d(x, y)$  denote the geodesic distance on  $M$  and  $\mu$  be the Riemannian measure. Consider geodesic balls

$$B(x, r) = \{y \in M : d(x, y) < r\},$$

that are necessarily precompact, and their volumes:

$$V(x, r) = \mu(B(x, r)).$$

In this lecture we collect some old and new results relating the rate growth of  $V(x, r)$  as  $r \rightarrow \infty$  to the properties of certain PDEs on  $M$ .

Recall that the Laplace operator  $\Delta$  on  $M$  is given in the local coordinates  $x_1, \dots, x_n$  as follows:

$$\Delta = \frac{1}{\sqrt{\det g}} \frac{\partial}{\partial x_i} \left( \sqrt{\det g} g^{ij} \frac{\partial}{\partial x_j} \right)$$

where  $g = (g_{ij})$  is the Riemannian metric tensor and  $(g^{ij}) = (g_{ij})^{-1}$ .

# Parabolicity

A function  $u \in C^2(M)$  is called superharmonic if  $\Delta u \leq 0$ . Manifold  $M$  is called *parabolic* if any positive superharmonic function on  $M$  is constant, and *non-parabolic* otherwise.

Equivalent characterizations of the parabolicity:

- there exists no positive fundamental solution of  $-\Delta$ ;
- $\int_0^\infty p_t(x, y) dt = \infty$  for all/some  $x, y \in M$ , where  $p_t(x, y)$  is the heat kernel of  $\Delta$ ;
- the capacity of any compact set is zero;
- Brownian motion on  $M$  is recurrent.

Theorem of Polya (1921):  $\mathbb{R}^n$  is parabolic for  $n \leq 2$  and non-parabolic for  $n > 2$ .  
Let us fix a reference point  $x_0$  and denote  $V(r) = V(x_0, r)$ .

**Theorem 1** (Cheng-Yau, '75) *If for all large enough  $r$*

$$V(r) \leq Cr^2 \tag{1}$$

*then  $M$  is parabolic.*

**Theorem 2** (*AG '83, Karp '82, Varopoulos '83*) *If*

$$\int^{\infty} \frac{rdr}{V(r)} = \infty \tag{2}$$

*then  $M$  is parabolic.*

For example, (2) is satisfied if

$$V(r) \leq Cr^2 \log r.$$

The condition (2) is sharp: if  $f(r)$  is a smooth convex function such that  $f'(r) > 0$  and

$$\int^{\infty} \frac{rdr}{f(r)} < \infty,$$

then there is a non-parabolic manifold such that  $V(r) = f(r)$  for large  $r$ .

# Stochastic completeness

Manifold  $M$  is called *stochastically complete* if for all  $x \in M$  and  $t > 0$

$$\int_M p_t(x, y) d\mu(y) = 1.$$

Equivalent characterizations of the stochastic completeness:

- Lifetime of Brownian motion on  $M$  is  $\infty$  almost surely.
- For some/any  $\lambda > 0$ , any bounded solution  $u$  to  $\Delta u - \lambda u = 0$  on  $M$  is identical zero.
- For some/any  $T \in (0, \infty]$ , the Cauchy problem

$$\begin{cases} \frac{\partial u}{\partial t} = \Delta u & \text{in } M \times (0, T) \\ u|_{t=0} = 0 \end{cases} \quad (3)$$

has the only bounded solution  $u \equiv 0$ .

**Theorem 3** (AG '86) *If*

$$\int^\infty \frac{r dr}{\log V(r)} = \infty \quad (4)$$

*then  $M$  is stochastically complete.*

In particular,  $M$  is stochastically complete provided

$$V(r) \leq \exp(Cr^2). \quad (5)$$

(Davies '92, Karp and Li '83, Takeda '89).

The condition (4) is sharp: if  $f(r)$  is a smooth convex function such that  $f'(r) > 0$  and

$$\int^{\infty} \frac{r dr}{f(r)} < \infty$$

then there exists a stochastically incomplete manifold with  $V(r) = \exp(f(r))$ .

# Liouville properties

**Theorem 4** (*S.T.Yau '78*) *If  $u$  is a harmonic function on  $M$  and  $u \in L^p(M, \mu)$  with  $1 < p < \infty$  then  $u \equiv \text{const}$ .*

In other words, any geodesically complete manifold satisfies  *$L^p$ -Liouville property* if  $1 < p < \infty$ . For  $p = 1$  and  $p = \infty$  this is not true: there are manifolds with non-trivial  $L^1$  harmonic function as well as those with non-trivial  $L^\infty$  harmonic functions.

**Theorem 5** (*AG '89*) *Assume that*

$$\int^{\infty} \frac{rdr}{\log V(r)} = \infty.$$

*Then any positive superharmonic function  $u \in L^1(M, \mu)$  is identical constant.*

**Open Questions:.** *Find “good” conditions to ensure that*

- (a) *any harmonic function  $u \in L^1$  is identical constant;*
- (b) *any harmonic function  $u \in L^\infty$  identical constant.*

# Bounded solutions of Schrödinger equations

Let  $Q(x)$  be a nonnegative continuous function on  $M$ ,  $Q \not\equiv 0$ . Consider the equation

$$\Delta u - Qu = 0 \tag{6}$$

and ask if (6) has a non-trivial bounded solution (equivalently: a positive bounded solution).

Set  $|x| = d(x, x_0)$  and denote

$$q(r) = \inf_{|x|=r} Q(x) \quad \text{and} \quad F(r) = \int_0^{r/2} \sqrt{q(t)} dt.$$

**Theorem 6** (AG, '90) *If for all large enough  $r$*

$$V(r) \leq Cr^2 \exp(CF(r)^2) \tag{7}$$

*then (6) has no bounded solution except for  $u \equiv 0$ .*

**Example.** Let  $Q \equiv 1$ . Then (6) has no bounded solution (except for zero) if and only if  $M$  is stochastically complete. We have  $q \equiv 1$ ,  $F(r) = r/2$ , and (7) becomes  $V(r) \leq \exp(Cr^2)$ , which coincides with the condition (5) for the stochastic completeness.



**Example.** Let  $Q$  have compact support. In this case (6) has no bounded solution (except for zero) if and only if  $M$  is parabolic. Since  $q(r) = 0$  for large enough  $r$ , we obtain that  $F(r) = \text{const}$  for large  $r$ , and (7) becomes  $V(r) \leq Cr^2$ , which coincides with the condition (1) for the parabolicity.

**Example.** Assume that, for large  $|x|$

$$Q(x) \geq \frac{c}{|x|^2 \log |x|}.$$

Then

$$F(r) \geq \int_2^{r/2} \frac{c}{t\sqrt{\log t}} dt \simeq \sqrt{\log r}$$

so that (7) is satisfied provided

$$V(r) \leq Cr^N.$$

In this case (6) has no bounded solution except for zero.

On the other hand, if in  $\mathbb{R}^n$

$$Q(x) \leq \frac{C}{|x|^2 \log^{1+\varepsilon} |x|}$$

then (6) has a positive solution in  $\mathbb{R}^n$ .

# Escape rate

Let  $\{X_t\}_{t \geq 0}$  be Brownian motion on  $M$ , that is the diffusion process generated by  $\Delta$ , whose transition density is  $p_t(x, y)$ .

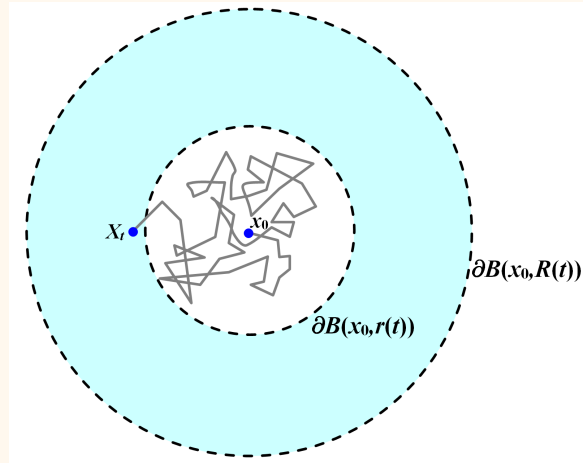
An increasing function  $R(t)$  is called an *upper rate function* if, with probability 1, we have  $|X_t| < R(t)$  for all  $t$  large enough.

Similarly, an increasing function  $r(t)$  is called a *lower rate function* if, with probability 1, we have  $|X_t| > r(t)$  for all  $t$  large enough.

Hence, for large enough  $t$ ,  
 $X_t$  is contained in the annulus

$$B(x_0, R(t)) \setminus B(x_0, r(t))$$

almost surely.



For example, in  $\mathbb{R}^n$  the following upper rate function is known:

$$R(t) = \sqrt{(4 + \varepsilon) t \log \log t} \quad (\text{Khinchin's law of iterated log}).$$

If  $n > 2$  and  $r(t)/\sqrt{t}$  is decreasing then  $r(t)$  is a lower rate function in  $\mathbb{R}^n$  if and only if

$$\int^{\infty} \left( \frac{r(t)}{\sqrt{t}} \right)^{n-2} \frac{dt}{t} < \infty \quad (8)$$

(Dvoretzky and Erdős, '50). Here is an example of such a function:  $r(t) = \frac{C\sqrt{t}}{\log^{\frac{1+\varepsilon}{n-2}} t}$ .

**Theorem 7** (AG and M.Kelbert '98, AG '99) *Assume that, for all  $r$  large enough,*

$$V(r) \leq Cr^N, \quad (9)$$

*with some  $N, C > 0$ . Then the following function is an upper rate function:*

$$R(t) = \sqrt{2Nt \log t}. \quad (10)$$

Under assumption (9), the upper rate function (10) is optimal (AG, Kelbert '00).

Similar result for simple random walks on graphs: Hardy–Littlewood (1914, for  $\mathbb{Z}$ ) and M.Barlow–E.Perkins '89.

**Theorem 8** (AG and E.P. Hsu '09) *Let  $M$  be a Cartan-Hadamard manifold and assume that*

$$\int^{\infty} \frac{r dr}{\log V(r)} = \infty. \quad (11)$$

*Define a function  $\varphi(t)$  as follows:*

$$t = \int_{r_0}^{\varphi(t)} \frac{r dr}{\log V(r)}.$$

*Then  $R(t) = \varphi(Ct)$  is an upper rate function.*

**Example.** If  $V(r) = Cr^N$  then

$$t \simeq \frac{\varphi^2(t)}{\log \varphi(t)}$$

whence  $R(t) \simeq \varphi(t) \simeq \sqrt{t \log t}$  that matches (10).

**Example.** If  $V(r) = \exp(r^\alpha)$  where  $0 < \alpha < 2$  then

$$t \simeq \varphi(t)^{2-\alpha}$$

whence  $R(t) = Ct^{\frac{1}{2-\alpha}}$ .

**Example.** If  $V(r) = \exp(r^2)$  then

$$t \simeq \log \varphi(t)$$

whence  $R(t) = \exp(Ct)$ .

**Theorem 9** (*E.P. Hsu and G.Qin '10*) *On any complete manifold  $M$ , satisfying (11), define function  $\varphi(t)$  as follows:*

$$t = \int_{r_0}^{\varphi(t)} \frac{r dr}{\log V(r) + \log \log r}.$$

*Then  $R(t) = C\varphi(Ct)$  is an upper rate function.*

**Example.** Let  $V(r) \leq C \log r$ . Then

$$t \simeq \frac{\varphi^2(t)}{\log \log \varphi(t)}$$

and we obtain an upper rate function

$$R(t) = C\sqrt{t \log \log t}.$$

**Theorem 10** (AG '99) *Assume that a relative Faber-Krahn inequality holds on  $M$  (for example, this is the case when  $\text{Ricci}_M \geq 0$ ). Assume that*

$$\int^{\infty} \frac{r dr}{V(r)} < \infty$$

*so that  $M$  is non-parabolic and  $X_t$  is transient. Denote*

$$\gamma(r) := \left( \int_r^{\infty} \frac{s ds}{V(s)} \right)^{-1}. \quad (12)$$

*Let  $r(t)$  be an increasing positive function on  $(0, \infty)$  such that*

$$\int^{\infty} \frac{\gamma(r(t))}{V(\sqrt{t})} dt < \infty. \quad (13)$$

*Then  $r(t)$  is a lower rate function for Brownian motion on  $M$ .*

**Example.** Let  $V(x, r) \simeq r^N$  for large  $r$  and some  $N > 2$ . We obtain from (12)  $\gamma(t) \simeq t^{N-2}$ , and (13) amounts to

$$\int^{\infty} \frac{r^{N-2}(t) dt}{t^{N/2}} < \infty,$$

which coincides with the Dvoretzky–Erdős condition (8).

# Semilinear PDE

Consider on  $M$  the inequality

$$\Delta u + u^\sigma \leq 0 \tag{14}$$

and ask if it has a non-negative solution  $u$  except for  $u \equiv 0$ . Here  $\sigma > 1$  is a given parameter. Any solution of (14) is superharmonic. Hence, if  $M$  is parabolic then  $u$  must be identical zero. In particular, this is the case if  $V(r) \leq Cr^2$ .

**Theorem 11** (*AG and Y.Sun '14*) *Assume that, for all large  $r$ ,*

$$V(r) \leq Cr^p \log^q r, \tag{15}$$

where

$$p = \frac{2\sigma}{\sigma - 1}, \quad q = \frac{1}{\sigma - 1}. \tag{16}$$

*Then any nonnegative solution of (14) is identical zero.*

The values of the exponents  $p$  and  $q$  in (16) are sharp: if either  $p > \frac{2\sigma}{\sigma-1}$  or  $p = \frac{2\sigma}{\sigma-1}$  and  $q > \frac{1}{\sigma-1}$  then there is a manifold satisfying (15) where the inequality (14) has a positive solution.

Equivalent reformulation: if, for some  $\alpha > 2$

$$V(r) \leq Cr^\alpha \log^{\frac{\alpha-2}{2}} r, \quad (17)$$

then, for any  $\sigma \leq \frac{\alpha}{\alpha-2}$ , any nonnegative solution of (14) is identical zero.

For example, in  $\mathbb{R}^n$  with  $n > 2$  (17) holds with  $\alpha = n$  which implies that, for  $\sigma \leq \frac{n}{n-2}$ , any nonnegative solution of (14) is identical zero.

It is known that, for any  $\sigma > \frac{n}{n-2}$ , (14) has a positive solution in  $\mathbb{R}^n$  (Mitidieri and Pohozaev, '98).

**Conjecture.** *If*

$$\int_0^\infty \frac{r^{2\sigma-1} dr}{V(r)^{\sigma-1}} = \infty \quad (18)$$

*then any nonnegative solution of (14) is identical zero.*

In particular, the function (17) satisfies (18) with  $\sigma = \frac{\alpha}{\alpha-2}$ .

Similar results for the semilinear heat equation: Yuhua Sun.



# Heat kernel lower bounds

**Theorem 12** (Coulhon and AG, '97) Assume that, for all  $r \geq r_0 > 0$ ,

$$V(r) \leq Cr^\alpha, \tag{19}$$

for some  $C, \alpha > 0$ . Then, for all large enough  $t$ ,

$$p_t(x_0, x_0) \geq \frac{1/4}{V(\sqrt{Kt \log t})}, \tag{20}$$

where  $K = K(x_0, r_0, C, \alpha) > 0$ . Consequently,

$$p_t(x_0, x_0) \geq \frac{c}{(t \log t)^{\alpha/2}} \tag{21}$$

The best possible lower bound would be

$$p_t(x_0, x_0) \geq \frac{c}{V(\sqrt{t})}$$

that is valid on manifolds of non-negative Ricci curvature (Li and Yau '85). However, under the hypothesis (19), the lower bound (20) is optimal (AG and Kelbert, '00).

**Theorem 13** (Coulhon and AG, '97) Assume that the function  $V(r)$  is doubling, that is,

$$V(2r) \leq CV(r),$$

and that, for all  $t > 0$ ,

$$p_t(x_0, x_0) \leq \frac{C}{V(\sqrt{t})}.$$

Then, for all  $t > 0$ ,

$$p_t(x_0, x_0) \geq \frac{c}{V(\sqrt{t})}.$$

# Recurrence revisited

For any  $\alpha \in (0, 2)$ , the operator  $(-\Delta)^{\alpha/2}$  is a generator of a jump process on  $M$  that is called *the  $\alpha$ -process*. It is a natural generalization of the symmetric stable Levy process of index  $\alpha$  in  $\mathbb{R}^d$ . By a general semigroup theory, the Green function  $G^{(\alpha)}(x, y)$  of  $(-\Delta)^{\alpha/2}$  is given by

$$G^{(\alpha)}(x, y) = \int_0^\infty t^{\alpha/2-1} p(t, x, y) dt,$$

and the recurrence of the  $\alpha$ -process is equivalent to  $G^{(\alpha)} \equiv \infty$ , that is, to

$$\int_0^\infty t^{\alpha/2-1} p(t, x, x) dt = \infty. \tag{22}$$

**Theorem 14** (AG '99) *If for all  $r \geq r_0 > 0$*

$$V(r) \leq Cr^\alpha, \tag{23}$$

*then the  $\alpha$ -process is recurrent.*

Indeed, by Theorem 12 we have  $p_t(x_0, x_0) \geq \frac{c}{t^{\alpha/2} \log^{\alpha/2} t}$ . Substituting into (22) we see that the integral diverges.

# Heat kernel upper bounds

**Theorem 15** (Barlow, Coulhon, AG '01) *Let  $M$  be a manifold of bounded geometry. Assume that, for all  $x \in M$  and  $r \geq r_0 > 0$*

$$V(x, r) \geq cr^N$$

*Then, for all  $x \in M$  and large enough  $t$ ,*

$$p_t(x, x) \leq Ct^{-\frac{N}{N+1}}. \tag{24}$$

For any  $N \geq 1$ , there exists an example of a manifold with  $V(x, r) \simeq r^N$  and

$$p_t(x, x) \simeq t^{-\frac{N}{N+1}}.$$

Indeed, take any fractal graph where the volume function is  $r^\alpha$  and the on-diagonal decay of the heat kernel is given by  $t^{-\alpha/\beta}$ . It is known that such a graph exists for any  $\alpha, \beta$  satisfying

$$2 \leq \beta \leq \alpha + 1$$

(Barlow '04). Choose  $\alpha = N$  and  $\beta = N + 1$  and then inflate the graph into a manifold.

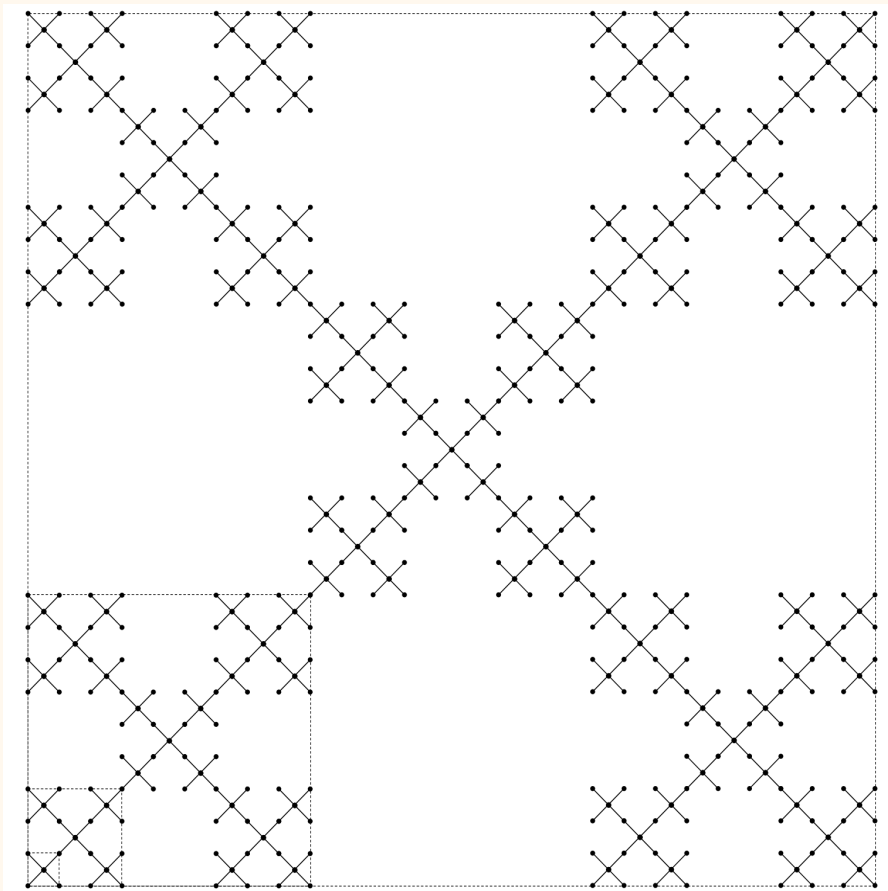
Here is one of such graphs,  
the *Vicsek tree*:

For this fractal

$$\alpha = \frac{\log 5}{\log 3}$$

and

$$\beta = \alpha + 1 = \frac{\log 15}{\log 3}$$



# Biparabolic manifolds

A function  $u \in C^4(M)$  is called *bi-superharmonic* if  $\Delta u \leq 0$  and  $\Delta^2 u \geq 0$ .

For example, let  $M$  be nonparabolic and consider the Green operator

$$Gf = \int_0^\infty g(x, y) f(y) d\mu(y)$$

where  $g(x, y) = \int_0^\infty p_t(x, y) dt$  is the Green function. Then  $u = Gf$  is bi-superharmonic if  $u$  is finite and  $f$  is non-negative and superharmonic.

Another example of bi-superharmonic functions in a precompact domain  $\Omega \subset M$ : if  $f$  is a non-negative continuous function on  $\partial\Omega$  then

$$u(x) = \mathbb{E}_x(\tau_\Omega f(X_{\tau_\Omega}))$$

solves the following boundary value problem

$$\begin{cases} \Delta^2 u = 0 & \text{in } \Omega \\ -\Delta u|_{\partial\Omega} = f, \\ u|_{\partial\Omega} = 0, \end{cases}$$

and, hence, is bi-superharmonic in  $\Omega$ .

A manifold  $M$  is called *biparabolic*, if any positive bi-superharmonic function on  $M$  is harmonic, that is  $\Delta u = 0$ .

Note that the notion of parabolicity also admits a similar equivalent definition:  $M$  is parabolic if and only if any positive superharmonic function on  $M$  is harmonic.

One can show that  $\mathbb{R}^n$  is biparabolic if and only if  $n \leq 4$ . For example, if  $n > 4$  then  $u(x) = |x|^{-(n-4)}$  is bi-superharmonic but not harmonic.

**Theorem 16** (*Faraji and AG, to appear*) *Manifold  $M$  is biparabolic provided*

$$V(r) \leq C \frac{r^4}{\log r} \quad \text{for large } r. \quad (25)$$

The condition (25) is not far from optimal in the following sense: for any  $\beta > 1$  there exists a manifold  $M$  with

$$V(r) \leq C r^4 \log^\beta r$$

that is not biparabolic.

**Conjecture.** *If*

$$V(r) \leq Cr^4 \log r \quad \text{or even} \quad \int^\infty \frac{r^3 dr}{V(r)} = \infty,$$

*then  $M$  is biparabolic.*

Recall that  $M$  is parabolic if and only if  $G \equiv \infty$  that is,  $Gf \equiv \infty$  for any non-zero  $f \geq 0$ .

**Lemma 17** *The following conditions are equivalent:*

- (i)  $M$  is biparabolic.
- (ii)  $G^2 \equiv \infty$  (that is,  $G^2 f \equiv \infty$  for any non-zero  $f \geq 0$ )

**Proof of Theorem 16.** Assuming (25), we prove that  $G^2 f \equiv \infty$  for any non-negative non-zero function  $f$ . It is easy to compute that

$$G^2 f(x) = \int_0^\infty t P_t f(x) dt = \int_0^\infty \int_M t p_t(x, y) f(y) d\mu(y) dt.$$

Fix an arbitrary  $x \in M$  and choose  $R > 0$  so big that the ball  $B(x_0, R)$  contains both  $\text{supp } f$  and  $x$ . By the local Harnack inequality, we have, for all  $x, y \in B(x_0, R)$  and  $t > 2R^2$

$$p_t(x, y) \geq c p_{t-R^2}(x_0, x_0) \geq c p_t(x_0, x_0),$$

where  $c = c(x_0, R) > 0$ . Hence, we obtain, for large enough  $t_0$ ,

$$G^2 f(x) \geq \int_{t_0}^\infty \int_{B(x_0, R)} t p_t(x, y) f(y) d\mu(y) dt \geq c \|f\|_{L^1} \int_{t_0}^\infty t p_t(x_0, x_0) dt.$$



By Theorem 12, we have, for large  $t$ ,

$$p_t(x_0, x_0) \geq \frac{1/4}{V(\sqrt{Kt \log t})} \geq \frac{c}{v(\sqrt{t \log t})},$$

where

$$v(r) = \frac{r^4}{\log r}.$$

For large  $t$  we have

$$v(\sqrt{t \log t}) \simeq t^2 \log t,$$

whence

$$\int_{t_0}^{\infty} t p_t(x_0, x_0) dt \geq c \int_{t_0}^{\infty} \frac{t dt}{v(\sqrt{t \log t})} \simeq \int_{t_0}^{\infty} \frac{dt}{t \log t} = \infty.$$

We conclude that

$$G^2 f(x) = \infty,$$

which was to be proved. ■

Now let us construct for any  $\beta > 1$  an example of a manifold  $M$  that is not biparabolic and satisfies

$$V(r) \leq Cr^4 \log^\beta r.$$

Fix  $n \geq 2$  and consider a smooth manifold  $M = \mathbb{R} \times \mathbb{S}^{n-1}$ , where any point  $x \in M$  is represented in the polar form as  $(r, \theta)$  where  $r \in \mathbb{R}$  and  $\theta \in \mathbb{S}^{n-1}$ .

Define the Riemannian metric  $g$  on  $M$  by

$$g = dr^2 + \psi^2(r)d\theta^2, \tag{26}$$

where  $d\theta^2$  is the standard Riemannian metric on  $\mathbb{S}^{n-1}$  and  $\psi(r)$  is a smooth positive function on  $\mathbb{R}$ . Define the area function  $S(r)$ ,  $r \in \mathbb{R}$ , by

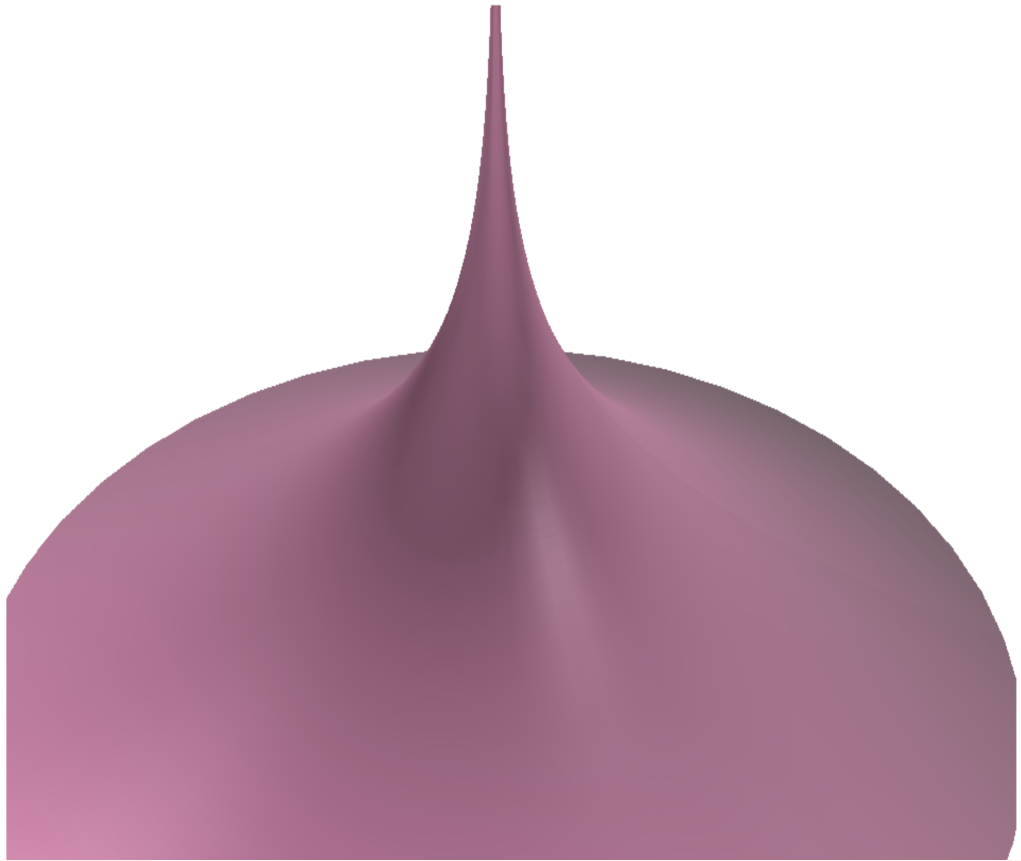
$$S(r) = \omega_n \psi(r)^{n-1},$$

where  $\omega_n$  is the volume of  $\mathbb{S}^{n-1}$ . We choose  $S(r)$  as follows:

$$S(r) = \begin{cases} e^{-r^\alpha}, & r > 2, \\ |r|^3 \log^\beta |r|, & r < -2, \end{cases} \tag{27}$$

where  $\alpha, \beta$  are arbitrary real numbers such that

$$\boxed{\alpha > 2 \text{ and } \beta > 1.} \tag{28}$$



**Proposition 18** *Under the hypotheses (27) and (28), the manifold  $M$  is not bipolarabolic, and the volume growth function of  $M$  satisfies*

$$V(r) \leq Cr^4 \log^\beta r. \quad (29)$$

**Proof.** Fix a reference point  $x_0 = (0, 0)$ . The volume estimate (29) follows from

$$V(r) \simeq \int_{-r}^r S(t) dt.$$

In order to prove that  $M$  is not bipolarabolic, it suffices to construct a positive harmonic function  $h$  on  $M$  such that the function

$$u := Gh$$

is finite at least at one point. Indeed, in this case we have  $u \in C^\infty(M)$  and  $\Delta u = -h$ . Hence,  $\Delta u < 0$  and

$$\Delta^2 u = \Delta h = 0$$

so that  $u$  is bi-superharmonic, but not harmonic; hence,  $M$  is not bipolarabolic.

Choose  $h$  as follows:

$$h(r) = \int_{-\infty}^r \frac{dt}{S(t)}. \quad (30)$$

It is finite by (27) and harmonic on  $M$  because it depends only on  $r$  and

$$\Delta h = \frac{\partial^2 h}{\partial r^2} + \frac{S'(r)}{S(r)} \frac{\partial h}{\partial r} = \frac{1}{S(r)} \frac{\partial}{\partial r} \left( S(r) \frac{\partial h}{\partial r} \right) = 0.$$

Then one proves that, for any  $x = (r, \theta)$ ,

$$g(x_0, x) \simeq \begin{cases} h(r), & \text{if } r < -2, \\ 1, & \text{if } r > 2. \end{cases}$$

We have

$$Gh(x_0) = \int_M g(x_0, x) h(x) d\mu(x) \simeq 1 + \int_{-\infty}^{-2} h^2(r) S(r) dr + \int_2^{\infty} h(r) S(r) dr.$$

For  $r < -2$  we have

$$S(r) = |r|^3 \log^\beta |r| \quad \text{and} \quad h(r) \simeq \int_{-\infty}^r \frac{dt}{|t|^3 \log^\beta |t|} \simeq \frac{1}{|r|^2 \log^\beta |r|}.$$

Since  $\beta > 1$ , we obtain

$$\int_{-\infty}^{-2} h^2(r) S(r) dr \simeq \int_{-\infty}^{-2} \frac{1}{|r| \log^\beta |r|} dr < \infty.$$

For  $r > 2$

$$S(r) = e^{-r^\alpha} \quad \text{and} \quad h(r) \simeq \int_0^r e^{t^\alpha} dt \simeq \frac{e^{r^\alpha}}{r^{\alpha-1}}.$$

Since  $\alpha > 2$ , we have

$$\int_2^{+\infty} h(r) S(r) dr \simeq \int_2^{+\infty} \frac{dr}{r^{\alpha-1}} < \infty.$$

Hence,  $Gh(x_0) < \infty$ , which was to be proved. ■