

# A PROBLEM OF MCMILLAN ON CONFORMAL MAPPINGS.

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ABSTRACT. We answer one of two questions asked by McMillan in 1970 concerning distortion at the boundary by conformal mappings of the disk.

1991 Mathematics subject classification: 30C25, 30C85

## 1. INTRODUCTION

The purpose of this note is to answer a question of J.E McMillan concerning boundary behavior of conformal mappings which was raised in the paper [4]. In that paper, McMillan gave a sufficient geometric condition for a subset of the boundary of a domain to have harmonic measure zero and used it to prove a result which we will describe below. A similar geometric lemma was the key to the original proof of the twist point theorem in [5]. The reader can refer to both of McMillan's papers and to [6] for background on these problems and more generally to [1], [3] and [7] for the ideas used in this paper.

We will use  $\omega(z_0, F, \Omega)$  to denote the harmonic measure of the set  $F$  in the domain  $\Omega$  from the point  $z_0$ . Let  $\mathbb{D}$  denote the unit disk in the complex plane and let  $f : \mathbb{D} \rightarrow \Omega$  be a conformal map. Let  $A$  denote the set of all ideal accessible boundary points  $f(e^{i\theta})$  of  $\Omega$  when  $f$  has the nontangential limit  $f(e^{i\theta})$  at  $e^{i\theta}$ . Note that points of  $A$  are prime ends of  $\Omega$  so that a single complex coordinate may represent more than one point of  $A$ .

Let  $D(a, r)$  denote a disk with center  $a$  and radius  $r$ . Choose  $r_0 < d(f(0), A)$  where  $d$  denotes Euclidean distance. For each  $a \in A$  and for each  $r < r_0$  let  $\gamma(a, r) \subset \partial D(a, r)$  be the crosscut of  $\Omega$  separating  $a$  from  $f(0)$  which can be joined to  $a$  by a Jordan arc in  $\Omega \cap D(a, r)$ . Let  $L(a, r)$  denote the Euclidean length of  $\gamma(a, r)$  and let  $U(a, r) = \bigcup_{r' < r} \gamma(a, r')$ .

Let

$$A(a, r) = \int_0^r L(a, \rho) d\rho$$

denote the Lebesgue measure of  $U(a, r)$ .

McMillan proved

**Theorem 1.1.** *The set of  $a \in A$  such that*

$$\limsup_{r \rightarrow 0} \frac{A(a, r)}{\pi r^2} < \frac{1}{2}$$

*has harmonic measure zero.*

Notice that this theorem implies that the set of  $a \in A$  such that

$$\limsup_{r \rightarrow 0} \frac{L(a, r)}{2\pi r} < \frac{1}{2}$$

has harmonic measure zero.

McMillan also gave an example of a domain for which both

$$\limsup_{r \rightarrow 0} \frac{A(a, r)}{\pi r^2} = 1 \quad \omega \quad a.e.$$

and

$$\liminf_{r \rightarrow 0} \frac{A(a, r)}{\pi r^2} = 0 \quad \omega \quad a.e.$$

(implying the corresponding limits for  $\frac{L(a, r)}{2\pi r}$ ) and conjectured that

$$E_1 = \{a \in A : \liminf_{r \rightarrow 0} \frac{A(a, r)}{\pi r^2} > \frac{1}{2}\}$$

and

$$E_2 = \{a \in A : \liminf_{r \rightarrow 0} \frac{L(a, r)}{2\pi r} > \frac{1}{2}\}$$

must be sets of harmonic measure zero.

Here, we will verify McMillan's conjecture that the set  $E_2$  must always have zero harmonic measure.

2. THERE ARE NO POINTS OF DENSITY IN  $f^{-1}(E_2)$ .

With the notations and definitions of the introduction we prove

**Theorem 2.1.** *The harmonic measure of the set  $E_2$  is zero.*

*Proof.* For any positive integers  $m$  and  $k$ , let

$$E_{m,k} = \{a \in A \mid L(a, r) > (\frac{1}{2} + \frac{1}{m})2\pi r \quad \forall r < \frac{1}{k}\}.$$

Since  $E_2$  is the countable union of sets  $E_{m,k}$ , it suffices to show that each  $E_{m,k}$  has harmonic measure zero.

We will require the following lemma (see [7], pg 142) which is a consequence of results of Beurling, [2].

**Lemma 2.1.** *Let  $f$  map  $\mathbb{D}$  conformally into  $\mathbb{C}$  and let  $0 < \delta < 1$ . If  $z \in \mathbb{D}$  and  $I$  is an arc of  $\mathbb{T}$  with  $\omega(z, I) \geq \alpha > 0$  then there exists a Borel set  $B \subset I$  with  $\omega(z, B) > (1 - \delta)\omega(z, I)$  such that*

$$|f(\xi) - f(z)| \leq \Lambda(f(S)) < K(\delta, \alpha)d_f(z) \quad \text{for } \xi \in B$$

where  $\Lambda$  denotes linear measure,  $d_f(z)$  is the euclidean distance from  $f(z)$  to the boundary of  $f(\mathbb{D})$ ,  $S$  is the non-euclidean segment from  $z$  to  $\xi$  and where  $K(\delta, \alpha)$  depends only on  $\delta$  and  $\alpha$ .

The basic idea of the proof of theorem 2.1 is that since points of  $E_{m,k}$  are separated from  $f(0)$  by circular arcs of wide angle and large radius, if  $f^{-1}(E_{m,k})$  has a point of density then lemma 2.1 will provide enough wide angled circular arcs of a fixed radius to wrap around on themselves and disconnect the domain  $\Omega$ .

Suppose then that  $\eta \in \mathbb{T}$  is a point of density of  $f^{-1}(E_{m,k})$  and let  $I$  denote an arc of  $\mathbb{T}$  centered at  $\eta$ .

Given  $\delta_1 > 0$  we can choose  $I$  such that

$$(1) \quad \frac{|f^{-1}(E_{m,k}) \cap I|}{|I|} > (1 - \delta_1).$$

Given  $\delta_2 > 0$  we can find  $0 < r(I, \delta_2) < 1$  such that

$$\omega((1 - r(I, \delta_2))\eta, I, \mathbb{D}) = 1 - \delta_2$$

and this determines the point  $z_I = (1 - r(I, \delta_2))\eta$ .

If we are given  $\delta_3 > 0$  then if  $\delta_1$  is sufficiently small, (1) implies that

$$\omega(f^{-1}(E_{m,k}), z_I, \mathbb{D}) > (1 - \delta_3).$$

By lemma 2.1, if we are given  $\delta_4 > 0$  then there is a Borel set  $B \subset I$  such that

$$\omega(z_I, B, \mathbb{D}) > (1 - \delta_4)(1 - \delta_2)$$

and such that

$$(2) \quad |f(\xi) - f(z_I)| < K(\delta_4, (1 - \delta_2))d_f(z_I) \quad \forall \xi \in B.$$

It follows that

$$(3) \quad \omega(f^{-1}(E_{m,k}) \cap B, z_I, \mathbb{D}) > 1 - (\delta_2 + \delta_3 + \delta_4 - \delta_2\delta_4)$$

and that (2) holds for all  $\xi \in f^{-1}(E_{m,k}) \cap B$ . Notice that the constant  $K$  only depends on  $\delta_2$  and  $\delta_4$ .

Since  $f(\eta) \in A$  we can choose  $I$  so that  $Kd_f(z_I) \ll \frac{1}{k}$  where  $k$  is the integer in the definition of  $E_{m,k}$ . The finite number of steps required to get a contradiction in the construction to follow will only depend on the number  $m$  in the definition of  $E_{m,k}$ . By choosing a sufficiently small arc  $I$ , we can arrange that in each step of our construction, the positive number

$$\delta \equiv \delta_2 + \delta_3 + \delta_4 - \delta_2\delta_4$$

is small enough so that the construction can proceed to the next step. We assume that these conditions hold on the size of the interval  $I$ .

Let  $w_0 = f(0)$ ,  $w_1 = f(z_I)$ ,  $d_0 = d_f(z_I)$  and let  $x_1$  be a point of  $\partial\Omega$  such that  $|x_1 - w_1| = d_0$ . Let the letters  $c_1, c_2, \dots$  denote positive constants which will be assumed to be sufficiently small in each step of the construction but will ultimately depend only on the number  $m$  in the definition of the set  $E_{m,k}$  and not on  $f$ ,  $\Omega$ , or  $\delta$ . Let  $C_1, C_2, \dots$  denote other constants which may be purely numerical or which may depend only on the number  $m$ .

First let  $0 < c_0 \ll 1$  and  $c_1 \ll \frac{\pi}{m}c_0$ . We will see that these choices allow for rotation by a fixed positive angle of certain separating circular arcs in consecutive steps of the construction to follow. The arc of  $\partial D(x_1, c_1d_0)$  which intersects the interior of  $D(w_1, d_0)$  extends to a crosscut of  $\Omega$  and determines a unique subdomain  $U_1 \subset \Omega$  not containing  $w_1$ . We proceed to

find a point close to  $x_1$  which is contained in  $E_{m,k}$ . By Harnack's inequality,

$$\omega(w_1, \partial U_1 \cap \partial \Omega \cap D(x_1, c_1 d_0), \Omega) \geq C_1 \omega(w'_1, \partial U_1 \cap \partial \Omega \cap D(x_1, c_1 d_0), \Omega)$$

where  $w'_1$  is the point on the line between  $w_1$  and  $x_1$  such that  $|x_1 - w'_1| = \frac{c_1 d_0}{2}$ . By the comparison principle for harmonic measure and the Beurling projection theorem, ([1], pg.43),

$$\omega(w'_1, \partial U_1 \cap \partial \Omega \cap D(x_1, c_1 d_0), \Omega) \geq C_2 > 0.$$

So by lemma 2.1 and equation (3), if  $\delta$  is sufficiently small, ( $\delta \ll C_1 C_2$ ), there is a constant  $C_3$  such that

$$\omega(w_1, \partial U_1 \cap \partial \Omega \cap D(x_1, c_1 d_0) \cap E_{m,k}, \Omega) \geq C_3 > 0.$$

Choose a point  $x_1^* \in \partial U_1 \cap \partial \Omega \cap D(x_1, c_1 d_0) \cap E_{m,k}$ . If  $c_0$  is sufficiently small then the arc of  $\{z \in \mathbb{C} : |x_1^* - z| = c_0 d_0\}$  which intersects  $D(w_1, d_0)$  has an angle greater than  $\pi(1 - \frac{1}{2m})$ . This arc must therefore be part of the crosscut whose length is  $L(x_1^*, c_0 d_0) > \pi(1 + \frac{1}{m})$ . Denote by  $\overline{ab}$  the segment with endpoints  $a \in \mathbb{C}$  and  $b \in \mathbb{C}$ . Let  $w_1^*$  be the point on  $\overline{x_1^* w_1}$  with  $|x_1 - w_1^*| = c_0 d_0$  and consider the annulus

$$R_1 = \{z \in \mathbb{C} : (1 - c_2)|x_1^* - w_1^*| < |x_1^* - z| < (1 + c_2)|x_1^* - w_1^*|\}$$

where  $c_2 \ll \frac{\pi}{m} c_0$ . Let  $S_1$  be the component of  $R_1 \cap \Omega$  which intersects  $D(w_1, d_0)$  and let  $x_2$  be a point of  $\partial \Omega \cap S_1$  such that  $\overline{x_1^* x_2}$  has minimal angle clockwise from  $\overline{x_1^* w_1^*}$ .

Let  $S_1^*$  denote the sector of  $R_1$  clockwise between  $\overline{x_1^* w_1^*}$  and  $\overline{x_1^* x_2}$ . The circular arc  $\partial D(x_2, c_2 d_0) \cap S_1^*$  is part of a crosscut of  $\Omega$  which determines a unique subdomain  $U_2$  of  $\Omega$  not containing  $w_1^*$ . By an argument similar to the previous one using Harnack's inequality, the comparison principle for harmonic measure and the Beurling projection theorem but now in the annular sector  $S_1$ , it follows that

$$\omega(w_1, \partial \Omega \cap \partial U_2 \cap D(x_2, c_2 d_0), \Omega) > C_4 > 0$$

We remark that  $C_4$  depends on  $c_0, c_1, c_2$  and therefore only on  $m$  and that the remaining constants  $C_j$  may have similar dependence on  $m$ .

A simple geometric argument shows that there is a point  $x_2^*$  in  $D(x_2, c_2 d_0) \cap E_{m,k}$  and a constant  $c_3 > 0$  determined by the diameter of the  $E_{m,k} \cap D(x_2, c_2 d_0)$  such that the set of distances

$$\{|x_2^* - w| : w \in D(x_1^*, c_1 d_0) \cap \partial\Omega\}$$

contains an interval  $J_1$  of length greater than  $c_3 d_0$ .

Let  $R_2 = \{w \in \mathbb{C} : |w - x_2^*| \in J_1\}$  and let  $S_2$  be the component of  $R_2 \cap \Omega$  which intersects  $S_1$ . Each of the circular arcs of  $S_2$  centered at  $x_2^*$  is a crosscut of  $\Omega$ . If there is such a crosscut  $L_1 \subset S_2 \cap \Omega$  which does not separate  $x_2^*$  from  $w_0$  then we repeat the above construction of  $S_2$  but in the counterclockwise direction from  $\overline{x_1^* w_1^*}$ . Then any circular arc  $L_2 \subset S_2 \cap \Omega$  centered at  $x_2^*$  which intersects  $S_1$ , separates  $x_2^*$  from  $w_0$ . For otherwise,  $w_0$  is contained in both subdomains of  $\Omega$  determined by the concave sides of  $L_1$  and  $L_2$ . Since  $w_0$  lies on the convex side of any circular arc which defines  $L(a, r)$  for some  $a \in A$  and  $r > 0$  and therefore of any arc of  $S_1$ , this is impossible. If one choice of  $S_2$ , clockwise or counterclockwise from  $\overline{x_1^* w_1^*}$ , fails to separate  $x_2^*$  from  $w_0$  we choose the other. Otherwise, the construction can continue, as described below, in both directions until the non-separating case occurs and after that point, a topological argument similar to the above allows the construction to continue in the remaining direction.

We have now arranged that each of the circular arcs of  $S_2$  centered at  $x_2^*$  separates  $x_2^*$  from  $w_0$  and can be joined to  $x_2^*$  by a Jordan arc lying inside  $S_1$ . Therefore, since  $x_2^* \in E_{m,k}$ , each circular arc of  $S_2$  has an angular measure greater than  $(1 + \frac{2}{m})\pi$ . Let  $w_2$  be a point of  $S_2 \cap S_1$  and let  $x_3$  be a point of  $\partial\Omega \cap \overline{S_2}$  which minimizes the clockwise angle from  $\overline{x_2^* w_2}$  to  $\overline{x_2^* x_3}$ . Let  $S_2^*$  denote the sector of  $R_2$  clockwise between  $\overline{x_2^* w_2}$  and  $\overline{x_2^* x_3}$ . As before the circular arc  $\partial D(x_3, c_3 d_0) \cap S_2^*$  extends to a crosscut of  $\Omega$  which determines a unique subdomain of  $U_3 \subset \Omega$  not containing  $w_1$ . The same harmonic measure argument as before but now done in the union of annular corridors  $S_1 \cup S_2$  shows that

$$\omega(w_1, \partial\Omega \cap \partial U_3 \cap D(x_3, c_3 d_0), \Omega) > C_6 > 0.$$

If  $\delta > 0$  is sufficiently small, then as before, lemma 2.1 and (3) imply that

$$\omega(w_1, \partial\Omega \cap \partial U_3 \cap D(x_3, c_3 d_0) \cap E_{m,k}, \Omega) > C_7 > 0$$

and we find  $x_3^* \in \partial\Omega \cap \partial U_3 \cap D(x_3, c_3 d_0) \cap E_{m,k}$  such that the set of distances

$$\{|x_3^* - w| : w \in D(x_2^*, c_3 d_0) \cap \partial\Omega\}$$

contain an interval  $J_3$  of length greater than  $c_4 d_0$ , where  $c_4$  depends only on the previous  $c_i$  and on  $m$ . Note that since the constants satisfy  $c_i < c_0 \frac{\pi}{m}$ , there is a numerical constant  $c > 0$  such that the clockwise angle from  $\overline{x_1^* x_2^*}$  to  $\overline{x_2^* x_3^*}$  is at least  $(1 + \frac{c}{m})\pi$ . The construction continues in this way so that having found annular corridors  $S_1, \dots, S_j$  with centers  $x_1^*, x_2^*, \dots, x_j^*$  we find  $x_{j+1}^* \in E_{m,k}$  so that there is an interval of distances  $J_j$  between  $x_{j+1}^*$  and the part of  $\partial\Omega$  in a disk of radius  $c_\ell d_0$  centered at  $x_j^*$ . The intersection of the annulus centered at  $x_{j+1}^*$  determined by  $J_j$  with  $\Omega$  contains a component  $S_{j+1}$  which intersects  $S_j$ . Concentric circular arcs of this annular piece separate  $x_{j+1}^*$  from  $w_0$  (or else the construction continues in the other direction) and each such circular arc can be joined to  $x_{j+1}^*$  through the annular corridor  $S_j$  by a Jordan arc contained in the circle. Therefore, each such arc has an angle greater than  $(1 + \frac{2}{m})\pi$ . Let  $w_{j+1}$  be a point of  $S_{j+1} \cap S_j$  and find  $x_{j+2}$  which minimizes the clockwise angle between  $\overline{x_{j+1}^* w_{j+1}}$  and  $\overline{x_{j+1}^* x_{j+2}^*}$ . The construction can continue if  $\delta > 0$  is sufficiently small since the harmonic measure of the end of  $S_{j+1}$  near  $x_{j+2}$  from  $w_1$  in  $S_1 \cup S_2 \cup \dots \cup S_{j+1} \cup D(w_1, d_0)$  is greater than some positive numerical constant.

But it is clear from the construction that the union of annular corridors  $S_1 \cup \dots \cup S_j$  must wrap around on itself after a finite number of steps which only depends on  $m$ . The union of annular corridors thus formed, being a subset of  $\Omega$ , would contain a closed curve in  $\Omega$  whose interior component contains the points  $x_i^* \in \partial\Omega$ . Since  $\Omega$  is simply connected, this contradiction shows that  $f^{-1}(E_{m,k})$  does not contain a point of density and therefore must have measure zero. Therefore  $E_{m,k}$  has harmonic measure zero in  $\Omega$ .

□

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