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of certain conditions on the mapping f and the domain D^* . The main result is that if f is quasiconformal and satisfies some additional conditions, then the exceptional set E_0 has zero h -measure. This result is obtained by using the theory of p -modules and the theory of capacities.

RELATIONS BETWEEN CAPACITIES, HAUSDORFF
 h -MEASURES AND p -MODULES

by

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In some previous papers [3—7], I considered the following problem: Given a K -quasiconformal mapping $f: B \rightarrow D^*$ of the unit ball onto a domain (B, D^* contained in the Euclidean n -space R^n), to estimate the exceptional set E_0 of the unit sphere S with the property that the image $\gamma^* = f(\gamma)$ of any endcurve γ of a point of E_0 from B is an unrectifiable arc. In [3], I proved that E_0 is compact and its conformal capacity is zero. Next, in [4—7] I decided to try to estimate E_0 by means of other kinds of capacities and by Hausdorff h -measures. In doing this, I established that E_0 is of Hausdorff h -measure $H_h(E_0) = 0$ with the measure function $h(r) = -\left(\log \frac{1}{r}\right)^{-\beta}$, where $\beta > n - 1$, $r < \frac{1}{e}$, and also of Φ -capacity $C_\Phi(E_0) = 0$, where the kernel $\Phi(r) = \left(\log \frac{1}{r}\right)^\beta$ with $\beta > n - 1$ and $r < \frac{1}{e}$.

In the present paper, following a suggestion of L. I. HEDBERG, I shall improve these results, showing that $H_h(E_0) = 0$ with

$$(1) \quad h(r) = \begin{cases} \prod_{k=1}^{m-1} \left(\log_k \frac{1}{r}\right)^{1-n} \left(\log_m \frac{1}{r}\right)^{-\beta} & \text{for } r \leq r_m, \\ \prod_{k=1}^{m-1} \left(\log_k \frac{1}{r_m}\right)^{1-n} \left(\log_m \frac{1}{r_m}\right)^{-\beta} & \text{for } r > r_m, \end{cases}$$

\forall (i.e. for any) $\beta > n - 1$, $\log_m \frac{1}{r_m} > 1$ and $m = 1, 2, \dots$ and also that $C_\Phi(E_0) = 0$ with

$$(2) \quad \Phi(r) = \begin{cases} \left(\log \frac{1}{r}\right)^{n-1} \prod_{k=2}^{m-1} \left(\log_k \frac{1}{r}\right)^{n-2} \left(\log_m \frac{1}{r}\right)^\beta & \text{for } r \leq r_m, \\ \left(\log \frac{1}{r_m}\right)^{n-1} \prod_{k=2}^{m-1} \left(\log_k \frac{1}{r_m}\right)^{n-2} \left(\log_m \frac{1}{r_m}\right)^\beta & \text{for } r > r_m, \end{cases}$$

$\forall \beta > n - 1$ and $m = 1, 2, \dots$

But I obtain even more, i.e. some inclusion relations between Hausdorff h -measures and different kinds of Bessel capacities, generalizing in this way the corresponding theorems of D. ADAMS and N. MYERS [2]. Some of the inclusions are showed to be best possible. I generalize also an important lemma of du PLESSIS [14] and finally, from the preceding relations, I deduce the corresponding inclusion relations between Hausdorff h -measures or Bessel capacities and p -modules.

Now, let us recall different concepts involved in the sequel especially Hausdorff h -measures and the different kinds of capacities.

The p -modulus of an arc family Γ of a domain $D \subset R^n$ is

$$M_p(\Gamma) = \inf \int \rho(x)^p dx$$

where dx is the volum element and the infimum is taken over all Borel measurable functions $\rho(x) \geq 0$ such that $\int \rho ds \geq 1 \quad \forall \gamma \in \Gamma$. The n -modulus $M(\Gamma) = M_n(\Gamma)$ is called simply modulus.

A homeomorphism $f: D \rightarrow D^*$ is said to be K -quasiconformal ($1 \leq K < \infty$) if

$$\frac{M(\Gamma)}{K} \leq M(\Gamma^*) \leq KM(\Gamma),$$

where Γ is an arbitrary arc family contained in D and $\Gamma^* = f(\Gamma)$.

The Hausdorff h -measure $H_h(E)$ of a set $E \subset R^n$ is the non-negative number

$$H_h(E) = \liminf_{\delta \rightarrow 0} \sum_m h[d(E_m)],$$

where the measure function h is supposed to be continuous, non-negative, non-decreasing in some interval $(0, r')$, $r' > 0$, and such that $\lim_{r \rightarrow 0} h(r) = 0$,

and where the infimum is taken over all countable coverings $\{E_m\}$ of E by sets E_m having a diameter $d(E_m) \leq \delta$.

The p -capacity of a compact set $F \subset R^n$ is given as

$$\text{cap}_p F = \inf \int |\nabla u(x)|^p dx,$$

where the infimum is taken over all $u \in C^1$, with $u|_F = 1$, $\nabla u = \left(\frac{\partial u}{\partial x^1}, \dots, \frac{\partial u}{\partial x^n} \right)$ and where, in the particular case $p = n$, the support S_u of u is contained in a fixed ball (say of radius R_0). The corresponding n -capacity cap_F is named the *conformal capacity*.

By a *kernel* we will mean a function $\Phi: [0, +\infty] \rightarrow [0, +\infty]$, which is non-increasing and lower semi-continuous. Corresponding to such a kernel, we set $\Phi(x) = \Phi(|x|)$ for $x \in R^n$.

The Φ -capacity $C_\Phi F$ of a compact set $F \subset R^n$ is characterized by

$$C_\Phi(F) = [\inf \int \int \Phi(x-y) d\mu(x) d\mu(y)]^{-1}$$

where $\lim_{r \rightarrow 0} \Phi(r) = +\infty$ and the infimum is taken over all the measures $\mu \geq 0$ with $\mu(R^n) = 1$ and the support $S_\mu \subset F$.

For $1 < p \leq \infty$, L_p^+ will be the vector space of functions $f(x) \geq 0$ measurable with

$$\|f\|_p = [\int f(x)^p dx]^{\frac{1}{p}} < \infty, \quad 1 < p < \infty,$$

or

$$\|f\|_\infty = \text{ess sup } |f(x)| < \infty, \quad p = \infty.$$

If Φ is a kernel, then, for $1 < p < \infty$ and $E \subset R^n$ we define the capacity

$$C_{\Phi,p}(E) = \inf \|f\|_p^p,$$

where $f \in L_p^+$ and the convolution

$$\Phi * f(x) \geq 1 \quad \forall x \in E.$$

A function f which satisfies these conditions is called a *test function* for $C_{\Phi,p}(E)$. We remind that the convolution

$$\Phi * f(x) \equiv \int \Phi(x-y) f(y) dy.$$

Let $\mathfrak{M}^+(E)$ be the cone of all Radon measures $\mu \geq 0$ carried by E , i.e. with $\mu(R^n - E) = 0$, and $L_1^+(E)$ its subspace composed of all measures μ with $\|\mu\|_1 \equiv$ the total variation of $\mu < \infty$. For $\mu \in L_1^+(E)$, we have the convolution

$$\Phi * \mu(x) = \int \Phi(x-y) d\mu(y).$$

Let \mathfrak{L}_1 be the σ -algebra of all sets which are measurable for every μ belonging to the cone \mathfrak{M}^+ of all positive Radon measures.

For $E \in \mathfrak{L}_1$, we define the *dual of the preceding capacity*

$$c_{\Phi,p}(E) = \sup_{\mu} \|\mu\|_1,$$

where $\mu \in L_1^+(E)$ with

$$\|\Phi * \mu\|_{p'} \leq 1, \frac{1}{p} + \frac{1}{p'} = 1, \quad 1 < p < \infty.$$

Such a measure μ is called a *test measure* for $c_{\Phi, p}(E)$. In the case $p = 1$, we define

$$c_{\Phi} E = c_{\Phi, 1}(E) = \sup_{\mu} \|\mu\|_1,$$

the supremum being taken over all $\mu \in L_1^+(E)$ such that

$$\Phi * \mu(x) \geq 1 \quad \forall x \in R^n.$$

Such a μ is called a *test measure* for $c_{\Phi} E$.

v is called a c_{Φ} -capacitary distribution for E if it is a test measure for c_{Φ} and $\|v\|_1 = c_{\Phi}(E)$.

Let us define for all $E \subset R^n$,

$$c_{\Phi}^*(E) = \inf_{G \supset E} c_{\Phi}(G),$$

where G are open sets.

For $E \in \mathcal{E}_1$, define the *capacity*

$$\tilde{c}_{\Phi, p}(E) = \sup_{\mu} \|\mu\|_1,$$

where μ varies over the set of all $\mu \in L_1^+(E)$ such that

$$\Phi * (\Phi * \mu)^{\frac{1}{p-1}}(x) \leq 1 \quad \forall x \in R^n.$$

Such a μ is called a *test measure* for $\tilde{c}_{\Phi, p}(E)$.

If C is a capacity and \mathcal{A} its domain, i.e. a class of subsets of R^n which contains the compact sets and is closed under countable union, C is called an *inner capacity* if

$$E \in \mathcal{A} \Rightarrow C(E) = \sup_F C(F),$$

the supremum being taken over all compact sets $F \subset E$. C is called an *outer capacity* if

$$E \in \mathcal{A} \Rightarrow C(E) = \inf_G C(G),$$

the infimum being taken over all open $G \supset E$.

Proposition 1. $C_{\Phi, p}$ is an outer capacity.

Proposition 2. $c_{\Phi, p}$ is an inner capacity.

Proposition 3. We have

$$(i) \quad c_{\Phi, p}^*(E) = [C_{\Phi, p}(E)]^{\frac{1}{p}} \quad \forall E,$$

$$(ii) \quad c_{\Phi, p}(E) = [C_{\Phi, p}(E)]^{\frac{1}{p}} \quad \forall \text{ analytic set } E.$$

(For the proof of these 3 propositions, see N. MEYERS [12].)

Corollary. $c_{\Phi, p}(E) \leq [C_{\Phi, p}(E)]^{\frac{1}{p}} \quad \forall E \subset R^n$.

Indeed, from the preceding 2 propositions, we deduce that

$$c_{\Phi, p}(E) = \sup_F c_{\Phi, p}(F) \leq \inf_{G \supset E} c_{\Phi, p}(G) = c_{\Phi, p}^*(E) = [C_{\Phi, p}(E)]^{\frac{1}{p}},$$

where F are compact and G are open.

Now, in order to obtain Bessel capacities, we shall consider, in the definitions of the capacities from above, the particular kernel $\Phi(x) = g_{\alpha}(x)$ defined as

$$g_{\alpha}(x) = \frac{1}{2^n \pi^{\frac{n}{2}} \Gamma\left(\frac{\alpha}{2}\right)} \int_0^{\infty} e^{-t} e^{-\frac{|x|^2}{4t}} t^{\frac{\alpha-n}{2}} \frac{dt}{t}.$$

The kernel $g_{\alpha}(r) > 0$ is a strictly decreasing function of $r = |x|$, continuous outside the origin, $g_{\alpha} \in L^1(R^n)$ and as $x \rightarrow 0$,

$$g_{\alpha}(x) \sim |x|^{\alpha-n}, \quad 0 < \alpha < n,$$

$$g_n(x) \sim \log \frac{1}{|x|},$$

while, as $x \rightarrow \infty$,

$$g_{\alpha}(x) \sim |x|^{\frac{\alpha-n-1}{2}} e^{-|x|}, \quad 0 < \alpha \leq n.$$

For $\alpha, \beta > 0$, we have also the relation

(3)

$$g_{\alpha} * g_{\beta} = g_{\alpha+\beta}$$

(cf. for instance N. MEYERS [12]).

And now, one introduces the 3 kinds of *Bessel capacities*

$$B_{\alpha, p} = C_{g_{\alpha}, p}, \quad b_{\alpha, p} = c_{g_{\alpha}, p}, \quad \tilde{b}_{\alpha, p} = \tilde{c}_{g_{\alpha}, p}.$$

Proposition 4. $\text{Cap } E = 0$ iff (i.e. if and only if) there exists a function $f \in L_p^+$ such that the integral

$$\int \frac{f(y) dy}{|x-y|^{n+1}} = \infty \quad \forall x \in E,$$

without being identically infinite.

(For the proof, see JU. G. REŠETNJA [16], S. P. PREOBRAŽENSKIĬ [15], H. WALLIN [22, 23], or Y. MIZUTA [13].)

Corollary. Cap $E = 0 \Leftrightarrow B_{1,n}(E) = 0$.

In order to improve some of D. ADAMS and N. MEYERS [2] results, we have to introduce the following kernels:

$$g_{\alpha, p-1, m, \beta}(r) = \begin{cases} g_\alpha(r) \prod_{k=1}^{m-1} \left(\log_k \frac{1}{r} \right)^{\beta-1} \left(\log_m \frac{1}{r} \right)^\beta & \text{for } r \leq r_m, \\ g_\alpha(r) \prod_{k=1}^{m-1} \left(\log_k \frac{1}{r_m} \right)^{\beta-1} \left(\log_m \frac{1}{r_m} \right)^\beta & \text{for } r > r_m, \end{cases} \quad 0 < \alpha < n,$$

and

$$g_{n, p-1, m, \beta}(r) = \begin{cases} g_n(r) \left(\log \frac{1}{r} \right)^{p-2} \prod_{k=2}^{m-1} \left(\log_k \frac{1}{r} \right)^{\beta-1} \left(\log_m \frac{1}{r} \right)^\beta & \text{for } r \leq r_m, \\ g_n(r) \left(\log \frac{1}{r_m} \right)^{p-2} \prod_{k=2}^{m-1} \left(\log_k \frac{1}{r_m} \right)^{\beta-1} \left(\log_m \frac{1}{r_m} \right)^\beta & \text{for } r > r_m, \end{cases}$$

where r_m is here as well as everywhere in the paper such that $\log_m \frac{1}{r_m} > 1$.

It is easy to see that $g_{\alpha, p-1, m, \beta}$ for $\alpha \leq n$ are kernels (according to the above definition). The corresponding capacities will be

$$c_{g_{\alpha, p-1, m, \beta}} = b_{(\alpha, p-1, m, \beta)}, \quad c_{g_{\alpha, p-1, m, \beta}}^* = B_{(\alpha, p-1, m, \beta)}, \quad 0 < \alpha \leq n.$$

Lemma 1. If $\mu \in \mathfrak{M}^+$, $\alpha p \leq n$ and $\beta > p - 1$, then

$$\|g_\alpha * \mu\|_{p'} \leq Q \|g_{\alpha p, p-1, m, \beta} * \mu\|^{\frac{1}{p}} \|\mu\|^{\frac{1}{p'}} \quad (m = 1, 2, \dots);$$

Q is a constant independent of μ and $\frac{1}{p} + \frac{1}{p'} = 1$

Hölder inequality yields

$$\begin{aligned} g_\alpha * \mu(x) &= (g_\alpha g_{\alpha p, p-1, m, \beta} * g_{\alpha p, p-1, m, \beta}) * \mu(x) \leq \\ &\leq [(g_\alpha^{\frac{1}{p}} \cdot g_{\alpha p, p-1, m, \beta}^{\frac{1}{p'}}) * \mu(x)]^{\frac{1}{p'}} [g_{\alpha p, p-1, m, \beta} * \mu(x)]^{\frac{1}{p}}. \end{aligned}$$

Thus

$$\|g_\alpha * \mu\|_{p'} \leq [\int g_\alpha^{\frac{1}{p}}(x) g_{\alpha p, p-1, m, \beta}(x) d(x)]^{\frac{1}{p'}} \|g_{\alpha p, p-1, m, \beta} * \mu\|_p^{\frac{1}{p}} \|\mu\|_p^{\frac{1}{p'}}.$$

It remains to show that

$$\int g_\alpha^{\frac{1}{p}}(x) g_{\alpha p, p-1, m, \beta}(x) d(x) < \infty.$$

To do this, we need to investigate the behavior of the integrant only at $x = 0$ and $x = \infty$. We have

$$g_\alpha^{\frac{1}{p}}(x) g_{\alpha p, p-1, m, \beta}(x) \sim |x|^{-\frac{n+1}{2}} e^{-|x|} \prod_{k=1}^{m-1} \left(\log_k \frac{1}{|x|} \right)^{-1} \left(\log_m \frac{1}{|x|} \right)^{-\frac{\beta}{p-1}} \text{ as } x \rightarrow \infty,$$

and

$$g_\alpha^{\frac{1}{p}}(x) g_{\alpha p, p-1, m, \beta}(x) \sim |x|^{-n} \prod_{k=1}^{m-1} \left(\log_k \frac{1}{|x|} \right)^{-1} \left(\log_m \frac{1}{|x|} \right)^{-\frac{\beta}{p-1}} \text{ as } x \rightarrow 0.$$

It is easy to see that these 2 relations imply the preceding inequality, as desired.

Remark. This lemma generalizes a result of du PLESSIS [14], as well as lemma 3.1 of D. ADAMS and N. MEYERS [2].

Proposition 5. If $f \in L^p$, then, for $0 < \alpha < n$, $2 < p < \infty$,

$$\int_{\alpha}^{\infty} \frac{f(y) dy}{y^{n-\frac{\alpha}{p}}} < \infty$$

everywhere except possible in a set E which is of β -capacity $C_\beta E = 0 \forall \beta > n - \alpha$, where $C_\beta = C_\Phi$ with $\Phi(r) = r^{-\beta}$.

(For the proof, see N. du Plessis [14], theorem 4).

As a direct consequence of the preceding lemma, we have the following generalization of the preceding proposition:

Corollary. If $f \in L^p$, then, for $0 < \alpha p < n$, $2 < p < \infty$, we have $g_\alpha * f(x) < \infty$ everywhere except possible in a set E with $B_{(\alpha p, p-1, m, \beta)}(E) = 0 \forall \beta > p - 1$ and $m = 1, 2, \dots$

Indeed, suppose, to prove it is false, that $g_\alpha * f(x) = \infty$ in a bounded set E with $B_{(\alpha p, p-1, m, \beta)}(E) > 0$ and let $\mu > 0$ be a measure with $\mu(R^n) = 1$, $S_\mu \subset E$ and such that $\int g_{\alpha p, p-1, m, \beta}(x-y) d\mu(y)$ is bounded in R^n . Then, arguing as in the preceding proposition and by means of the preceding lemma, it follows that

$$\int g_\alpha * f(x) d\mu(x) \leq \|f\|_p \|g_\alpha * \mu\|_{p'} \leq \|f\|_p Q \|g_{\alpha p, p-1, m, \beta} * \mu\|^{\frac{1}{p}} < \infty,$$

contradicting the hypotheses.

Remark. Du Plessis' proof of his theorem 4 (corresponding to our preceding proposition) is incorrect. He asserts that $\{\int \int \int |x-y|^{-\frac{\gamma}{r-n}} \times d\mu(y) |x-y|^{r-\epsilon} dx\}^{\frac{1}{r-\epsilon}} < \infty$ as a consequence of his lemma (generalized by our lemma 1), but the corresponding expression involved in his lemma is $\{\int \int |x-y|^{-\frac{\gamma}{r-n}} d\mu(y) |x-y|^{r-\epsilon} dx\}^{\frac{1}{r-\epsilon}}$, where S is supposed to be a bounded set, and this fact is essential in the proof.

THEOREM 1. Let $1 < q < p < \infty$, $\alpha p = n$ and $\beta > p - 1$, then, $\forall E \subset R^n$,

$$B_{(n, q)}(E) \leq B_{(n, p-1, m, \beta)}(E) \leq Q B_{\alpha, p}(E) \quad (m = 2, 3, \dots),$$

where Q is a constant independent of E and the capacity $B_{(n, q)}$ corresponds to the kernel

$$g_{n, q}(r) = \begin{cases} g_n(r) \left(\log \frac{1}{r} \right)^{q-2} & \text{for } r \leq r_1, \\ g_n(r) \left(\log \frac{1}{r_1} \right)^{q-2} & \text{for } r > r_1, \end{cases}$$

with $\log \frac{1}{r_1} > 1$. We have also

$$(4) \quad B_{(n, p-1, m_1, \beta_1)}(E) \leq B_{(n, p-1, m_2, \beta_2)}(E)$$

if $m_1 < m_2$ and, for $m_1 = m_2$, if $\beta_1 \geq \beta_2$.

First, let F be a compact set with $b_{(n, p-1, m, \beta)}(F) > 0$. If μ is a non-zero test measure for $b_{(n, p-1, m, \beta)}(F)$, then, from the preceding lemma

$$\|g_{\alpha, p}\mu\|_{p'} \leq Q^{\frac{1}{p}} \|\mu\|_{p'},$$

for some constant Q independent of F . Hence, $\nu = \frac{\mu}{\|g_{\alpha, p}\mu\|_{p'}} \leq Q^{\frac{1}{p}} \|\mu\|_{p'}^{-1}$ is a test measure for $b_{\alpha, p}(F)$, so that

$$\|\nu\|_1 \leq b_{\alpha, p}(F).$$

Thus, on account of proposition 3,

$$b_{(n, p-1, m, \beta)}(F) \leq Q B_{\alpha, p}(F),$$

which is clearly true also for $b_{(n, p-1, m, \beta)}(F) = 0$, and since $b_{(n, p-1, m, \beta)}$ is an inner capacity and $B_{\alpha, p}$ an outer capacity, it follows that

$$B_{(n, p-1, m, \beta)}(E) \equiv b_{(n, p-1, m, \beta)}^*(E) \leq Q B_{\alpha, p}(E).$$

The inequality

$$B_{(n, q)}(E) \leq B_{(n, p-1, m, \beta)}(E)$$

is a consequence of the fact that

$$\lim_{r \rightarrow 0} \frac{g_{n, p-1, m, \beta}(r)}{g_{n, q}(r)} = 0.$$

Finally, inequality (4) follows from

$$\lim_{r \rightarrow 0} \frac{g_{n, p-1, m_1, \beta_1}(r)}{g_{n, p-1, m_2, \beta_2}(r)} = 0.$$

Remark. This theorem generalizes D. ADAMS and N. MEYERS theorem 3.1 in [2].

From the preceding theorem and the corollary of proposition 4, we deduce the

Corollary. In the hypotheses of the preceding theorem, we have the inequalities

$$B_{(n, q)}(E) \leq B_{(n, p-1, m, \beta)}(E) \leq Q \operatorname{cap}_E (m = 1, 2, \dots).$$

Proposition 6. $\forall E \subset R^n$, $C_\Phi(E) > 0$ or $c_\Phi^*(E) > 0 \Rightarrow H_{\frac{1}{\Phi}}(E) = \infty$ and if

$$\int_0^\infty \Phi(r) dh(r) < \infty, \text{ then } C_\Phi(E) = 0 \text{ or } c_\Phi^*(E) = 0 \Rightarrow H_{\frac{1}{\Phi}}(E) = 0.$$

(The proof in the case C_Φ is given by S. J. Taylor [19] theorems 1 and 2 while, for the case c_Φ^* , we may use the methods of chap. IV in Carleson's book [8] and the capacitability results of B. Fuglede [10]).

Theorem 2. Let $1 < q < p < \infty$ and $\beta < 1$, then

$$B_{\alpha, p} \leq H_h \leq B_{(n, p-1, m, \beta)} \leq B_{(n, q)} \quad (m = 1, 2, \dots),$$

where $h(r) = \left(\log \frac{1}{r} \right)^{1-p}$ and $B_{(n, p-1, m, \beta)}$ corresponds to the kernel

$$g_{(n, p-1, m, \beta)}(r) = \begin{cases} g_n(r) \left(\log \frac{1}{r} \right)^{p-2} \prod_{k=2}^{m-1} \left(\log_k \frac{1}{r} \right)^{-1} \left(\log_m \frac{1}{r} \right)^{-\beta} & \text{for } r \leq r_m, \\ g_n(r) \left(\log \frac{1}{r_m} \right)^{p-2} \prod_{k=2}^{m-1} \left(\log_k \frac{1}{r_m} \right)^{-1} \left(\log_m \frac{1}{r} \right)^{-\beta} & \text{for } r > r_m. \end{cases}$$

We have also $B_{(n, p-1, m_1, \beta_1)} \leq B_{(n, p-1, m_2, \beta_2)}$ if $m_1 < m_2$ and for $m_1 = m_2$ if $\beta_1 < \beta_2$.

We recall that if C and C' are 2 capacities with the same domain, C' is said to be weaker than C (or C is stronger than C') and write $C' \leq C$ (or $C \geq C'$) if $C(E) = 0 \Rightarrow C'(E) = 0$. We say that C and C' are equivalent and write $C \sim C'$ if $C \leq C'$ and $C' \leq C$. Finally, if $C' \leq C$ but C and C' are not equivalent, we say that C' is strictly weaker than C (or C is strictly stronger than C') and write $C' < C$ (or $C > C'$).

The inclusion $B_{\alpha, p} \leq H_h$ was established by D. ADAMS and N. MEYERS [2], while $B_{(n, p-1, m, \beta)} \leq B_{(n, q)}$ is obvious. Now, let us establish also that $H_h \leq B_{(n, p-1, m, \beta)}$.

Indeed, on account of the preceding proposition,

$$\int_0^{r_m} g_{\alpha, p-1, \beta}(r) d \left[\left(\log \frac{1}{r} \right)^{1-p} \right] \leq \text{const.} \int_0^0 \prod_{k=1}^{m-1} \left(\log_k \frac{1}{r} \right)^{-1} \left(\log_m \frac{1}{r} \right)^{-\beta} d \left(\log \frac{1}{r} \right) < \infty$$

implies the desired inclusion.

Remark. This is an extension of theorem 3.2 in D. ADAMS and N. MEYERS paper [2].

Lemma 2. If $\alpha p \leq n$, then

$$g_\alpha * g_{\alpha(p-1), p-2, m, \beta}(x) = g_{\alpha(p-1), p-2, m, \beta} * g_\alpha(x) \leq g_{\alpha p, p-2, m, \beta}(x),$$

and if $1 < p \leq 2$, and, in the particular cases $p = 2$ or $m = 1$, if $\beta \leq 0$, then const. $g_{\alpha p, p-2, m, \beta}(x) \leq g_\alpha * g_{\alpha(p-1), p-2, m, \beta}(x) = g_{\alpha(p-1), p-2, m, \beta} * g_\alpha(x)$, where $g_{\alpha, p-2, m, \beta}$ is obtained from the expression of $g_{\alpha, p-1, m, \beta}$ by taking $p - 2$ instead of $p - 1$.

In order to prove the relation

$$g_\alpha * g_{\alpha(p-1), p-2, m, \beta}(x) = g_{\alpha(p-1), p-2, m, \beta} * g_\alpha(x),$$

we observe that

$$\begin{aligned} g_\alpha * g_{\alpha(p-1), p-2, m, \beta}(x) &= \int g_\alpha(x - y) g_{\alpha(p-1), p-2, m, \beta}(y) dy = \\ &= \int g_{\alpha(p-1), p-2, m, \beta}(x - z) g_\alpha(z) dz = g_{\alpha(p-1), p-2, m, \beta} * g_\alpha(x). \end{aligned}$$

where we used the transformation $x - y = z$, hence $y = x - z$.

For the remaining 2 inequalities, clearly, we need only to verify them as $x \rightarrow 0$ and $x \rightarrow \infty$.

I. Suppose first $p \geq 2$ and, if $p = 2$ or $m = 1$, assume also $\beta \geq 0$.

I.1. The case $x \rightarrow 0$. Let $0 < 2\rho = |x| \leq 2r_m$; then

$$\begin{aligned} g_\alpha * g_{\alpha(p-1), p-2, m, \beta}(x) &= \int_{|y| < \frac{|x|}{2}} g_\alpha(x - y) g_{\alpha(p-1), p-2, m, \beta}(y) dy + \\ &+ \int_{|x-y| < \frac{|x|}{2}} g_\alpha(x - y) g_{\alpha(p-1), p-2, m, \beta}(y) dy + \\ &\quad \int_{\{|y| \geq \frac{|x|}{2}, |x-y| \geq \frac{|x|}{2}\}} g_\alpha(x - y) g_{\alpha(p-1), p-2, m, \beta}(y) dy = I_1 + I_2 + I_3. \end{aligned}$$

$$\begin{aligned} (5) \quad I_1 &\leq \text{const. } g_\alpha(\rho) \int_0^\rho |y|^{\alpha(p-1)} \prod_{k=1}^{m-1} \left(\log_k \frac{1}{|y|} \right)^{p-2} \left(\log_m \frac{1}{|y|} \right)^\beta \frac{d|y|}{|y|} \leq \\ &\leq \text{const. } g_\alpha(\rho) \rho^{\frac{\alpha(p-1)}{2}} \prod_{k=1}^{m-1} \left(\log_k \frac{1}{\rho} \right)^{p-2} \left(\log_m \frac{1}{\rho} \right)^\beta \int_0^{\frac{\alpha(p-1)}{2}-1} r^{\frac{\alpha(p-1)}{2}-1} dr = \\ &= \text{const. } g_\alpha(\rho) \rho^{\alpha(p-1)} \prod_{k=1}^{m-1} \left(\log_k \frac{2}{|\rho|} \right)^{p-2} \left(\log_m \frac{2}{|\rho|} \right)^\beta \leq \\ &\leq \text{const. } \rho^{\alpha p - n} \prod_{k=1}^{m-1} \left[\log_{k-1} \left(\log 2 + \log \frac{1}{|\rho|} \right) \right]^{p-2} \left[\log_{m-1} \left(\log 2 + \log \frac{1}{|\rho|} \right) \right]^\beta \leq \\ &\leq \text{const. } g_{\alpha p}(\rho) \prod_{k=1}^{m-1} \left[\log_{k-1} \left(2 \log \frac{1}{|\rho|} \right) \right]^{p-2} \left[\log_{m-1} \left(2 \log \frac{1}{|\rho|} \right) \right]^\beta \leq \\ &\leq \text{const. } g_{\alpha p}(x) \prod_{k=1}^{m-1} \left(\log_k \frac{1}{|x|} \right)^{p-2} \left(\log_m \frac{1}{|x|} \right)^\beta = \text{const. } g_{\alpha p, p-2, m, \beta}(x). \end{aligned}$$

Next, on account of (3) and arguing as above,

$$\begin{aligned} (6) \quad I_2 &\leq \prod_{k=1}^{m-1} \left(\log_k \frac{1}{|x|} \right)^{p-2} \left(\log_m \frac{1}{\rho} \right)^\beta \int_{|x-y| < \rho} g_\alpha(x - y) g_{\alpha(p-1)}(y) dy \leq \\ &\leq \text{const. } \prod_{k=1}^{m-1} \left(\log_k \frac{1}{|x|} \right)^{p-2} \left(\log_m \frac{1}{\rho} \right)^\beta g_\alpha * g_{\alpha(p-1)}(x) = \text{const. } g_{\alpha p, p-2, m, \beta}(x), \end{aligned}$$

$$\begin{aligned} (7) \quad I_3 &\leq \prod_{k=1}^{m-1} \left(\log_k \frac{1}{\rho} \right)^{p-2} \left(\log_m \frac{1}{\rho} \right)^\beta \int_{\{|y| \geq \rho, |x-y| \geq \rho\}} g_\alpha(x - y) g_{\alpha(p-1)}(y) dy \leq \\ &\leq \text{const. } \prod_{k=1}^{m-1} \left(\log_k \frac{1}{\rho} \right)^{p-2} \left(\log_m \frac{1}{\rho} \right)^\beta g_{\alpha p}(x) = \text{const. } g_{\alpha p, p-2, m, \beta}(x). \end{aligned}$$

Combining (5), (6), (7) yields

$$(8) \quad g_\alpha * g_{\alpha(p-1), p-2, m, \beta}(x) \leq \text{const. } g_{\alpha p, p-2, m, \beta}(x) \text{ for } |x| \leq 2r_m$$

2. The case $x \rightarrow \infty$.

$$\begin{aligned} g_\alpha * g_{\alpha(p-1), p-2, m, \beta}(x) &= \int_{|y| \leq r_m} g_\alpha(x - y) g_{\alpha(p-1)}(y) \prod_{k=1}^{m-1} \left(\log_k \frac{1}{|y|} \right)^{p-2} \left(\log_m \frac{1}{|y|} \right)^\beta dy + \\ &+ \int_{|y| > r_m} g_\alpha(x - y) g_{\alpha(p-1), p-2, m, \beta}(y) \prod_{k=1}^{m-1} \left(\log_k \frac{1}{|y|} \right)^{p-2} \left(\log_m \frac{1}{|y|} \right)^\beta dy = I_4 + I_5. \end{aligned}$$

If $|x| > 1$, then

$$\begin{aligned} I_4 &\leq \text{const. } g_\alpha(|x| - r_m) \int_0^{r_m} |y|^{\alpha(p-1)-1} \prod_{k=1}^{m-1} \left(\log_k \frac{1}{|y|} \right)^{p-2} \left(\log_m \frac{1}{|y|} \right)^\beta d|y| \leq \\ &\leq \text{const. } g_\alpha \left(\frac{x}{2} \right) r_m^{\frac{\alpha(p-1)}{2}} \prod_{k=1}^{m-1} \left(\log_k \frac{1}{r_m} \right)^{p-2} \left(\log_m \frac{1}{r_m} \right)^\beta \int_0^{\frac{\alpha(p-1)}{2}-1} r^{\frac{\alpha(p-1)}{2}-1} dr \leq \\ &\leq \text{const. } g_{\alpha, p-2, m, \beta}(x) \leq \text{const. } g_{\alpha p, p-2, m, \beta}(x) \end{aligned}$$

and, taking into account also (3),

$$I_5 = \prod_{k=1}^{m-1} \left(\log_k \frac{1}{r_m} \right)^{p-2} \left(\log_m \frac{1}{r_m} \right)^\beta \int_{|y| > r_m} g_\alpha(x - y) g_{\alpha(p-1)}(y) dy \leq g_{\alpha p, p-2, m, \beta}(x).$$

Thus, $g_\alpha * g_{\alpha(p-1), p-2, m, \beta}(x) \leq \text{const. } g_{\alpha p, p-2, m, \beta}(x)$ for $|x| > 1$, hence and on account of (8), we are allowed to conclude that

$g_\alpha * g_{\alpha(p-1), p-2, m, \beta}(x) \leq \text{const. } g_{\alpha p, p-2, m, \beta}(x)$ everywhere in the case $p \geq 2$ and, if $p = 2$ or $m = 1$, for $\beta \geq 0$.

II. Now, let us suppose $1 < p < 2$ or $(p = 2, \beta \leq 0)$, or $(m = 1, \beta \leq 0)$.

II.1. The case $x \rightarrow 0$.

$$I_1 \leq \prod_{k=1}^{m-1} \left(\log_k \frac{1}{\rho} \right)^{p-2} \left(\log_m \frac{1}{\rho} \right)^\beta \int_{|y| < \rho} g_\alpha(x - y) g_{\alpha(p-1)}(y) dy \leq g_{\alpha p, p-2, m, \beta}(x).$$

$$I_2 \leq \prod_{k=1}^{m-1} \left(\log_k \frac{1}{3\rho} \right)^{p-2} \left(\log_m \frac{1}{3\rho} \right)^\beta \int_{|x-y| < \rho} g_\alpha(x - y) g_{\alpha(p-1)}(y) dy \leq$$

$$\prod_{k=1}^{m-1} \left[\log_{k-1} \left(\log \frac{1}{\rho} - \log 3 \right) \right]^{p-2} \left[\log_{m-1} \left(\log \frac{1}{\rho} - \log 3 \right) \right]^\beta g_{\alpha p}(x) \leq$$

$$\prod_{k=1}^{m-1} \left[\log_{k-1} \left(\frac{1}{2} \log \frac{1}{\rho} \right) \right]^{p-2} \left[\log_{m-1} \left(\frac{1}{2} \log \frac{1}{\rho} \right) \right]^\beta g_{\alpha p}(x) \leq$$

$$\text{const. } \prod_{k=1}^{m-1} \left(\log_k \frac{1}{\rho} \right)^{p-2} \left(\log_m \frac{1}{\rho} \right)^\beta g_{\alpha p}(x) \leq \text{const. } g_{\alpha p, p-2, m, \beta}(x).$$

$$I_3 \leq \prod_{k=1}^{m-1} \left(\log_k \frac{1}{\rho} \right)^{p-2} \left(\log_m \frac{1}{\rho} \right)^\beta \rho^{-\delta} \int_{\{|y| \geq \rho, |x-y| \leq \rho\}} g_\alpha(x - y) g_{\alpha(p-1)}(y) |y|^\delta dy \leq$$

$$\begin{aligned} &\leq \text{const. } \prod_{k=1}^{m-1} \left(\log_k \frac{1}{\rho} \right)^{p-2} \left(\log_m \frac{1}{\rho} \right)^\beta \rho^{-\delta} \int_{\{|y| \geq \rho, |x-y| \leq \rho\}} g_\alpha(x - y) g_{\alpha(p-1)+\delta}(y) dy \leq \\ &\leq \text{const. } \prod_{k=1}^{m-1} \left(\log_k \frac{1}{|x|} \right)^{p-2} \left(\log_m \frac{1}{|x|} \right)^\beta g_{\alpha p+\delta}(x) |x|^{-\delta} \leq \text{const. } g_{\alpha p, p-2, m, \beta}(x). \end{aligned}$$

2. The case $x \rightarrow \infty$.

$$I_4 \leq \prod_{k=1}^{m-1} \left(\log_k \frac{1}{r_m} \right)^{p-2} \left(\log_m \frac{1}{r_m} \right)^\beta g_\alpha * g_{\alpha(p-1)}(x) = g_{\alpha p, p-2, m, \beta}(x).$$

$$I_5 \leq \prod_{k=1}^{m-1} \left(\log_k \frac{1}{r_m} \right)^{p-2} \left(\log_m \frac{1}{r_m} \right)^\beta g_{\alpha p}(x) = g_{\alpha p, p-2, m, \beta}(x).$$

Thus, also in the new hypotheses: $p < 2$ or $(p = 2, \beta < 0)$, or $(m = 1, \beta < 0)$, we have the same majoration for $I_1 - I_5$, allowing us to conclude that the inequality $g_\alpha * g_{\alpha(p-1), p-2, m, \beta}(x) \leq \text{const. } g_{\alpha p, p-2, m, \beta}(x)$ for $p > 1$ and any real β .

II'. Now, let us prove the opposite inequality if $1 < p < 2$ or $(p = 2, \beta < 0)$, or $(m = 1, \beta < 0)$.

II'.1. The case $x \rightarrow 0$. Suppose first $\alpha p = n$.

$$\begin{aligned} g_\alpha * g_{\alpha(p-1), p-2, m, \beta}(x) &\geq I_3 \geq \prod_{k=1}^{m-1} \left(\log_k \frac{1}{\rho} \right)^{p-2} \left(\log_m \frac{1}{\rho} \right)^\beta [g_\alpha * g_{\alpha(p-1)}(x) - \\ &\quad - \int_{|y| < \rho} g_\alpha(x - y) g_{\alpha(p-1)}(y) dy - \int_{|x-y| < \rho} g_\alpha(x - y) g_{\alpha(p-1)}(y) dy] \geq \\ &\geq \prod_{k=1}^{m-1} \left(\log_k \frac{2}{|x|} \right)^{p-2} \left(\log_m \frac{2}{|x|} \right)^\beta [g_{\alpha p}(x) - \text{const. } g_\alpha(\rho) \int_0^{\rho^{n-\alpha-1}} dr - \\ &\quad - \text{const. } g_{n-\alpha}(\rho) \int_0^{\rho^{n-\alpha-1}} dr] \geq \prod_{k=1}^{m-1} \left[\log_{k-1} \left(\log 2 + \log \frac{1}{|x|} \right) \right]^{p-2} \left[\log_{m-1} \left(\log 2 + \right. \right. \end{aligned}$$

$$\left. \left. + \log \frac{1}{|x|} \right) \right]^\beta [g_n(x) - \text{const. } g_\alpha(\rho) \rho^{n-\alpha} - \text{const. } g_{n-\alpha}(\rho) \rho^{\alpha-1}] \geq$$

$$\geq \prod_{k=1}^{m-1} \left[\log_{k-1} \left(2 \log \frac{1}{|x|} \right) \right]^{p-2} \left[\log_{m-1} \left(2 \log \frac{1}{|x|} \right) \right]^\beta [g_n(x) - \text{const.}] \geq$$

$$\geq \text{const. } \prod_{k=1}^{m-1} \left(\log_k \frac{1}{|x|} \right)^{p-2} \left(\log_m \frac{1}{|x|} \right)^\beta [g_n(x) - \frac{1}{2} g_n(x)] \geq \text{const. } g_{n, p-2, m, \beta}(x).$$

For $\alpha p < n$, we have $g_\alpha * g_{\alpha(p-1), p-2, m, \beta}(x) \geq$

$$\geq I_1 \geq g_\alpha(3\rho) \prod_{k=1}^{m-1} \left(\log_k \frac{1}{\rho} \right)^{p-2} \left(\log_m \frac{1}{\rho} \right)^\beta \rho^{-\delta} \int_{|y| < \rho} g_\alpha(x - y) |y|^\delta dy \geq$$

$$\begin{aligned} &\geq \text{const. } g_\alpha(\rho) \prod_{k=1}^{m-1} \left(\log_k \frac{2}{|x|} \right)^{p-2} \left(\log_m \frac{2}{|x|} \right)^\beta \rho^{-\delta} \int_0^\rho r^{\alpha(p-1)+\delta-1} dr \geq \\ &\geq \text{const. } g_\alpha(\rho) \prod_{k=1}^{m-1} \left(\log_k \frac{1}{|x|} \right)^{p-2} \left(\log_m \frac{1}{|x|} \right)^\beta \rho^{\alpha(p-1)} \geq \\ &\geq \text{const. } g_{\alpha p}(\rho) \prod_{k=1}^{m-1} \left(\log_k \frac{1}{|x|} \right)^{p-2} \left(\log_m \frac{1}{|x|} \right)^\beta \geq \text{const. } g_{\alpha p, p-2, m, \beta}(x). \end{aligned}$$

2. The case $x \rightarrow \infty$.

$$\begin{aligned} &g_\alpha * g_{\alpha(p-1), p-2, m, \beta}(x) \geq I_4 \geq \\ &\geq \text{const. } \prod_{k=1}^{m-1} \left(\log_k \frac{1}{r_m} \right)^{p-2} \left(\log_m \frac{1}{r_m} \right)^\beta g_\alpha(3r_m) \int_0^{r_m} r^{\alpha(p-1)-1} dr \geq \\ &\geq \text{const. } \prod_{k=1}^{m-1} \left(\log_k \frac{1}{r_m} \right)^{p-2} \left(\log_m \frac{1}{r_m} \right)^\beta g_\alpha(r_m) r_m^{\alpha(p-1)} \geq \\ &\geq \text{const. } \prod_{k=1}^{m-1} \left(\log_k \frac{1}{r_m} \right)^{p-2} \left(\log_m \frac{1}{r_m} \right)^\beta g_{\alpha p}(r_m) \geq \text{const. } g_{\alpha p, p-2, m, \beta}(x). \end{aligned}$$

Thus

$$g_\alpha * g_{\alpha(p-1), p-2, m, \beta}(x) \geq \text{const. } g_{\alpha p, p-2, m, \beta}(x) \text{ for } |x| > 1,$$

and this completes the proof of our lemma.

Under the more restrictive condition $\alpha p < n$, I obtained the following stronger result generalizing lemma 3.2. of D. ADAMS and N. MEYERS paper [2]:

Lemma 3. If $\alpha p < n$, then

$$g_{\alpha(p-1), p-2, m, \beta} * g_\alpha = g_\alpha * g_{\alpha(p-1), p-2, m, \beta} \sim g_{\alpha p, p-2, m, \beta}.$$

On account of the preceding lemma, we have only to prove that

$$g_\alpha * g_{\alpha(p-1), p-2, m, \beta}(x) \geq \text{const. } g_{\alpha p, p-2, m, \beta}(x)$$

also for $2 < p < \infty$.

Using the notation of the preceding lemma, we get

1. The case $x \rightarrow 0$.

$$\begin{aligned} &g_\alpha * g_{\alpha(p-1), p-2, m, \beta}(x) \geq I_1 \geq \\ &\geq \text{const. } \prod_{k=1}^{m-1} \left(\log_k \frac{1}{\rho} \right)^{p-2} \left(\log_m \frac{1}{\rho} \right)^\beta g_\alpha(3\rho) \int_0^{\rho} r^{\alpha(p-1)-1} dr = \\ &= \text{const. } \prod_{k=1}^{m-1} \left(\log_k \frac{1}{\rho} \right)^{p-2} \left(\log_m \frac{1}{\rho} \right)^\beta \rho^{\alpha p - n} \geq \text{const. } g_{\alpha p, p-2, m, \beta}(\rho) \geq \\ &\geq \text{const. } g_{\alpha p, p-2, m, \beta}(x). \end{aligned}$$

2. The case $x \rightarrow \infty$.

$$\begin{aligned} &g_\alpha * g_{\alpha(p-1), p-2, m, \beta}(x) \geq I_5 = \\ &= \prod_{k=1}^{m-1} \left(\log_k \frac{1}{r_m} \right)^{p-2} \left(\log_m \frac{1}{r_m} \right)^\beta \int_{|y| > r_m} g_\alpha(x-y) g_{\alpha(p-1)}(y) dy \geq \\ &\geq \prod_{k=1}^{m-1} \left(\log_k \frac{1}{r_m} \right)^{p-2} \left(\log_m \frac{1}{r_m} \right)^\beta [g_\alpha * g_{\alpha(p-1)}(x) - \int_{|y| \leq r_m} g_\alpha(x-y) g_{\alpha(p-1)}(y) dy] \geq \\ &\geq \prod_{k=1}^{m-1} \left(\log_k \frac{1}{r_m} \right)^{p-2} \left(\log_m \frac{1}{r_m} \right)^\beta [g_{\alpha p}(x) - \text{const. } g_\alpha(|x| - r_m) r_m^{\alpha(p-1)}] \geq [\\ &\geq \prod_{k=1}^{m-1} \left(\log_k \frac{1}{r_m} \right)^{p-2} \left(\log_m \frac{1}{r_m} \right)^\beta [g_{\alpha p}(x) - \text{const. } g_\alpha \left(\frac{x}{2} \right)] \geq \\ &\geq \prod_{k=1}^{m-1} \left(\log_k \frac{1}{r_m} \right)^{p-2} \left(\log_m \frac{1}{r_m} \right)^\beta [g_{\alpha p}(x) - \frac{1}{2} g_{\alpha p}(x)] \geq \frac{1}{2} g_{\alpha p, p-2, m, \beta}(x), \end{aligned}$$

as desired.

Lemma 4. If $\alpha p \leq n$ and $\mu \in \mathfrak{M}^+$, then $\forall E \subset R^n$,

$$(9) \quad [g_\alpha * (g_\alpha * \mu)^{\frac{1}{p-1}}(x)]^{p-1} \leq Q_1 g_{\alpha p, p-2, m, \beta} * \mu(x), \quad 2 \leq p < \infty, \beta > p-2,$$

$$(10) \quad [g_\alpha * (g_\alpha * \mu)^{\frac{1}{p-1}}(x)]^{p-1} \geq Q_2 g_{\alpha p, p-2, m, \beta} * \mu(x), \quad 1 < p \leq 2, \beta < p-2;$$

if $p = 2$, the inequalities (9) and (10) hold for $\beta \geq 0$ and $\beta \leq 0$, respectively; $Q_1, Q_2 < 0$ are constants independent of μ .

First, consider the case $p > 2$; by Hölder's inequality,

$$\begin{aligned} (11) \quad &g_\alpha * (g_\alpha * \mu)^{\frac{1}{p-1}}(x) = \int g_\alpha(x-y) [\int g_\alpha(y-z) d\mu(z)]^{\frac{1}{p-1}} dy = \\ &= \int g_\alpha(x-y) g_{\alpha(p-1), p-2, m, \beta}(x-y) [\int g_\alpha(y-z) g_{\alpha(p-1), p-2, m, \beta}(x-y) d\mu(z)]^{\frac{1}{p-1}} dy \leq \\ &\leq [\int g_\alpha^{\frac{p-1}{p-2}}(x-y) g_{\alpha(p-1), p-2, m, \beta}^{\frac{-1}{p-2}}(x-y) dy]^{\frac{p-2}{p-1}} [\int g_{\alpha(p-1), p-2, m, \beta}(x-y) \\ &\quad \cdot \int g_\alpha(y-z) d\mu(z) dy]^{\frac{1}{p-1}} = \\ &= [\int g_\alpha^{\frac{p-1}{p-2}}(y) g_{\alpha(p-1), p-2, m, \beta}^{\frac{-1}{p-2}}(x-y) dy]^{\frac{p-2}{p-1}} [g_{\alpha(p-1), p-2, m, \beta} * g_\alpha * \mu(x)]^{\frac{1}{p-1}}. \end{aligned}$$

But,

$$(12) \quad \begin{aligned} & \int_0^{\rho} g_{\alpha}^{\frac{p-1}{p-2}}(y) g_{\alpha(p-1), p-2, m, \beta}^{\frac{-1}{p-2}}(y) dy \leq \\ & \leq \text{const.} \int_0^{\rho} r^{\frac{(\alpha-n)(p-1)-\alpha(p-1)+n}{p-2}+n-1} \prod_{k=1}^{m-1} \left(\log_k \frac{1}{r} \right)^{-1} \cdot \left(\log_m \frac{1}{r} \right)^{\frac{-\beta}{p-2}} dr = \\ & = \text{const.} u^{1-\frac{\beta}{p-2}} \int_{\log_m \frac{1}{\rho}}^{\infty} = Q'_1 < \infty \end{aligned}$$

for $\beta > p - 2$ and $\rho \leq r_m$. Next, for $R < r_m$,

$$\begin{aligned} & \int_R^{\infty} g_{\alpha}^{\frac{p-1}{p-2}}(y) g_{\alpha(p-1), p-2, m, \beta}^{\frac{-1}{p-2}}(y) dy \leq \text{const.} \prod_{k=1}^{m-1} \left(\log_k \frac{1}{r_m} \right)^{-1} \cdot \\ & \cdot \left(\log_m \frac{1}{r_m} \right)^{\frac{-\beta}{p-2}} \int_R^{\infty} e^{-2r} r^{n-2} dr = Q'_2 < \infty, \end{aligned}$$

hence and taking into account (11), (12) and lemma 2, we deduce (9), where $Q_1 = [\max(Q'_1, Q'_2)]^{p-1}$.

And now, consider the case $1 < p < 2$; from lemma 2 and Hölder inequality, we get

$$\begin{aligned} & g_{\alpha p, p-2, m, \beta} * \mu(x) \leq \text{const.} g_{\alpha(p-1), p-2, m, \beta} * g_{\alpha} * \mu(x) = \\ & = \text{const.} \int g_{\alpha(p-1), p-2, m, \beta}(x-y) g_{\alpha}^{1-p}(x-y) g_{\alpha}^{p-1}(x-y) \int g_{\alpha}(y-z) d\mu(z) dy \leq \\ & \leq \text{const.} [\int g_{\alpha}^{\frac{1-p}{2-p}}(x-y) g_{\alpha(p-1), p-2, m, \beta}^{\frac{1}{2-p}}(x-y) dy]^{2-p} \cdot \\ & \cdot [\int g_{\alpha}(x-y) [g_{\alpha}(y-z) d\mu(z)]^{\frac{1}{p-1}} dy]^p = \\ & = \text{const.} [\int g_{\alpha}^{\frac{1-p}{2-p}}(y) g_{\alpha(p-1), p-2, m, \beta}^{\frac{1}{2-p}}(y) dy]^{2-p} [g_{\alpha} * (g_{\alpha} * \mu)]^{\frac{1}{p-1}}(x)^{p-1}, \end{aligned}$$

and arguing as above, it follows that

$$\int g_{\alpha}^{\frac{1-p}{2-p}}(y) g_{\alpha(p-1), p-2, m, \beta}^{\frac{1}{2-p}}(y) dy < \infty,$$

hence, we obtain (10).

Finally, in the case $p = 2$, on account of (3), if $\beta \geq 0$:

$$\begin{aligned} g_{\alpha} * g_{\alpha} * \mu(x) &= g_{2\alpha} * \mu(x) = g_{\alpha p} * \mu(x) \leq \int g_{\alpha p}(x-y) \left(\log_m \frac{1}{|x-y|} \right)^{\beta} d\mu(y) = \\ &= g_{\alpha p, p-2, m, \beta} * \mu(x), \end{aligned}$$

and if $\beta \leq 0$:

$$\begin{aligned} g_{\alpha p, p-2, m, \beta} * \mu(x) &= \int g_{2\alpha}(x-y) \left(\log_m \frac{1}{|x-y|} \right)^{\beta} d\mu(y) \leq g_{2\alpha} * \mu(x) = \\ &= g_{\alpha} * g_{\alpha} * \mu(x), \end{aligned}$$

which completes the proof of our lemma.

Remark. This is an extension of lemma 3.3 of D. ADAMS and N. MEYERS [2].

Proposition 7. If $E \subset R^n$ is an analytic set, then

$$\tilde{c}_{\Phi, p}(E) \leq C_{\Phi, p}(E) \leq Q \tilde{c}_{\Phi, p}(E).$$

If we replace $\tilde{c}_{\Phi, p}$ by $\tilde{c}_{\Phi, p}^*$, then the above inequality holds for all sets E .

Theorem 3. Let $\alpha p \leq n$, then

$$(13) \quad B_{(\alpha p, q)}(E) \leq B_{(\alpha p, p-2, m, \beta)}(E) \leq Q_1 B_{\alpha, p}(E) \quad (2 \leq p < q < \infty, \beta > p-2),$$

$$B_{\alpha, p}(E) \leq Q_2 B_{(\alpha p, p-2, m, \beta)}(E) \leq Q_2 B_{(\alpha p, q)}(E) \quad (1 < q < p \leq 2, \beta < p-2);$$

if $p = 2$, the preceding double inequalities hold for $\beta \geq 0$ and $\beta \leq 0$, respectively, Q_1, Q_2 are constants independent of E and the capacity $B_{\alpha p, p-2, m, \beta}$ corresponds to the kernel $g_{\alpha p, p-2, m, \beta}$.

We consider the first inequality. Let μ be a test measure for $b_{\alpha p, p-2, m, \beta}(F)$, where F is supposed to be compact. Then, by the preceding lemma, $Q_1^{-1}\mu$ is a test measure for $\tilde{b}_{\alpha, p}(F)$. Hence and from the preceding proposition,

$$\|\mu\|_1 \leq Q_1 \tilde{b}_{\alpha, p}(F) \leq Q_1 B_{\alpha, p}(F).$$

Thus

$$b_{(\alpha p, p-2, m, \beta)}(F) \leq Q_1 \tilde{b}_{\alpha, p}(F) \leq Q_1 B_{\alpha, p}(F),$$

and since $b_{(\alpha p, p-2, m, \beta)}$ is an inner capacity, and $B_{\alpha, p}$ an outer capacity, it follows that

$$B_{(\alpha p, p-2, m, \beta)}(E) \equiv b_{(\alpha p, p-2, m, \beta)}^*(E) \leq Q_1 B_{\alpha, p}(E).$$

The inequality

$$B_{(\alpha p, q)}(E) \leq B_{(\alpha p, p-2, m, \beta)}(E)$$

is a direct consequence of the relation

$$\lim_{r \rightarrow 0} \frac{g_{\alpha p, q}(r)}{g_{\alpha p, p-2, m, \beta}(r)} = \infty.$$

The second inequality in this lemma may be proved in a similar way.

Remark. This result improves theorem 1, except for the case $1 < p < 2$ and represents an extension of D. ADAMS and N. MEYERS' theorem 3.3 in [2].

Corollary. $\text{Cap } E = 0 \Rightarrow B_{n, n-2, m, \beta}(E) = 0 \quad \forall \beta > n-2 \quad (m = 1, 2, \dots)$.

Let us recall some notations. For $\mu \in \mathfrak{M}^+$, set

$$v(\mu, x, \rho) = \int_{B(x, \rho)} d\mu(y)$$

for $x \in R^n$, $0 \leq \rho < \infty$ and also

$$v(\mu, \rho) = \sup_{x \in R^n} v(\mu, x, \rho).$$

Proposition 8. Let $E \subset R^n$ be an analytic set. $H_h(E) > 0$ iff there exists $\mu \in \mathfrak{M}^+$, $\mu \neq 0$, such that

$$v(\mu, \rho) \leq h(\rho), \quad 0 < \rho \leq \rho_0.$$

(For a proof, see L. CARLESON [8], chap. II. theorem 1, p. 7.) Arguing as in D. ADAMS and N. MEYERS' lemma 4.1 of [2], we obtain Lemma 5. Let $\mu \in L_1^+$ and $\lambda \in \mathfrak{M}^+$; suppose that $\forall \rho, 0 < \rho \leq \rho_0 < 1$,

$$v(\mu, \rho) \leq Q_1 \rho^{d_1} \prod_{k=1}^m \left(\log_k \frac{1}{\rho} \right)^{-s_k}$$

and

$$v(\lambda, \rho) \leq Q_2 \rho^{d_2} \prod_{k=1}^m \left(\log_k \frac{1}{\rho} \right)^{-t_k},$$

where $0 \leq d_1 < n - \alpha d_2 \leq n$ and Q_1, Q_2 are constants independent of ρ . Then, for $0 < u \leq \max \left[1, \frac{d_2 - (n - \alpha)}{(n - \alpha) - d_2} \right]$, we have

$$v[(g_\alpha * \mu)^u \lambda, \rho] \leq Q \left[\rho^{\alpha-n+d_1} \prod_{k=1}^m \left(\log_k \frac{1}{\rho} \right)^{-s_k} \right]^u \rho^{d_2} \prod_{a=1}^b \left(\log_a \frac{1}{\rho} \right)^{-t_a}, \quad 0 < \rho < \rho_0,$$

where Q is independent of ρ .

Hence, for $d_1 = n - \alpha p$, $s_k = q_k - 1$, $(k = 1, \dots, m)$ $d_2 = n$ and $t_a = 0$ ($a = 1, \dots, b$), we obtain the

Corollary. Let $\alpha p \leq n$ and $\mu \in L_1^+$; suppose that

$$v(\mu, \rho) \leq Q_1 \rho^{n-\alpha p} \prod_{k=1}^m \left(\log_k \frac{1}{\rho} \right)^{1-q_k}, \quad 0 < \rho \leq \rho_0 < 1,$$

where Q_1 is a constant independent of ρ .

Then

$$v[g_\alpha * \mu, \rho] \leq Q \rho^{n-\alpha} \prod_{k=1}^m \left(\log_k \frac{1}{\rho} \right)^{q_k-1}, \quad 0 < \rho \leq \rho_0,$$

where Q is a constant independent of ρ and ρ_0 is sufficiently small.

Remark. This corollary is an extension of lemma 4.2 in D. ADAMS and N. MEYERS' paper [2].

Lemma 6. Let $\alpha < n$ and $\lambda \in L_1^+$; suppose

$$v(\lambda, \rho) \leq Q_1 \rho^{n-\alpha} \prod_{k=1}^{m-1} \left(\log_k \frac{1}{\rho} \right)^{-1} \left(\log_m \frac{1}{\rho} \right)^{-s}, \quad 0 < \rho \leq \rho_0 < 1,$$

where $s > 1$, Q_1 is a constant independent of ρ and ρ_0 is sufficiently small. Then $g_\alpha * \lambda$ is a bounded function.

Define

$$\tilde{g}_\alpha(r) = \begin{cases} g_\alpha(r) & \text{for } 0 \leq r < \rho_0, \\ 0 & \text{for } r > \rho_0. \end{cases}$$

Rewrite

$$(14) \quad g_\alpha * \lambda(x) = \tilde{g}_\alpha * \lambda(x) + (g_\alpha - \tilde{g}_\alpha) * \lambda(x).$$

But

$$\begin{aligned} g_\alpha * \lambda(x) &= \int g_\alpha(x-y) d\lambda(y) = \int_{B(x, \rho_0)} g_\alpha(x-y) d\lambda(y) \leq \text{const.} \int_{B(x, \rho_0)} r^{\alpha-n} dv(\lambda, x, r) \\ &\leq \text{const.} \int_0^{\rho_0} r^{\alpha-n} d \left[r^{n-\alpha} \prod_{k=1}^{m-1} \left(\log_k \frac{1}{r} \right)^{-1} \left(\log_m \frac{1}{r} \right)^{-s} \right] = \\ &= \text{const.} \prod_{k=1}^{m-1} \left(\log_k \frac{1}{\rho_0} \right)^{-1} \left(\log_m \frac{1}{\rho_0} \right)^{-s} - \text{const.} \int_0^{\rho_0} \prod_{k=1}^{m-1} \left(\log_k \frac{1}{r} \right)^{-1} \left(\log_m \frac{1}{r} \right)^{-s} \frac{dr}{r} = \\ &= \text{const.} \prod_{k=1}^{m-1} \left(\log_k \frac{1}{\rho_0} \right)^{-1} \left(\log_m \frac{1}{\rho_0} \right)^{-s} - \text{const.} \left(\log_m \frac{1}{\rho_0} \right)^{1-s} < \\ &< \text{const.} \cdot \prod_{k=1}^{m-1} \left(\log_k \frac{1}{\rho_0} \right)^{-1} \left(\log_m \frac{1}{\rho_0} \right)^{-s} < \infty. \end{aligned}$$

The second term of the right part of (14) is the convolution of a bounded function with a measure of finite total variation and is thus also bounded, as desired.

Remark. This is an extension of lemma 4.3. of D. ADAMS and N. MEYERS [2].

THEOREM 4. Let $\alpha p \leq n$. Then

$$H_h \prec H_{\alpha p, p-1, m, \beta} \prec B_{\alpha, p},$$

where $h(r) = r^{n-\alpha p} \left(\log \frac{1}{r} \right)^{1-q}$ for $q > p$ and $r < \frac{1}{e}$, and where

$$h_{\alpha p, p-1, m, \beta}(r) = r^{n-\alpha p} \prod_{k=1}^{m-1} \left(\log_k \frac{1}{r} \right)^{1-p} \left(\log_m \frac{1}{r} \right)^{-\beta} \quad (m = 1, 2, \dots)$$

$\forall \beta > p - 1$ and $0 < r < r_m$ with $\log_m \frac{1}{r_m} > 1$.

First, let E' be an analytic set with $H_{\alpha p, p-1, m, \beta}(E') > 0$; then, from the preceding proposition, there exists $\mu \neq 0$ such that $\mu \in \mathfrak{M}^+(E)$ and

$$v(\mu, r) \leq r^{n-\alpha p} \prod_{k=1}^{m-1} \left(\log_k \frac{1}{r} \right)^{-p} \left(\log_m \frac{1}{r} \right)^{-\beta} \quad (m = 1, 2, \dots).$$

We may assume that μ has a compact support. Then, by the preceding corollary, where $q_k = p$ ($k = 1, \dots, m-1$) and $q_m > p$, it follows that, taking $\lambda = (g_\alpha * \mu)^{\frac{1}{p-1}}$, we are in the hypotheses of the preceding lemma, which allows us to conclude that $g_\alpha * (g_\alpha * \mu)^{\frac{1}{p-1}}$ is bounded in R^n by a constant $M < \infty$. But since $\frac{\mu}{M^{p-1}} \neq 0$ and $g_\alpha \left(g_\alpha * \frac{\mu}{M^{p-1}} \right)^{\frac{1}{p-1}}(x) \leq 1$, it

follows that $\tilde{B}_{\alpha, p}(E') > 0$ and, on account of proposition 7, $B_{\alpha, p}(E') > 0$. To prove the implication for general E , note that from the definition of Hausdorff measure there exists $E'' \subset E$ such that $H_h(E'') = H_h(E)$ and E'' is a G_δ -set (i.e. a set which is the intersection of a countable family of open sets). Since $B_{\alpha, p}$ is an outer capacity, we may simultaneously choose E'' so that $B_{\alpha, p}(E'') = B_{\alpha, p}(E)$, hence $H_{\alpha p, p-1, m, \beta}(E) > 0$ yields $B_{\alpha, p}(E) > 0$, hence $H_{\alpha p, p-1, m, \beta} \prec B_{\alpha, p}$, as desired.

The inclusion $H_h \prec H_{\alpha p, p-1, m, \beta}$ is a direct consequence of the relation

$$\lim_{r \rightarrow 0} \frac{h(r)}{h_{\alpha p, p-1, m, \beta}(r)} = \lim_{r \rightarrow 0} \frac{\left(\log \frac{1}{r} \right)^{1-q}}{\prod_{k=1}^{m-1} \left(\log_k \frac{1}{r} \right)^{1-p} \left(\log_m \frac{1}{r} \right)^{-\beta}} = 0 \text{ for } q > p.$$

Remark. The assertion of this theorem for $p \geq 2$ is a direct consequence of proposition 6 and theorem 3, however its contribution is

new in the case $1 < p < 2$. This theorem generalizes theorem 4.3 of D. ADAMS and N. MEYERS [2].

COROLLARY. $\text{Cap } E = 0 \Rightarrow H_{\alpha p, p-1, m, \beta}(E) = 0 \quad \forall \beta > n - 1$ ($m = 1, 2, \dots$), where $h_{\alpha p, p-1, m, \beta}(r) = \prod_{k=1}^{m-1} \left(\log_k \frac{1}{r} \right)^{1-n} \left(\log_m \frac{1}{r} \right)^{-\beta}$.

This is a consequence of the preceding theorem and of the corollary of proposition 4. But it may be obtained also from

PROPOSITION 9. $\text{Cap } E = 0 \Rightarrow H_h(E) = 0$ for all measure functions h satisfying

$$\int_0^{r_0} h(r)^{\frac{1}{n-1}} \frac{dr}{r} < \infty$$

for $0 < r_0 < 1$ sufficiently small.

For the proof, see H. WALLIN ([23], theorem 4.1) or D. ADAMS ([1], theorem 2).

In order to show that the preceding theorem is best possible, we recall some definitions and previous results.

PROPOSITION 10. Let h be a measure function satisfying

$$(15) \quad h(2r) \leq Qh(r),$$

let us say for $0 \leq r \leq \frac{1}{2}$ and where $0 < Q < \infty$. If F is a Cantor set in R^n , then

$$\frac{1}{Q} \lim_{m \rightarrow \infty} 2^{nm} h(l_m) \leq H_h(F) \leq Q \lim_{m \rightarrow \infty} 2^{nm} h(l_m).$$

(For the proof, see D. ADAMS and N. MEYERS [2], proposition 5.1.)

A set $E \subset R^n$ is said to have a lower spherical h -density at a point x if

$$(16) \quad \lim_{r \rightarrow 0} \frac{H_h[B(x, r) \cap E]}{h(2r)} > 0.$$

PROPOSITION 11. The set E has lower spherical h -density at $\forall x \in E$, where E is a Borel set satisfying $0 < H_h(E) < \infty$, if, for $0 < r < r_1$ (r_1 sufficiently small), (15) holds, where the constant Q satisfies $1 \leq Q \leq 2^n$ and E is a set of Cantor type $E = \bigcap_{m=1}^{\infty} E_m$ with E_m obtained in the m^{th} step, consisting of 2^{mn} n -dimensional intervals with edges of length l_m , $2l_{m+1} \leq l_m$, obtained in the usual way satisfying the following double inequality

$$c_1 < 2^{nm} h(l_m) < c_2, \quad c_1, c_2 \text{ constants.}$$

(For the proof, see H. WALLIN [23] as remark 4.1, or our paper [7], lemma 16.)

Proposition 12. *There are constants $a, b > 0$, independent of x and μ such that*

$$g_\alpha * (g_\alpha * \mu)^{\frac{1}{p-1}}(x) \geq \frac{1}{a} \int_0^\infty [r^{\alpha p - n} v(\mu, x, r)]^{\frac{1}{p-1}} e^{-\frac{r}{b}} \frac{dr}{r}$$

(For the proof, see D. ADAMS [1], theorem 2.)

Lemma 7. *Let h be a measure function such that*

$$\int_0^R [r^{\alpha p - n} h(r)]^{\frac{1}{p-1}} \frac{dr}{r} = \infty$$

and let E' be a Borel set satisfying $0 < H_h(E') < \infty$ such that E' has positive lower spherical h -density at $\forall x \in E'$. Then $B_{\alpha, p}(E') = 0$.

Let a measure μ be defined as

$$\mu(E) = H_h(E \cap E')$$

According to (16), there are, for any fixed $x \in E$, numbers $c > 0$ and $r_1 > 0$ such that

$$v(\mu, x, r) = H_h[B(x, r) \cap E] > ch(2r) \text{ for } 0 < r < r_1.$$

Consequently, on account of the preceding proposition,

$$\begin{aligned} g_\alpha * (g_\alpha * \mu)^{\frac{1}{p-1}}(x) &\geq \frac{1}{a} \int_0^{r_1} [r^{\alpha p - n} v(\mu, x, r)]^{\frac{1}{p-1}} e^{-\frac{r}{b}} \frac{dr}{r} > \\ &> \frac{c^{\frac{1}{p-1}}}{a} e^{-\frac{r_1}{b}} \int_0^{r_1} [r^{\alpha p - n} h(2r)]^{\frac{1}{p-1}} \frac{dr}{r} = \infty, \end{aligned}$$

as desired.

THEOREM 5. *There exist compact sets $F \subset R^n$ with $B_{\alpha, p}(F) = 0$, $\alpha p \leq n$, but with $0 < H_{h_{\alpha p, p-1, m, \beta}}(F) < \infty \forall \beta \leq p-1$ ($m = 1, 2, \dots$).*

Let F be an n -dimensional set of Cantor type, $F \bigcap F_q$, where F_q , obtained in the q^{th} step, consists of 2^{qn} n -dimensional intervals with edges of length l_q , $2l_{q+1} < l_q$, obtained in the usual way and l_q is chosen such that

$$(17) \quad c_1 < 2^{qn} h_{\alpha p, p-1, m, \beta}(l_q) < c_2 \quad (c_1, c_2 \text{ constants}).$$

We shall establish that $h_{\alpha p, p-1, m, \beta}$ satisfies (15), i.e. that

$$(18) \quad (2r)^{\alpha p - n} \prod_{k=1}^{m-1} \left(\log_k \frac{1}{2r} \right)^{1-p} \left(\log_m \frac{1}{2r} \right)^{-\beta} \leq Q r^{\alpha p - n} \prod_{k=1}^{m-1} \left(\log_k \frac{1}{r} \right)^{1-p} \left(\log_m \frac{1}{r} \right)^{-\beta},$$

with $0 < Q < 2^n$. Let us take Q of the form $Q = Q_m^{\frac{n}{m}} \prod_{k=1}^{m-1} Q_k^{p-1}$. It is enough to prove that

$$\log_k \frac{1}{r} \leq Q_k \log \frac{1}{2r} \quad (k = 1, \dots, m).$$

We use an induction argument. It is easy to verify that this inequality holds for $k = 1$ with $Q_1 = 1 + \varepsilon$ ($\varepsilon > 0$ as small as one pleases), and suppose it is true for $k - 1$. Then

$$\begin{aligned} \log_k \frac{1}{r} &= \log \left(\log_{k-1} \frac{1}{r} \right) \leq \log \left(Q_{k-1} \log_{k-1} \frac{1}{2r} \right) \leq \log \left[\left(\log_{k-1} \frac{1}{2r} \right)^{Q_{k-1}} \right] = \\ &= Q_k \log_k \frac{1}{2r} \end{aligned}$$

since, for r sufficiently small and $Q_k > 1$,

$$1 \leq Q_{k-1} \leq \left(\log_{k-1} \frac{1}{2r} \right)^{Q_{k-1}}.$$

For $\varepsilon > 0$ sufficiently small, $1 < Q < 2^n$ and we are in the hypotheses of proposition 11 asserting that F is of lower spherical h -density. Next, according to (17) and taking into account proposition 10, it follows that $0 < H_{h_{\alpha p, p-1, m, \beta}}(F) < \infty$ and since, for r_0 small enough,

$$\int_0^r [r^{\alpha p - n} h_{\alpha p, p-1, m, \beta}(r)]^{\frac{1}{p-1}} \frac{dr}{r} = \int_0^{r_0} \prod_{k=1}^{m-1} \left(\log_k \frac{1}{r} \right)^{-1} \left(\log_m \frac{1}{r} \right)^{-\frac{\beta}{p-1}} \frac{dr}{r} = \infty \quad \forall \beta \leq p-1$$

and F is of positive lower spherical h -density, the preceding lemma implies $B_{\alpha, p}(F) = 0$, as desired, allowing us to conclude that the result given by theorem 4 is best possible.

Corollary. *There exist compact sets $F \subset R^n$ of conformal capacity zero, but with $0 < H_{h_{n-1, m, \beta}}(F) < \infty \forall \beta \leq n-1$, where $h_{n-1, m, \beta}$ is defined in the preceding corollary.*

This corollary shows that, in particular, also the preceding corollary is best possible.

And now, let us show that also the result expressed by the inequality (13) of theorem 3 and its corollary are best possible in a certain sense.

THEOREM 6. *There exist compact sets $F \subset R^n$ with $B_{\alpha, p}(F) = 0$, $\alpha p \leq n$, but with $B_{(\alpha p, p-2, m, \beta)}(F) > 0 \forall \beta < p-2$ ($m = 1, 2, \dots$).*

According to the preceding theorem, there exist Cantor sets $F \cup R^n$, with $B_{\alpha, p}(F) = 0$ and $0 < H_{\alpha, p-1, m, \beta}(F) < \infty \quad \forall \beta \leq p-1 \quad (m = 1, 2, \dots)$.

On the other hand, from proposition 6, we deduce that if a set E has the Hausdorff h -measure, $H_h(E) > 0$, and $\int_0^r \Phi(r) dh(r) < \infty$ for a sufficiently small r_0 then $c_\Phi^*(E) > 0$. But if $h = h_{\alpha, p-1, m, \beta}$ and $\Phi = g_{\alpha, p-2, m, \gamma}$, we get

$$\begin{aligned} & \int_0^{r_0} r^{\alpha p - n} \prod_{k=1}^{m-1} \left(\log_k \frac{1}{r} \right)^{p-2} \left(\log_m \frac{1}{r} \right)^\gamma d \left[r^{n-\alpha p} \prod_{k=1}^{m-1} \left(\log_k \frac{1}{r} \right)^{1-p} \left(\log_m \frac{1}{r} \right)^{-\beta} \right] = \\ & = (n - \alpha p) \int_0^{r_0} \prod_{k=1}^{m-1} \left(\log_k \frac{1}{r} \right)^{-1} \left(\log_m \frac{1}{r} \right)^{\gamma - \beta} dr + \\ & + (\beta - 1) \int_0^{r_0} \left(\log \frac{1}{r} \right)^{-2} \prod_{k=2}^{m-1} \left(\log_k \frac{1}{r} \right)^{-1} \left(\log_m \frac{1}{r} \right)^{\gamma - \beta} \frac{dr}{r} + \dots + \\ & + (\beta - 1) \int_0^{r_0} \prod_{k=1}^{m-1} \left(\log_k \frac{1}{r} \right)^{-2} \left(\log_m \frac{1}{r} \right)^{\gamma - \beta} \frac{dr}{r} + \beta \int_0^{r_0} \prod_{k=1}^{m-1} \left(\log_k \frac{1}{r} \right)^{-2} \cdot \\ & \cdot \left(\log_m \frac{1}{r} \right)^{\gamma - \beta + 1} dr \leqslant \frac{(n - \alpha p)}{\gamma - \beta + 1} u^{\gamma - \beta + 1} \Big|_{\log_m \frac{1}{r_0}}^{\infty} + \frac{(m-1)(\beta-1)}{\gamma - \beta + 1} u^{\gamma - \beta + 1} \Big|_{\log_m \frac{1}{r_0}}^{\infty} + \\ & + \frac{\beta}{\gamma - \beta} u^{\gamma - \beta} \Big|_{\log_m \frac{1}{r_0}}^{\infty} < \infty \end{aligned}$$

for $\gamma < \beta - 1 \leq p - 2$, and in the case $\alpha p = n$, for $\Phi = g_{n, p-2, m, \gamma}$, we have

$$\begin{aligned} & \int_0^{r_0} \Phi(r) dh(r) = \int_0^{r_0} \left(\log \frac{1}{r} \right)^{p-1} \prod_{k=1}^{m-1} \left(\log_k \frac{1}{r} \right)^{p-2} \left(\log_m \frac{1}{r} \right)^\gamma d \left[\prod_{k=1}^{m-1} \left(\log_k \frac{1}{r} \right)^{1-p} \cdot \right. \\ & \cdot \left. \left(\log_m \frac{1}{r} \right)^{-\beta} \right] = (\beta - 1) \int_0^{\infty} \prod_{k=1}^{m-2} \left(\log_k u \right)^{-1} \left(\log_{m-1} u \right)^{\gamma - \beta} \frac{du}{u} + \\ & + (\beta - 1) \int_{\log \frac{1}{r_0}}^{\infty} u^{-2} \prod_{k=1}^{m-3} \left(\log_k u \right)^{-1} \left(\log_{m-2} u \right)^{\gamma - \beta} du + \dots + \end{aligned}$$

$$\begin{aligned} & + (\beta - 1) \int_{\log \frac{1}{r_0}}^{\infty} \prod_{k=1}^{m-3} \left(\log_k u \right)^{-2} \left(\log_{m-2} u \right)^{\gamma - \beta - 1} du \leqslant \left| \frac{p-1}{\gamma - \beta + 1} v^{\gamma - \beta + 1} \right|_{\log_m \frac{1}{r_0}}^{\infty} + \\ & + \frac{p-1}{\gamma - \beta + 1} v^{\gamma - \beta + 1} \left| \frac{\infty}{\log_m \frac{1}{r_0}} + \dots + \frac{\beta}{\gamma - \beta} v^{\gamma - \beta} \right|_{\log_m \frac{1}{r_0}}^{\infty} < \\ & < \infty \quad \forall \gamma < \beta - 1 \leq p - 2, \end{aligned}$$

as desired.

Corollary. There exist compact sets $F \subset R^n$ with $\text{cap } F = 0$, but with $B_{(n, n-2, m, \beta)}(F) > 0 \quad \forall \beta < n - 2 \quad (m = 1, 2, \dots)$.

Now, we shall give an extension for $p = 1$ of some results obtained by N. MEYERS [12] for $p > 1$. Let us denote $c_{g_\alpha} = b_\alpha = b_{\alpha, 1}$ and $c_{g_\alpha}^* = B_\alpha = B_{\alpha, 1}$.

We give first some preliminary results.

Proposition 13. Let $\alpha p < n, p \geq 1, \frac{1}{q} = \frac{n-\alpha}{n} - \frac{1}{p}, \frac{1}{p} + \frac{1}{p'} = 1$ and

$$u_\alpha^R(x) = \int_{|x-y| \leq R} |x-y|^{\alpha-n} f(y) dy.$$

Then

$$\|u_\alpha^R\|_{q^*} \leq K \|f\|_{p'},$$

where $K = K(R, p, q, q^*, n)$ and $p < q^* < q$.
(For the proof, see S. SOBOLEV [18], p. 481.)

Lemma 8. Let $\frac{1}{q} = \frac{n-\alpha}{n}$ and $\alpha < n$, then

$$\|g_\alpha * f\|_{q^*} \leq K \|f\|_1,$$

where $1 < q^* < q$ and $K = K(\alpha, q^*, n, R)$ with $0 < R < \infty$.

Let us denote

$$\tilde{g}_\alpha(r) = \begin{cases} g_\alpha(r) & \text{for } r \leq R, \\ 0 & \text{for } r > R. \end{cases}$$

Next,

$$g_\alpha * f(x) = \tilde{g}_\alpha * f(x) + (g_\alpha - \tilde{g}_\alpha) * f(x),$$

hence, according to the preceding proposition,

$$(19) \quad \|g_\alpha * f\|_{q^*} \leq \|\tilde{g}_\alpha * f\|_{q^*} + \|(g_\alpha - \tilde{g}_\alpha) * f\|_{q^*} \leq K_1 \|f\|_1 + \|(g_\alpha - \tilde{g}_\alpha) * f\|_{q^*}.$$

But, applying MINKOWSKI's inequality (see G. H. HARDY, J. E. LITTLEWOOD and G. POLYA [11], theorem 202, p. 148):

$$\{\int \int h(x, y) dy\}^{q^*} dx \leq \int \left(\int h(x, y)^{q^*} dx \right)^{\frac{1}{q^*}} dy \quad (q^* > 1),$$

we obtain

$$(20) \quad \begin{aligned} \| (g_\alpha - \tilde{g}_\alpha) * f \|_{q^*} &= \left(\int \int [g_\alpha(x-y) - \tilde{g}_\alpha(x-y)] f(y) dy dx \right)^{\frac{1}{q^*}} \leq \\ &\leq \int \left\{ \int [g_\alpha(x-y) - \tilde{g}_\alpha(x-y)]^{q^*} dx \right\}^{\frac{1}{q^*}} f(y) dy = \int \left[\int_{|x-y| > R} g_\alpha(x-y)^{q^*} dx \right]^{\frac{1}{q^*}} \\ &\cdot f(y) dy = \int \left[\int_{|x| > R} g_\alpha(z)^{q^*} dz \right]^{\frac{1}{q^*}} f(y) dy \leq \left[\text{const.} \int_R^\infty r^{-\frac{\alpha+n-1}{2} q^* + n - 1} e^{-q^* r} dr \right]^{\frac{1}{q^*}} \cdot \|f\|_1 \\ &= K_2 \|f\|_1 < \infty \end{aligned}$$

Combining (19) with (20), it follows that

$$\|g_\alpha * f\|_{q^*} \leq [K_1 + K_2] \|f\|_1 = K \|f\|_1,$$

as desired.

Proposition 14. If $\alpha p < n$, $p > 1$, $\frac{1}{q} = \frac{n-\alpha}{n} - \frac{1}{p'}$ and

$$u_\alpha(x) = \int |x-y|^{\alpha+n} f(y) dy,$$

then

$$\|u_\alpha\|_q \leq K \|f\|_{p'},$$

where $K = K(\alpha, p, q)$.

(For the proof, see S. SOBOLEV [18], p. 481.)

Arguing as in theorem 20 of N. MEYERS' paper [12], and using (in the proof) the preceding lemma instead of the preceding proposition, we get

Lemma 9. The following relations hold:

- (i) If $\alpha < n$, then $B_\alpha(E) \geq \chi(m^* E)^{q^*}$, $1 < q^* < \frac{n}{n-\alpha}$;
- (ii) $B_n(E) \geq \chi(m^* E)^\epsilon$ for $0 < \epsilon \leq 1$.

In each case, χ is a constant independent of the set E , but depending of the numerical parameters present.

Arguing as N. Meyers [12], in his theorem 21, we obtain

Lemma 10. If $\alpha < n$, then there exists a finite constant $\chi > 0$, independent of ρ such that

$$\chi \rho^{n-\alpha} \leq B_\alpha[B(x_0, \rho)] \leq \chi \rho^{n-\alpha} \quad \text{for } 0 < \rho \leq 1.$$

Lemma 11. There exists a constant $0 < \chi < \infty$, independent of ρ , such that

$$(21) \quad \chi^{-1} \Phi(\rho)^{-1} \leq c_\Phi[\overline{B(x_0, \rho)}] \leq \Phi(2\rho)^{-1},$$

where, for $m = 1, 2, \dots$ and $\forall \beta > 0$,

$$\Phi(r) = \Phi_{\alpha p, p-2, m, \beta}(r) = \begin{cases} r^{\alpha p - n} \prod_{k=1}^{m-1} \left(\log_k \frac{1}{r} \right)^{p-2} \left(\log_m \frac{1}{r} \right)^\beta & \text{for } r \leq r_m, \\ r^{\alpha p - n} \prod_{k=1}^{m-1} \left(\log_k \frac{1}{r} \right)^{p-2} \left(\log_m \frac{1}{r} \right)^\beta & \text{for } r > r_m, \end{cases} \quad (22)$$

where $\alpha p < n$, or

$$\Phi(r) = \Phi_{n, p-2, m, \beta}(r) = \begin{cases} \left(\log \frac{1}{r} \right)^{p-1} \prod_{k=2}^{m-1} \left(\log_k \frac{1}{r} \right)^{p-2} \left(\log_m \frac{1}{r} \right)^\beta & \text{for } r \leq r_m, \\ \left(\log \frac{1}{r_m} \right)^{p-1} \prod_{k=1}^{m-1} \left(\log_k \frac{1}{r_m} \right)^{p-2} \left(\log_m \frac{1}{r_m} \right)^\beta & \text{for } r > r_m. \end{cases}$$

Since the capacity of a ball of radius $\rho > 0$ is independent of the position of its centre, we may assume for simplicity's sake $x_0 = 0$. Then, let v_ρ be the c_Φ -capacitary distribution of $B(\rho) = B(0, \rho)$ for the kernel Φ from above. Then, $\sup_x \Phi * v_\rho(x) = 1$, so that, since $S_{v_\rho} \subset B(\rho)$ and for $|x| = \rho$,

$$1 \geq \int_{B(\rho)} \Phi(x-y) dv_\rho(y) \geq \int_{B(\rho)} \Phi(2|x|) dv_\rho(y) = \Phi(2\rho) v_\rho[B(\rho)] = \Phi(2\rho) c_\Phi[B(\rho)],$$

yielding the second part of (21).

We now derive the lower bound of $c_\Phi[\overline{B(\rho)}]$, which, according to proposition 2, is equal to $C_{\Phi, 1}[\overline{B(\rho)}]$. To this end, let $m_\rho = m_{|B(\rho)}$, where m is the m -dimensional Lebesgue measure. Then,

$$(22) \quad \begin{aligned} \Phi * m_\rho(x) &= \int_{B(\rho)} \Phi(x-y) dy \leq \int_{B(\rho)} \Phi(y) dy = \text{const.} \int_0^\rho \Phi(|y|) |y|^{n-1} d|y| \leq \\ &\leq \text{const.} \Phi(\rho) \rho^n. \end{aligned}$$

Next, for a test function f for the kernel $C_{\Phi,1}[\overline{B(\rho)}]$, we have:

$$\begin{aligned} \text{const. } \rho'' &= \int dm_\rho(y) \leq \int_{B(\rho)} \Phi * f(y) dy \leq \int \int \Phi(x-y) f(x) dx dy = \\ &= \int f(x) [\int \Phi(x-y) dm_\rho(y)] dx \leq \|f\|_1 \sup_x \Phi * m_\rho(x), \end{aligned}$$

hence and on account of (22), it follows that

$$\frac{\text{const. } \rho''}{\|f\|_1} \leq \sup_x \Phi * m_\rho(x) \leq \text{const. } \Phi(\rho) \rho'', \quad (21)$$

whence

$$\|f\|_1 \geq \text{const. } \Phi(\rho)^{-1}$$

and, since f was an arbitrary test function, we may take the infimum for such functions, obtaining in this way also the first part of (21).

Lemma 12. Let $E \subset R^n$ be a bounded set and $\alpha p \leq n$, then

$$(23) \quad \text{const. } B_{(\alpha p, p-2, m, \beta)}(E) \leq c_{\Phi, \alpha p, p-2, m, \beta}^*(E) \leq \text{const. } B_{(\alpha p, p-2, m, \beta)}(E)$$

$\forall \beta > 0$ and $m = 1, 2, \dots$

It is clear that

$$g_{\alpha p, p-2, m, \beta}(r) \leq Q \Phi_{\alpha p, p-2, m, \beta}(r),$$

where Q is a constant independent of r . Therefore, $\forall E \subset R^n$, the second part of (23) holds.

We now seek the opposite inequality, which we shall establish for $C_{\Phi,1}$ since, by proposition 3, $c_{\Phi}^* = C_{\Phi,1}$. Evident, the diameter $d = d(E) < \infty$, because E is bounded. Next, the translational invariance of the capacities allows us to suppose (without loss of generality) that $E \subset \overline{B(d)}$. Let f be a test function for $C_{\Phi,1}(E)$. Since, according to the preceding lemma and proposition 3,

$$C_{\Phi,1}[\overline{B(\rho)}] \leq \Phi(2d)^{-1},$$

we may assume that $\|f\|_1 \leq 2\Phi(2d)^{-1}$. Hence, if $a = (\frac{1}{4})^{\frac{1}{p-2}}$ and $\Phi = \Phi_{\alpha p, p-2, m, \beta}$ ($\alpha p < n$), then,

$$\begin{aligned} \int_{|y| \geq d + (2d)a} \Phi(x-y) f(y) dy &\leq \Phi[(2d)^a] \|f\|_1 \leq 2\Phi[(2d)a]\Phi(2d)^{-1} = \\ &= \frac{1}{2} (2d)^{\alpha(p-n)} \left(\log \frac{1}{2d}\right)^{p-2} \prod_{k=2}^{m-1} \left\{\log_k \left(\frac{1}{2d}\right) a\right\}^{p-2} \left\{\log_m \left(\frac{1}{2d}\right) a\right\}^{\beta} (2d)^{n-\alpha p} \times \\ &\quad \times \prod_{k=1}^{m-1} \left(\log_k \frac{1}{2d}\right)^{2-p} \left(\log_m \frac{1}{2d}\right)^{-\beta} < \frac{1}{2} \quad \forall x \in E. \end{aligned}$$

Therefore

$$\int_{|y| \geq d + (2d)a} 2\Phi(x-y) f(y) dy \geq 1 \quad \forall x \in E.$$

Since

$$\Phi(r) = \Phi_{\alpha p, p-2, m, \beta}(r) \leq Q g_{\alpha p, p-2, m, \beta}(r) \text{ for } r < 2d + (2d)a,$$

where Q is constant, we conclude that $2Qf$ is a test function for $B_{(\alpha p, p-2, m, \beta)}(E)$; thus

$$B_{(\alpha p, p-2, m, \beta)}(E) \leq \text{const. } C_{\Phi, \alpha p, p-2, m, \beta}(E).$$

The same argument still holds in the case $\Phi = \Phi_{\alpha p, p-2, m, \beta}$; we have only to take this time $a = (\frac{1}{4})^{\frac{1}{p-2}}$.

Now, let us remind Ugaheri's maximum principle (UGAHERI [22]).

There exists a constant $\lambda > 0$ such that

$$\sup_{x \in R^n} u_\Phi^\mu(x) \leq \lambda \sup_{y \in S_\mu} u_\Phi^\mu(y) \quad \forall \mu \in \mathcal{M}^+,$$

where u_Φ^μ is the potential of kernel Φ with respect to the measure μ :

$$u_\Phi^\mu(x) = \int \Phi(x-y) d\mu(y).$$

G. CHOQUET [9] calls it „principe du maximum λ -dilaté”.

Proposition 15. The kernel $\Phi(x-y)$ satisfies Ugaheri's maximum principle if there exists $\lambda > 0$ such that $|x_2 - y| \leq 2|x_1 - y| \Rightarrow \Phi(x_1 - y) \leq \lambda \Phi(x_2 - y)$.

(For the proof, see G. CHOQUET [9], critere 3, p. 637.)

Corollary. The kernel $\Phi_{\alpha p, p-2, m, \beta}$ ($\alpha p \leq n$, $m = 1, 2, \dots$) verifies Ugaheri's maximum principle.

Since

$$\begin{aligned} |x_1 - y|^{\alpha p - n} \prod_{k=1}^{m-1} \left(\log_k \frac{1}{|x_1 - y|}\right)^{p-2} \left(\log_m \frac{1}{|x_1 - y|}\right)^\beta &\leq \\ \leq \left(\frac{|x_2 - y|}{2}\right)^{\alpha p - n} \prod_{k=1}^{m-1} \left(\log_k \frac{2}{|x_2 - y|}\right)^{p-2} \left(\log_m \frac{2}{|x_2 - y|}\right)^\beta, \end{aligned}$$

proposition 15 holds as a consequence of inequality (18).

Proposition 16. Given a compact set $F \subset R^n$, there exists $v \in \mathcal{M}^+$, with $S_v \subset F$ and $v(F) = 1$ such that $u_\Phi^v(x) \geq C_\Phi^-(F)$ p.p. on F (i.e. except on a subset of F with the Φ -capacity zero), $u_\Phi^v(x) \leq C_\Phi^-(F)$ on S_v and $u_\Phi^v(x) \leq \lambda C_\Phi^-(F)$ everywhere.

(For the proof, see L. CARLESON's theorem 3, p. 17 in [8].)

Remark. In Carleson's theorem, one finds the stronger conclusion $u_\Phi^\nu(x) \leq C_\Phi^{-1}(F)$ everywhere, but this a consequence of more restrictive conditions on the kernel. In our case, instead of Frostman's maximum principle, only Ugaheri's holds.

Corollary 1. For any kernel Φ and any compact set $F \subset R^n$, there exists a measure $\mu \in \mathcal{M}^+$ with $S_\mu \subset F$ so that

- (a) $u_\Phi^\mu(x) = 1$ p.p. on S_μ ,
- (b) $u_\Phi^\mu(x) \geq 1$ p.p. on F ,
- (c) $u_\Phi^\mu(x) \leq \lambda$ everywhere and
- (d) $\mu(F) = c_\Phi(F)$.

As a consequence of Fubini theorem, we have for symmetric kernels [i.e. such that $\Phi(x; y) = \Phi(y, x)$]

Proposition 17. $\int u_\Phi^\mu(x) d\nu(x) = \int u_\Phi^\nu(x) d\mu(x)$.

Lemma 13. For any compact set $F \subset R^n$,

$$\frac{1}{\lambda} C_\Phi(F) \leq c_\Phi(F) \leq \lambda C_\Phi(F).$$

Let μ be the measure of the preceding corollary and ν of proposition 16. Then, on account of the preceding corollary and proposition 16 and 17 we deduce that

$$\begin{aligned} \frac{c_\Phi(F)}{C_\Phi(F)} &= \frac{\int d\mu(x)}{\int dC_\Phi(F)} = \left(\frac{d\mu(x)}{C_\Phi(F)} \right) \leq \int u_\Phi^\nu(x) d\mu(x) = \int u_\Phi^\nu(x) d\mu(x) = \int u_\Phi^\mu(x) d\nu(x) \leq \\ &\leq \lambda \nu(F) = \lambda, \end{aligned}$$

hence $c_\Phi(F) \leq \lambda C_\Phi(F)$.

For the opposite inequality, using again the preceding corollary and propositions 16 and 17 we get

$$\frac{c_\Phi(F)}{C_\Phi(F)} \geq \frac{1}{\lambda} \int u_\Phi^\nu(x) d\mu(x) = \frac{1}{\lambda} \int u_\Phi^\mu(x) d\nu(x) \geq \frac{1}{\lambda},$$

hence, $C_\Phi(F) \leq \lambda c_\Phi(F)$, as desired.

And now, as a consequence of the preceding 2 lemmas, all the results of this paper with respect to the capacity c_Φ and, in particular, with respect to the Bessel capacities of the form $B_{(\alpha, p-2, m, \beta)}$ still hold for the Φ -capacity C_Φ . In particular we deduce

Corollary 1. Let $\alpha p \leq n$, $p \geq 2$ and F compact, then

$$C_{\Phi_{\alpha, p-2, m, \beta}}(F) \leq Q B_{\alpha, p}(F) \quad \forall \beta > p - 2 \quad (m = 1, 2, \dots)$$

but even $\forall \beta \geq 0$ in the particular case $p = 2$, and there are Cantor sets F' such that $B_{\alpha, p}(F') = 0$, while

$$C_{\Phi_{\alpha, p-2, m, \gamma}}(F') > 0 \quad \forall \gamma < p - 2 \quad (m = 1, 2, \dots).$$

Corollary 2. If F is compact and $\text{cap } F = 0$, then

$$C_{\Phi_{n, n-2, m, \beta}}(F) = 0 \quad \forall \beta > n - 2 \quad (m = 1, 2, \dots)$$

but, if $n = 2$, F is of logarithmic capacity $C_0(F) = 0$, where $C_0 = C_\Phi$, $\Phi(r) = \log \frac{1}{r}$ and there exist Cantor sets F' such that $\text{cap } F' = 0$, while

$$C_{\Phi_{n, n-2, m, \gamma}}(F') > 0 \quad \forall \gamma < n - 2 \quad (m = 1, 2, \dots).$$

In TAYLOR's paper [19] on the relations between Hausdorff h -measures and the Φ -capacities C_Φ , he obtains the following result:

Proposition 18. If the measure functions $h_{\alpha, \beta}$, $h_{\alpha, \beta}^0$ and the kernels $\Phi_{\mu, \nu}$, $\Phi_{\mu, \nu}^0$ are given by

$$h_{\alpha, \beta}^0(r) = r^\alpha \left(\log \frac{1}{r} \right)^\beta, \quad h_{\alpha, \beta}(r) = \left(\log \frac{1}{r} \right)^{-\alpha} \left(\log_2 \frac{1}{r} \right)^\beta, \quad \alpha > 0,$$

$$\Phi_{\mu, \nu}^0(r) = r^{-\nu} \left(\log \frac{1}{r} \right)^{-\nu}, \quad \Phi_{\mu, \nu}(r) = \left(\log \frac{1}{r} \right)^\mu \left(\log_2 \frac{1}{r} \right)^{-\nu}, \quad \mu > 0,$$

then

(A) if $\alpha < \mu$ and β, ν are arbitrary or $\alpha = \mu$ and $\beta \geq \nu$, then $H_{h_{\alpha, \beta}^0}(E) < \infty \Rightarrow C_{\Phi_{\mu, \nu}^0}(E) = 0$ and $H_{h_{\alpha, \beta}}(E) < \infty \Rightarrow C_{\Phi_{\mu, \nu}}(E) = 0$;

(B) if $\alpha > \mu$ and β, ν are arbitrary or $\alpha = \mu$ and $\beta < \nu - 1$, then $H_{h_{\alpha, \beta}^0}(E) > 0 \Rightarrow C_{\Phi_{\mu, \nu}^0}(E) > 0$ and $H_{h_{\alpha, \beta}}(E) > 0 \Rightarrow C_{\Phi_{\mu, \nu}}(E) > 0$.

But, from proposition 6, we deduce, in general,

Lemma 14. Let

$$h(r) = \prod_{k=0}^m \left(\log \frac{1}{r} \right)^{-\alpha_k},$$

$$\Phi(r) = \prod_{k=0}^m \left(\log_k \frac{1}{r} \right)^{\beta_k},$$

where $\log_0 \frac{1}{r} = \frac{1}{r}$, $\log_1 \frac{1}{r} = \log \frac{1}{r}$, $\alpha_i = \beta_i = 0$ ($i = 0, \dots, a$) and $\alpha_{a+1}, \beta_{a+1} > 0$ or $\alpha_0, \beta_0 > 0$ (in which case we have to consider $a = -1$). Then (A') if $\alpha_{a+1} < \beta_{a+1}$, or $\alpha_j = \beta_j$ ($j = a + 1, \dots, a + s \leq m$) and $\alpha_{a+s+1} < \beta_{a+s+1}$ (for $a + s < m$), then $H_h(E) < \infty \Rightarrow C_\Phi(E) = 0$.

(B') if $\alpha_{a+1} > \beta_{a+1}$, or $\alpha_{a+1} = \beta_{a+1}$ and $\alpha_{a+2} > \beta_{a+2} + 1$, or $\alpha_{a+1} = \beta_{a+1}$, $\alpha_q = \beta_q + 1$ ($q = a + 2, \dots, a + s < m$) and $\alpha_{a+s+1} > \beta_{a+s+1}$, then $H_h(E) > 0 \Rightarrow C_\Phi(E) > 0$.

Indeed, in the case (A'), $H_h(E) < \infty$ implies $H_{h_1}(E) < \infty$ with

$$h_1(r) = \prod_{k=0}^{\infty} \left(\log_k \frac{1}{r} \right)^{-\beta_k},$$

since

$$\lim_{r \rightarrow \infty} \frac{h_1(r)}{h(r)} < \infty$$

and proposition 6 yields $C_\Phi(E) = 0$ because $\Phi(r) = \frac{1}{h_1(r)}$.

In the case (B'), on account of proposition 6, for $\alpha_{a+1} > \beta_{a+1}$ and and $r_0 > 0$ sufficiently small, we have

$$\int_0^r \Phi(r) dh(r) = -\alpha_{a+1} \int_0^r \left(\log_{a+1} \frac{1}{r} \right)^{\beta_{a+1}-\alpha_{a+1}-1} \left(\log_{a+2} \frac{1}{r} \right)^{\beta_{a+2}-\alpha_{a+2}} \dots$$

$$\dots \left(\log_m \frac{1}{r} \right)^{\beta_m-\alpha_m} d \left(\log_{a+1} \frac{1}{r} \right) + \dots + \alpha_m \int_0^{r_0} \left(\log_{a+1} \frac{1}{r} \right)^{\beta_{a+1}-\alpha_{a+1}} \dots$$

$$\dots \left(\log_m \frac{1}{r} \right)^{\beta_m-\alpha_m-1} d \left(\log_{a+1} \frac{1}{r} \right) = \alpha_{a+1} \int_{\log_{a+1} \frac{1}{r_0}}^{\infty} u^{\beta_{a+1}-\alpha_{a+1}-1} (\log u)^{\beta_{a+2}-\alpha_{a+2}} \dots$$

$$\dots (\log_{m-a-1} u)^{\beta_m-\alpha_m} du + \dots + \alpha_m \int_{\log_{a+1} \frac{1}{r_0}}^{\infty} u^{\beta_{a+1}-\alpha_{a+1}-1} \dots$$

$$\dots (\log_{m-a-1} u)^{\beta_m-\alpha_m-1} du < \alpha_{a+1} \left(\log_{a+1} \frac{1}{r_0} \right)^{\frac{\beta_{a+1}-\alpha_{a+1}}{2}} \left(\log_{a+1} \frac{1}{r_0} \right)^{\beta_{a+2}-\alpha_{a+2}} \dots$$

$$\dots \left(\log_m \frac{1}{r_0} \right)^{\beta_m-\alpha_m} \int_{\log_{a+1} \frac{1}{r_0}}^{\infty} u^{\frac{\beta_{a+1}-\alpha_{a+1}-1}{2}} du + \dots +$$

$$+ \alpha_m \left(\log_{a+1} \frac{1}{r_0} \right)^{\frac{\beta_{a+1}-\alpha_{a+1}}{2}} \left(\log_{a+1} \frac{1}{r_0} \right)^{\beta_{a+2}-\alpha_{a+2}-1} \dots$$

$$\dots \left(\log_m \frac{1}{r_0} \right)^{\beta_m-\alpha_m-1} \int_{\log_{a+1} \frac{1}{r_0}}^{\infty} u^{\frac{\beta_{a+1}-\alpha_{a+1}-1}{2}} du = \frac{2\alpha_{a+1}}{\alpha_{a+1} - \beta_{a+1}} \left(\log_{a+1} \frac{1}{r_0} \right)^{\beta_{a+1}-\alpha_{a+1}} \dots$$

$$\left(\log_m \frac{1}{r_0} \right)^{\beta_m-\alpha_m} + \dots + \frac{2\alpha_k}{\alpha_{a+1} - \beta_{a+1}} \left(\log_{a+1} \frac{1}{r_0} \right)^{\beta_{a+1}-\alpha_{a+1}} \left(\log_{a+1} \frac{1}{r_0} \right)^{\beta_{a+2}-\alpha_{a+2}-1} \dots$$

$$\dots \left(\log_k \frac{1}{r_0} \right)^{\beta_k-\alpha_k-1} \left(\log_{k+1} \frac{1}{r_0} \right)^{\beta_{k+1}-\alpha_{k+1}} \dots \left(\log_m \frac{1}{r_0} \right)^{\beta_m-\alpha_m} + \dots +$$

$$+ \frac{2\alpha_m}{\alpha_{a+1} - \beta_{a+1}} \left(\log_{a+1} \frac{1}{r_0} \right)^{\beta_{a+1}-\alpha_{a+1}} \left(\log_{a+2} \frac{1}{r_0} \right)^{\beta_{a+2}-\alpha_{a+2}-1} \times$$

$$\times \left(\log_m \frac{1}{r_0} \right)^{\beta_m-\alpha_m-1} < \infty.$$

Next, for $\alpha_{a+1} = \beta_{a+1}$ and $\alpha_{a+2} > \beta_{a+2} + 1$, we get

$$\int_0^r \Phi(r) dh(r) = \alpha_{a+1} \int_0^{\infty} v^{\beta_{a+2}-\alpha_{a+2}} \dots (\log_{m-a-2} v)^{\beta_m-\alpha_m} dv + \dots +$$

$$+ \alpha_m \int_{\log_{a+2} \frac{1}{r_0}}^{\infty} v^{\beta_{a+2}-\alpha_{a+2}-1} \dots (\log_{m-a-2} v)^{\beta_m-\alpha_m-1} dv \leq$$

$$\leq \alpha_{a+1} \left(\log_{a+2} \frac{1}{r_0} \right)^{\frac{\beta_{a+2}-\alpha_{a+2}+1}{2}} \left(\log_{a+3} \frac{1}{r_0} \right)^{\beta_{a+3}-\alpha_{a+3}} \dots$$

$$+ \left(\log_m \frac{1}{r_0} \right)^{\beta_m-\alpha_m} \int_{\log_{a+2} \frac{1}{r_0}}^{\infty} v^{\frac{\beta_{a+2}-\alpha_{a+2}+1}{2}-1} dv + \dots +$$

$$+ \alpha_k \left(\log_{a+2} \frac{1}{r_0} \right)^{\frac{\beta_{a+2}-\alpha_{a+2}}{2}} \left(\log_{a+3} \frac{1}{r_0} \right)^{\beta_{a+3}-\alpha_{a+3}-1} \dots$$

$$+ \dots \left(\log_k \frac{1}{r_0} \right)^{\beta_k-\alpha_k-1} \left(\log_{k+1} \frac{1}{r_0} \right)^{\beta_{k+1}-\alpha_{k+1}} \dots$$

$$+ \dots \left(\log_m \frac{1}{r_0} \right)^{\beta_m-\alpha_m} \int_{\log_{a+2} \frac{1}{r_0}}^{\infty} v^{\frac{\beta_{a+2}-\alpha_{a+2}}{2}-1} dv +$$

$$+ \dots + \alpha_m \left(\log_{a+2} \frac{1}{r_0} \right)^{\frac{\beta_{a+2}-\alpha_{a+2}}{2}} \left(\log_{a+3} \frac{1}{r_0} \right)^{\beta_{a+3}-\alpha_{a+3}-1} \dots$$

$$+ \dots \left(\log_m \frac{1}{r_0} \right)^{\beta_m-\alpha_m-1} \int_{\log_{a+2} \frac{1}{r_0}}^{\infty} v^{\frac{\beta_{a+2}-\alpha_{a+2}}{2}-1} dv =$$

$$\begin{aligned}
&= \frac{2\alpha_{a+1}}{\alpha_{a+2} - \beta_{a+2} + 1} \left(\log_{a+2} \frac{1}{r_0} \right)^{\beta_{a+2} - \alpha_{a+2} + 1} \left(\log_{a+3} \frac{1}{r_0} \right)^{\beta_{a+3} - \alpha_{a+3} + 1} \dots \\
&\quad \dots \left(\log_m \frac{1}{r_0} \right)^{\beta_m - \alpha_m} + \dots + \\
&+ \frac{2\alpha_k}{\alpha_{a+2} - \beta_{a+2}} \left(\log_{a+2} \frac{1}{r_0} \right)^{\beta_{a+2} - \alpha_{a+2}} \left(\log_{a+3} \frac{1}{r_0} \right)^{\beta_{a+3} - \alpha_{a+3} + 1} \dots \\
&\dots \left(\log_k \frac{1}{r_0} \right)^{\beta_k - \alpha_k + 1} \left(\log_{k+1} \frac{1}{r_0} \right)^{\beta_{k+1} - \alpha_{k+1}} \dots \left(\log_m \frac{1}{r_0} \right)^{\beta_m - \alpha_m} + \dots + \\
&+ \frac{2\alpha}{\alpha_{a+2} - \beta_{a+2}} \left(\log_{a+2} \frac{1}{r_0} \right)^{\beta_{a+2} - \alpha_{a+2}} \left(\log_{a+3} \frac{1}{r_0} \right)^{\beta_{a+3} - \alpha_{a+3} + 1} \dots \\
&\dots \left(\log_m \frac{1}{r_0} \right)^{\beta_m - \alpha_m - 1} < \infty.
\end{aligned}$$

And finally, in the case $\alpha_{a+1} = \beta_{a+1}$, $\alpha_q = \beta_q + 1$ ($q = a + 2, \dots, a + s < m$) and $\alpha_{a+s+1} > \beta_{a+s+1} + 1$, we obtain

$$\begin{aligned}
\int_0^{r_0} \Phi(r) dh(r) &= \alpha_{a+1} \int_{\log_{a+1} \frac{1}{r_0}}^{\infty} (\log u)^{-1} \dots (\log_{s-1} u)^{-1} (\log_s u)^{\beta_{a+s+1} - \alpha_{a+s+1}} \dots \\
&\dots (\log_{m-a-1} u)^{\beta_m - \alpha_m} \frac{du}{u} + \alpha_{a+2} \int_{\log_{a+1} \frac{1}{r_0}}^{\infty} (\log u)^{-2} (\log_2 u)^{-1} \dots \\
&\dots (\log_{s-1} u)^{-1} (\log_s u)^{\beta_{a+s+1} - \alpha_{a+s+1}} \dots (\log_{m+a+1} u)^{\beta_m - \alpha_m} \frac{du}{u} + \dots + \\
&+ \alpha_{a+b} \int_{\log_{a+1} \frac{1}{r_0}}^{\infty} (\log u)^{-2} \dots (\log_b u)^{-2} (\log_{b+1} u)^{-1} \dots \\
&\dots (\log_{s-1} u)^{-1} (\log_s u)^{\beta_{a+s+1} - \alpha_{a+s+1}} \dots (\log_{m-a-1} u)^{\beta_m - \alpha_m} \frac{du}{u} + \dots + \\
&+ \alpha_m \int_{\log_{a+1} \frac{1}{r_0}}^{\infty} (\log u)^{-2} \dots (\log_{s-1} u)^{-2} (\log_s u)^{\beta_{a+s+1} - \alpha_{a+s+1} + 1} \dots \\
&\dots (\log_{m-a-1} u)^{\beta_m - \alpha_m - 1} \frac{du}{u} < \alpha_{a+1} \int_{\log_{a+s+1} \frac{1}{r_0}}^{\infty} v^{\beta_{a+s+1} - \alpha_{a+s+1}} \dots
\end{aligned}$$

$$\begin{aligned}
&\dots (\log_{m-a-s-1} v)^{\beta_m - \alpha_m} + \dots + \alpha_m \int_{\log_{a+s+1} \frac{1}{r_0}}^{\infty} v^{\beta_{a+s+1} - \alpha_{a+s+1} - 1} \dots \\
&\dots (\log_{m-a-s-1} v)^{\beta_m - \alpha_m - 1} dv < \alpha_{a+1} \left(\log_{a+s+1} \frac{1}{r_0} \right)^{\frac{\beta_{a+s+1} - \alpha_{a+s+1} + 1}{2}} \\
&\cdot \left(\log_{a+s+2} \frac{1}{r_0} \right)^{\beta_{a+s+2} - \alpha_{a+s+2}} \dots \left(\log_m \frac{1}{r_0} \right)^{\beta_m - \alpha_m} \int_{\log_{a+s+1} \frac{1}{r_0}}^{\infty} v^{\frac{\beta_{a+s+1} - \alpha_{a+s+1} + 1}{2} - 1} dv + \dots + \\
&+ \alpha_m \left(\log_{a+s+1} \frac{1}{r_0} \right)^{\frac{\beta_{a+s+1} - \alpha_{a+s+1}}{2}} \left(\log_{a+s+2} \frac{1}{r_0} \right)^{\beta_{a+s+2} - \alpha_{a+s+2} - 1} \dots \\
&\dots \left(\log_m \frac{1}{r_0} \right)^{\beta_m - \alpha_m - 1} \int_{\log_{a+s+1} \frac{1}{r_0}}^{\infty} v^{\frac{\beta_{a+s+1} - \alpha_{a+s+1} + 1}{2} - 1} dv = \\
&= \frac{2\alpha_{a+1}}{\alpha_{a+s+1} - \beta_{a+s+1} + 1} \left(\log_{a+s+1} \frac{1}{r_0} \right)^{\beta_{a+s+1} - \alpha_{a+s+1} + 1} \left(\log_{a+s+2} \frac{1}{r_0} \right)^{\beta_{a+s+2} - \alpha_{a+s+2}} \dots \\
&\dots \left(\log_m \frac{1}{r_0} \right)^{\beta_m - \alpha_m} + \dots + \frac{2\alpha_m}{\alpha_{a+s+1} - \beta_{a+s+1}} \left(\log_{a+s+1} \frac{1}{r_0} \right)^{\beta_{a+s+1} - \alpha_{a+s+1}} \\
&\cdot \left(\log_{a+s+2} \frac{1}{r_0} \right)^{\beta_{a+s+2} - \alpha_{a+s+2} - 1} \dots \left(\log_m \frac{1}{r_0} \right)^{\beta_m - \alpha_m - 1} < \infty,
\end{aligned}$$

as desired.

Remarks. 1. S. J. TAYLOR [19] observes that in the relation between Hausdorff h -measures and Φ -capacities C_Φ established by means of the preceding proposition, the interval $\alpha = \mu, v - 1 \leq \beta < v$ remains as a gap of uncertainty of a multiplying factor $\log \frac{1}{r}$, respectively $\log_2 \frac{1}{r}$. In the more general case of the preceding lemma, the corresponding gap of uncertainty is given by the interval $\alpha_{a+1} = \beta_{a+1}$ and $\beta_{a+2} < \alpha_{a+2} \leq \beta_{a+2} + 1$ (as in the preceding proposition, the factor being $\log_{a+1} \frac{1}{r}$), or $\alpha_{a+1} = \beta_{a+1}$, $\beta_q < \alpha_q < \beta_q + 1$ ($q = a + 2, \dots, a + s$) and $\beta_{a+s+1} \leq \alpha_{a+s+1} \leq \beta_{a+s+1} + 1$ (the factors being $\log_{a+2} \frac{1}{r} \dots \log_{a+s+1} \frac{1}{r}$).

2. We wish to mention that in the case of our results on the exceptional sets of Bessel or conformal capacity zero, we did not use only the relation between Hausdorff h -measure and Bessel capacity $B_{\alpha, p}$ or Φ -capacities given by the preceding lemma and (specially by means of lemma 4 and theo-

rem 3) we succeeded to have no more intervals of uncertainty. In this case, according to theorems 4 and 5 and their corollaries, the estimates obtained are showed to be best possible, while the corresponding estimates expressed by means of the different capacities have only points of uncertainty corresponding to $\beta_m = p - 2$.

And now, let us give the following generalization of the conformal capacity belonging to J. SERRIN [17]:

Let E be a bounded set in R^n . $\text{Cap}_p E$, where $1 \leq p < \infty$ is defined by

$$\text{cap}_p E = \inf_u \int |\nabla u|^p dx,$$

where the infimum is taken over all $u \in C_0^1$ (i.e. continuously differentiable and with compact support) and which are ≥ 1 on E . If $p \geq n$, we also require the support S_u of u to be contained in a certain fixed ball $B(R_0)$, which is independent of E .

Now, let us show the connection between Φ -capacities and p -modules.

Proposition 19. Suppose $F \subset R^n$ is a compact set, $p \geq 1$ and Γ_F is the family of all arcs that intersect F . Then $\text{cap}_p F = 0 \Leftrightarrow M_p(\Gamma_F) = 0$. (For the proof, see W. ZIEMER [24].)

Proposition 20. Suppose $F \subset R^n$ is a compact set and $p \geq 1$, then $\text{cap}_p F = 0 \Leftrightarrow B_{\alpha, p}(F) = 0$.

(For the proof, see for instance Ju. G. RESETNIK [16], § 6, or H. WALLIN [22], theorem 1.)

From the preceding 2 propositions and from theorems 4 and 5, we obtain

Corollary 1. If $F \subset R^n$ is compact, $p \leq n$ and $\text{cap}_p F = 0$, or $M_p(\Gamma_F) = 0$, then $H_{\alpha, p-1, m, \beta}(F) = 0 \forall \beta > p - 1 (m = 1, 2, \dots)$ and this result is best possible in the sense that there exist Cantor sets F' with $\text{cap}_p F' = M_p(\Gamma_{F'}) = 0$, but with $0 < H_{\alpha, p-1, m, \beta}(F') < \infty \forall \beta \leq p - 1 (m = 1, 2, \dots)$.

From the preceding 2 propositions and from corollary 1 of lemma 14, we deduce

Corollary 2. If $F \subset R^n$ is a compact set, $2 \leq p \leq n$ and $\text{cap}_p F = 0$, or $M_p(\Gamma_F) = 0$, then $C_{\Phi_p, p-2, m, \beta}(F) = 0 \forall \beta > p - 2 (m = 1, 2, \dots)$, but if $p=2 \forall \beta \geq 0$ and there are Cantor sets F_1 such that $\text{cap}_p F_1 = M_p(\Gamma_{F_1}) = 0$, while $C_{\Phi_p, p-2, m, \beta}(F_1) > 0 \forall \beta < p - 2 (m = 1, 2, \dots)$.

Remarks. 1. This corollary represents an extension of theorem (B) of H. WALLIN [21] asserting that $\text{cap}_p F = 0 (2 < p \leq n) \Rightarrow C_{n-p+\epsilon} F = 0 (\forall \epsilon > 0)$. H. WALLIN [21] in his remark 2 (p. 339) asserts that his result is best possible for $2 < p < n$ in the sense that: „If $2 < p < n$, there exist compact sets F satisfying $\text{cap}_p F = 0$ and $C_{n-p} F > 0$ “. However, Wallin's result is not best possible „in an absolute sense“ since, according to the preceding corollary, we have, for $2 \leq p < n$,

$$C_{n-p+\epsilon} < C_{\Phi_p, p-2, m, \beta} < \text{cap}_p \quad \forall \epsilon > 0.$$

2. In the particular case $n = 2$, the first part of the preceding corollary gives the classical result „ $\text{cap } F = 0 \Leftrightarrow C_0(F) = 0$ “.

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