

By (3.24) we may rewrite (3.23) as follows

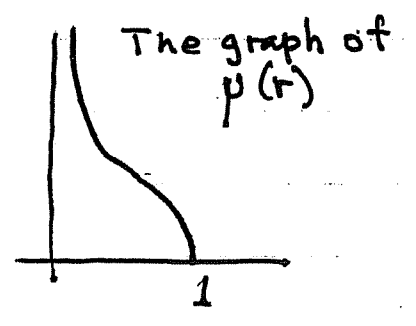
$$(3.25) \quad M(\Gamma) = \frac{4}{\pi} \rho\left(\frac{1-\Gamma}{1+\Gamma}\right)$$

We record the following inequality from LV2, pp. 61-62, $0 < r < 1$

$$(3.26) \quad \log \frac{1}{r} < \log \frac{1+3\sqrt{1-r^2}}{r} < \rho(r) < \log \frac{2(1+\sqrt{1-r^2})}{r} < \log \frac{4}{r}$$

3.27. Lemma Let $\{\Gamma_j\}$ be separated curve families in $\bar{\mathbb{R}}^n$ with $\Gamma_j < \Gamma$ for all j . If

$$p > 1 \text{ then } M_p(\Gamma)^{1/(1-p)} \geq \sum_{j=1}^{\infty} M_p(\Gamma_j)^{1/(1-p)}$$



Proof. [CGQM, 5.24]

3.28. Exm. Let $\Gamma_{jk} = \Delta(S^{n-1}(j), S^{n-1}(k); B^n(j) \setminus \bar{B}^n(k))$

Then $\Gamma_{21} < \Gamma_{41}$, $\Gamma_{42} < \Gamma_{41}$ and Γ_{21}, Γ_{42} are separate.

By 3.12

$$M(\Gamma_{jk}) = \omega_{n-1} \left(\log \frac{j}{k}\right)^{1-n}$$

and $[a = \omega_{n-1}^{1/(1-n)}]$

$$M(\Gamma_{41})^{1/(1-n)} = a \log 4 = a \left(\log \frac{2}{1} + \log \frac{4}{2}\right) = a \log 4$$

with $a = \omega_{n-1}^{1/(1-n)}$, i.e. equality holds in 3.27.

3.29. Lemma Let $s \in (0, 1)$ and

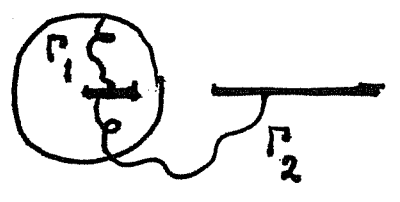
$$\Gamma_1 = \Delta([0, se_1], S^{n-1}; B^n), \Gamma_2 = \Delta([0, se_1], [e_1/s, \infty); \mathbb{R}^n)$$

Then $M_p(\Gamma_1) = 2^{p-1} M_p(\Gamma_2)$ for $p > 1$.

Proof. (Idea) Choose $g \in F(\Gamma_2)$ s.t. $M_p(\Gamma_2) = \int g^p dm$

Symm. $\Rightarrow g$ symm. w.r.t. $S^{n-1} \Rightarrow 2g \chi_{B^n} \in F(\Gamma_1)$

$$\Rightarrow M_p(\Gamma_1) \leq 2^p \int_{B^n} g^p dm = 2^{p-1} \int_{\mathbb{R}^n} g^p dm = 2^{p-1} M_p(\Gamma_2)$$



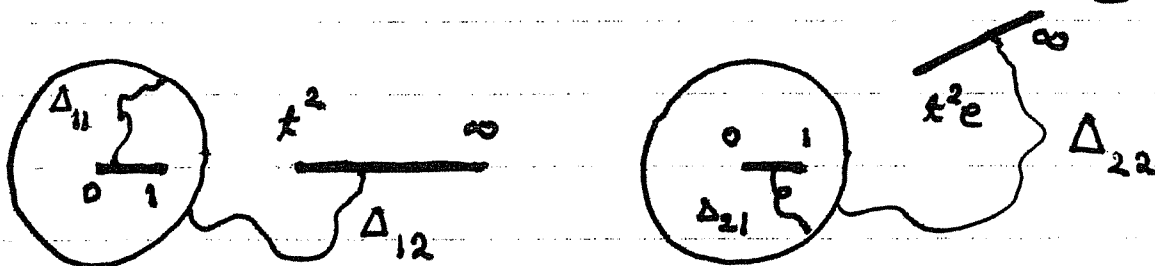
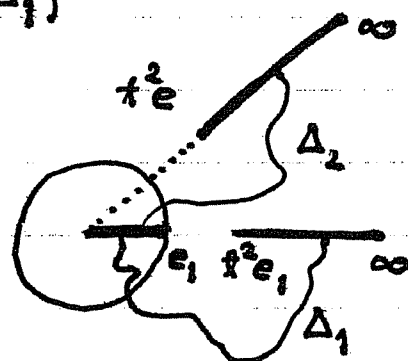
The proof for \geq is similar.

3.30. Lause Let $\Delta_1 = \Delta([0, e_1], [t^2 e_1, \infty))$, $\Delta_2 = \Delta([0, e_1], [t^2 e_1, \infty))$ where $e \in S^{n-1}$ and $t > 1$. Then $M(\Delta_2) \leq M(\Delta_1)$

Proof. Let

$$\Delta_{11} = \Delta([0, e_1], S^{n-1}(t)), \Delta_{12} = \Delta(S^{n-1}(t), [t^2 e_1, \infty))$$

$$\Delta_{21} = \Delta([0, e_1], S^{n-1}(t)), \Delta_{22} = \Delta(S^{n-1}(t), [t^2 e_1, \infty))$$



Clearly $M(\Delta_{11}) = M(\Delta_{21})$, $M(\Delta_{12}) = M(\Delta_{22})$.

Let f be an inversion in $S^{n-1}(t)$. Because $\Delta_{12} = f\Delta_{11}$,

3.19 gives

$$M(\Delta_{11}) = M(f\Delta_{11}) = M(\Delta_{12}).$$

Lemma 3.27 gives

$$M(\Delta_2)^{1/(1-n)} \geq M(\Delta_{21})^{1/(1-n)} + M(\Delta_{22})^{1/(1-n)} = 2M(\Delta_{11})^{1/(1-n)}$$

whereas by symmetry of Δ_1 , Lemma 3.29 gives

$$M(\Delta_{11}) = 2^{n-1} M(\Delta_1).$$

The desired ineq. follows easily from these results.

3.31. Thm. $M_p(\Gamma) = 0 \Leftrightarrow \exists g \in F(\Gamma) \cap L^p(\mathbb{R}^n)$ s.t. [Fuglede]

$$\int_{\gamma} g \, ds = \infty \quad \forall \text{ loc. rectifiable } \gamma \in \Gamma.$$

Proof. If g satisfies these hypotheses then $g/k \in F(\Gamma)$

for $k=1, 2, \dots$ and

$$M_p(\Gamma) \leq k^{-p} \int_{\mathbb{R}^n} g^p \, dm \rightarrow 0, \quad k \rightarrow \infty.$$

Therefore $M_p(\Gamma) = 0$. Conversely suppose that $M_p(\Gamma) = 0$ and

choose $g_k \in F(\Gamma)$ s.t. $\int g_k^p dm < 4^{-k}$, $k=1, 2, \dots$. Write

$$g(x) = \left\{ \sum_{k=1}^{\infty} 2^k g_k(x)^p \right\}^{1/p}$$

whence $g \in L^p(\mathbb{R}^n)$. For every loc. rect. $\gamma \in \Gamma$ we have

$$\int_{\gamma} g ds \geq \int_{\gamma} 2^{k/p} g_k ds \geq 2^{k/p} \quad k=1, 2, \dots$$

implying $\int_{\gamma} g ds = \infty$ for \forall loc. rect. $\gamma \in \Gamma$.

3.32. Rmk. One can use Thm 3.31 to deduce Thm 3.6.

Sometimes a family Γ with $M_p(\Gamma) = 0$ is called p -exceptional

The family of all non-constant curves passing through a fixed point is n -exceptional as was pointed out in the paragraph following (5.15). One can show that such a family is not p -exceptional if $p > n$ (see [GOR, Chapter 3], [MAZ2]). We shall require this result in the following form, which is sometimes called the *spherical cap inequality*. For this result we introduce first an extension of the definition (3.1) of the p -modulus. Suppose that S is a euclidean sphere in \mathbb{R}^n with radius r and Γ is a family of curves in S . We equip S with the restriction of the euclidean metric of \mathbb{R}^n to S and with the $(n-1)$ -dimensional Hausdorff measure m_{n-1} with $m_{n-1}(S) = \omega_{n-1} r^{n-1}$. Let $\mathcal{A}(\Gamma)$ be the set of all non-negative Borel-measurable functions $\rho: S \rightarrow \mathbb{R} \cup \{\infty\}$ with

$$\int_{\gamma} \rho ds \geq 1$$

for all locally rectifiable (with respect to the metric ds) curves γ in Γ and set

$$M_n^S(\Gamma) = \inf_{\rho \in \mathcal{A}(\Gamma)} \int_S \rho^n dm_{n-1}.$$

For $\varphi \in (0, \pi)$ let $C(\varphi) = \{z \in \mathbb{R}^n : z \cdot e_n \geq |z| \cos \varphi\}$.

3.33

~~5.28~~. Lemma. Let $S = S^{n-1}(r)$, $\varphi \in (0, \pi]$, let K be the spherical cap $S \cap C(\varphi)$, and let E and F be non-empty subsets of K .

(1) Then

$$M_n^S(\Delta(E, F; K)) \geq \frac{b_n}{r}$$

where b_n is a positive number depending only on n .

(2) If $K = S$, i.e. $\varphi = \pi$, then b_n may be replaced by $c_n = 2^n b_n$ in the above inequality.

3.33

The proof of ~~5.28~~ (see [V7, 10.9]) is based on an application of Hölder's inequality and Fubini's theorem. A similar method yields also the following improved form of ~~5.28~~ ([R12, p. 57, Lemma 3.1], [GV1, p. 20, Lemma 3.8]).

3.33 3.34

3.33

~~5.29~~. Lemma. Assume that E , F , and K are as in ~~5.28~~(1). If $\varphi \in (0, \frac{1}{2}\pi)$, then

$$M_n^S(\Delta(E, F; K)) \geq \frac{d_n}{\varphi r}$$

where d_n depends only on n .

3.35

~~5.30~~. Remark. Throughout the book we will denote by c_n the number in ~~5.28~~(2). The number $b_n = 2^{-n}c_n$ has the following expression

3.33

$$(5.31) \quad \begin{cases} b_n = 2^{1-2n} \omega_{n-2} I_n^{1-n}, & b_2 = \frac{1}{2\pi}, \\ I_n = \int_0^{\pi/2} \sin^{\frac{2-n}{n-1}} t \, dt. \end{cases}$$

3.36

3.36

Because $\frac{2}{\pi}t \leq \sin t \leq t$ for $0 \leq t \leq \frac{1}{2}\pi$, it follows from (5.31) that

$$(n-1) \left(\frac{\pi}{2}\right)^{1/(n-1)} \leq I_n \leq (n-1) \frac{\pi}{2}$$

for $n \geq 2$. One can show that $2^n c_n \rightarrow 0$ when $n \rightarrow \infty$ [AVV3].

3.1

By (5.1), any admissible function ρ yields an upper bound for $M_p(\Gamma)$, that is $M_p(\Gamma) \leq \int_{\mathbb{R}^n} \rho^p \, dm$. The problem of finding lower bounds for $M_p(\Gamma)$ is much more difficult because then we need a lower bound for $\int_{\mathbb{R}^n} \rho^p \, dm$ for every admissible ρ . The next important lower bound for the modulus follows by integration from ~~5.28~~ and ~~5.29~~. 3.34

3.33

5.32. Lemma. Let $0 < a < b$ and let E, F be sets in \mathbb{R}^n with
3.37

$$E \cap S^{n-1}(t) \neq \emptyset \neq F \cap S^{n-1}(t)$$

for $t \in (a, b)$. Then

$$M(\Delta(E, F; B^n(b) \setminus B^n(a))) \geq c_n \log \frac{b}{a}.$$

Equality holds if $E = (ae_1, be_1)$, $F = (-be_1, -ae_1)$.

3.38

5.33. Corollary. If E and F are non-degenerate continua with $0 \in E \cap F$ then $M(\Delta(E, F)) = \infty$.

3.37

Proof. Apply **5.32** with a fixed b such that $S^{n-1}(b) \cap E \neq \emptyset \neq S^{n-1}(b) \cap F$ and let $a \rightarrow 0$. \square

3.37

3.37

We next give a typical application of Lemma **5.32**. Unlike **5.32** this application fails to give a sharp bound, but it yields adequate bounds in many cases (see e.g. Section 6). A sharp version of **5.34** ^{**3.39**} requires some information about spherical symmetrization, will be given in Section 7 (see **7.32** and **7.33**).

3.39

5.34. Lemma. Let $t > r > 0$ and let $E \subset B^n(r)$ be a connected set containing at least two points. Then

$$M(\Delta(S^{n-1}(t), E)) \geq c_n \log \frac{2t + d(E)}{2t - d(E)}.$$

Proof. Fix $u, v \in \bar{E}$ with $|u - v| = d(E) = d$ and choose $h \in \mathcal{GM}(B^n(t))$ with $h(u) = -se_1 = -h(v)$. By **(2.27)** **(2.19)**

$$d(E) = |u - v| \leq 2 \operatorname{th} \frac{1}{4} \rho(u, v) = 2 \operatorname{th} \frac{1}{4} \rho(h(u), h(v)) = 2s,$$

3.37

where ρ refers to the hyperbolic metric of $B^n(t)$. Applying **5.32** to the annulus $B^n(te_1, t+s) \setminus \bar{B}^n(te_1, t-s)$ with $E = hE$ and $F = S^{n-1}(t)$ we obtain

$$\begin{aligned} M(\Delta(S^{n-1}(t), E)) &= M(\Delta(S^{n-1}(t), hE)) \geq c_n \log \frac{t+s}{t-s} \\ &\geq c_n \log \frac{2t + d(E)}{2t - d(E)}. \quad \square \end{aligned}$$

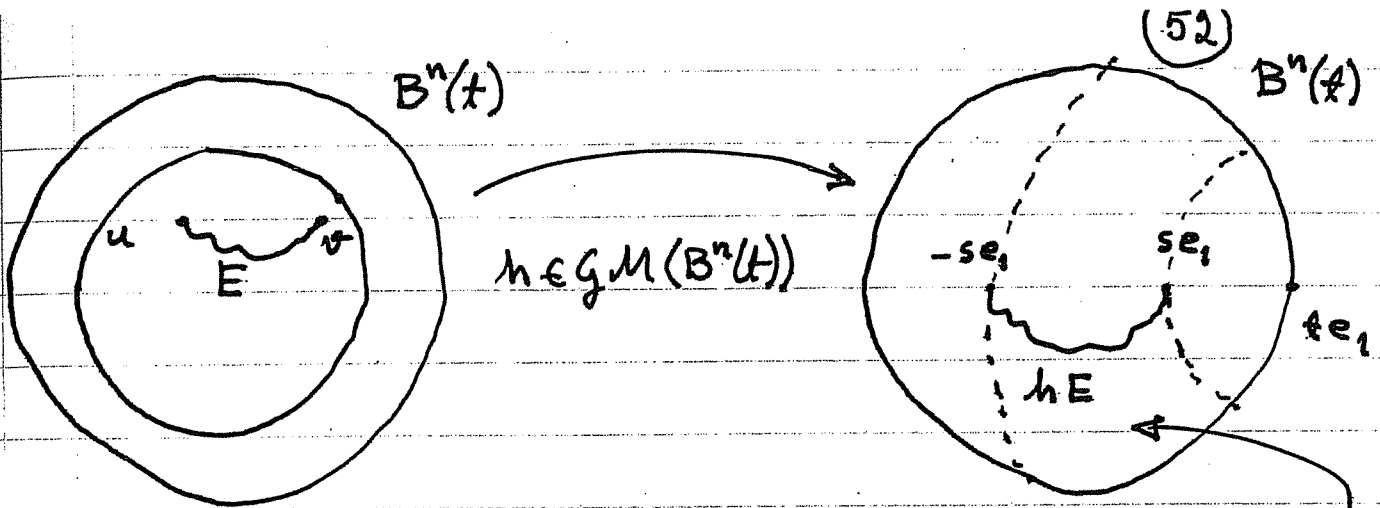


Figure for the pf of 3.39

The cap-ineq. applied in this annulus

We shall frequently apply the following lemma when proving lower bounds for the moduli of curve families. This lemma will be called the *comparison principle* for the modulus. In the applications of this lemma, the sets F_3 and F_4 will often be chosen to be non-degenerate continua (that is continua containing at least two distinct points) while the sets F_1 and F_2 will usually be very "small" sets when compared to F_3 and F_4 .

3.40

5.35. Lemma. Let G be a domain in $\bar{\mathbb{R}}^n$, let $F_j \subset G$, $j = 1, 2, 3, 4$, and let $\Gamma_{ij} = \Delta(F_i, F_j; G)$, $1 \leq i, j \leq 4$. Then

$$M(\Gamma_{12}) \geq 3^{-n} \min\{M(\Gamma_{13}), M(\Gamma_{24}), \inf M(\Delta(|\gamma_{13}|, |\gamma_{24}|; G))\},$$

where the infimum is taken over all rectifiable curves $\gamma_{13} \in \Gamma_{13}$ and $\gamma_{24} \in \Gamma_{24}$.

3.2

Proof. By 5.2(1) we may assume that $F_j \neq \emptyset$, $j = 1, 2, 3, 4$. Fix

$\rho \in F(\Gamma_{12})$. If

3.41

(5.36)

$$\int_{\gamma_{13}} \rho ds \geq \frac{1}{3}$$

for every rectifiable $\gamma_{13} \in \Gamma_{13}$ or

(5.37)

3.42

$$\int_{\gamma_{24}} \rho ds \geq \frac{1}{3}$$

for every rectifiable $\gamma_{24} \in \Gamma_{24}$, then it follows from 5.8 and (5.1) that

(5.38)
$$\int_{\mathbb{R}^n} \rho^n dm \geq 3^{-n} \min\{M(\Gamma_{13}), M(\Gamma_{24})\}.$$

3.43

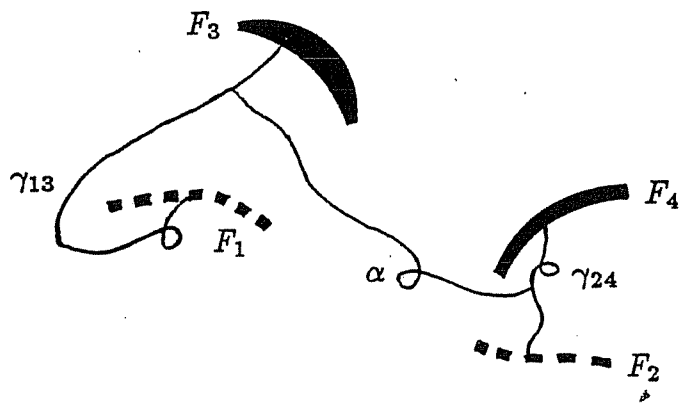


Diagram 5.4.

3.41 3.42
 If both (5.36) and (5.37) fail to hold we select rectifiable curves $\gamma_{13} \in \Gamma_{13}$ and $\gamma_{24} \in \Gamma_{24}$. Because $\rho \in \mathcal{F}(\Gamma_{12})$ it follows that

$$\int_{\gamma_{13} \cup \alpha \cup \gamma_{24}} \rho ds \geq 1 \quad 3.41$$

for every locally rectifiable $\alpha \in \Delta = \Delta(|\gamma_{13}|, |\gamma_{24}|; G)$. Because both (5.36) and (5.37) fail to hold it follows from the last inequality that

3.42
$$\int_{\alpha} \rho ds \geq \frac{1}{3}$$

for each locally rectifiable $\alpha \in \Delta$. Hence

3.44 (5.39)
$$\int_{\mathbb{R}^n} \rho^n dm \geq 3^{-n} M(\Delta) \geq 3^{-n} \inf M(\Delta(|\gamma_{13}|, |\gamma_{24}|; G))$$

where the infimum is taken over all rectifiable curves $\gamma_{13} \in \Gamma_{13}$ and $\gamma_{24} \in \Gamma_{24}$. In every case either (5.38) or (5.39) holds, and the desired inequality follows. \square

3.43 3.44
 5.40. Corollary. Let $F_j \subset \bar{\mathbb{R}}^n$ and $\Gamma_{ij} = \Delta(F_i, F_j)$, $1 \leq i, j \leq 4$. Then

3.45.
$$M(\Gamma_{12}) \geq 3^{-n} \min\{M(\Gamma_{13}), M(\Gamma_{24}), \delta_n(r)\}$$

where $r = \min\{q(F_1, F_3), q(F_2, F_4)\}$ and

$$\delta_n(r) = \inf M(\Delta(E, F)).$$

Here the infimum is taken over all continua E, F in $\bar{\mathbb{R}}^n$ such that $q(E) \geq r$, $q(F) \geq r$.

It is clear that $\delta_n(0) = 0$ in 5.40. In fact, this follows from 5.18(2) if we choose $r \in (0, 1/\sqrt{2})$, set $s = \sqrt{1-r^2}$, and let $r \rightarrow 0$. We are going to show that $\delta_n(r) > 0$ for $r > 0$. To this end the following corollary will be needed.

3.46

~~5.41~~

Corollary. If $x \in \mathbb{R}^n$, $0 < a < b < \infty$, and $F_1, F_2 \subset B^n(x, a)$, $F_3 \subset \mathbb{R}^n \setminus B^n(x, b)$, $\Gamma_{ij} = \Delta(F_i, F_j)$, then

$$(1) \quad M(\Gamma_{12}) \geq 3^{-n} \min \left\{ M(\Gamma_{13}), M(\Gamma_{23}), c_n \log \frac{b}{a} \right\},$$

$$(2) \quad M(\Gamma_{12}) \geq d(n, b/a) \min \{ M(\Gamma_{13}), M(\Gamma_{23}) \}.$$

Proof. We apply the comparison principle ^{3.40}5.35 with $G = \mathbb{R}^n$ and $F_3 = F_4$ to get a lower bound for $M(\Gamma_{12})$. It follows from ^{3.37}5.32 that the infimum in the lower bound of ^{3.40}5.35 is at least $c_n \log \frac{b}{a}$ and thus (1) follows. For the proof of (2) we observe that by 5.3 and (5.14)

$$\max \{ M(\Gamma_{13}), M(\Gamma_{23}) \} \leq A = \omega_{n-1} \left(\log \frac{b}{a} \right)^{1-n}.$$

By part (1) we get

$$\begin{aligned} M(\Gamma_{12}) &\geq 3^{-n} \min \left\{ M(\Gamma_{13}), M(\Gamma_{23}), \frac{1}{A} \left(c_n \log \frac{b}{a} \right) \min \{ M(\Gamma_{13}), M(\Gamma_{23}) \} \right\} \\ &\geq d(n, b/a) \min \{ M(\Gamma_{13}), M(\Gamma_{23}) \} \end{aligned}$$

where $d(n, b/a) = 3^{-n} \min \left\{ 1, \frac{1}{A} c_n \log(b/a) \right\}$. \square

3.47

~~5.42~~

Lemma. For $n \geq 2$ there are positive numbers d and D with the following properties.

(1) If $E, F \subset B^n(s)$ are connected and $d(E) \geq st$, $d(F) \geq st$, then

$$M(\Delta(E, F)) \geq dt.$$

(2) If $E, F \subset \bar{\mathbb{R}}_+^n$ are connected and $q(E) \geq t$, $q(F) \geq t$, then

$$M(\Delta(E, F)) \geq \delta_n(t) \geq Dt.$$

3.39

Proof. (1) By ~~5.34~~ we obtain

$$M(\Delta(S^{n-1}(2s), E)) \geq c_n \log \frac{4s+ts}{4s-ts} \geq \frac{1}{2} c_n (\log 2)t$$

and similarly $M(\Delta(S^{n-1}(2s), F)) \geq \frac{1}{2} c_n (\log 2)t$. Applying ^{3.46}5.41(1) with $F_1 = F$, $F_2 = E$, and $F_3 = S^{n-1}(2s)$ and the above estimates we get

$$M(\Gamma_{12}) \geq 3^{-n} \min \left\{ \frac{1}{2} c_n (\log 2)t, c_n \log 2 \right\} \geq dt$$

where $d = \frac{1}{2} \cdot 3^{-n} c_n \log 2$.

(2) Observe first that both the first and last expressions in the asserted inequality remain invariant under spherical isometries (see 5.17). By performing a preliminary spherical isometry if necessary we may assume that $-re_1 \in E$, $re_1 \in F$, and $r \in [0, 1]$ (cf. 1.25(1)). Let E_1 (F_1) be that component of $E \cap \bar{B}^n(2)$ (of $F \cap \bar{B}^n(2)$, resp.) which contains $-re_1$ (re_1). Then

$$d(E_1) \geq q(E_1) \geq \min\{t, q(S^{n-1}, S^{n-1}(2))\} \geq t/\sqrt{10},$$

and likewise $d(F_1) \geq t/\sqrt{10}$. The proof of (2) follows from (1) with $D = d/\sqrt{10}$. \square

For the case of connected sets E, F the above results enable us to prove many useful inequalities for $M(\Delta(E, F))$. The next result applies also for disconnected sets E, F .

3.48. Thm For $n \geq 2$ there exist posit. numbers d_1, \dots, d_4 and a set function $c(\cdot): \text{pot}(\bar{\mathbb{R}}^n) \rightarrow [0, \infty)$ s.t.

$$(1) c(E) = c(hE) \quad \forall E \subset \bar{\mathbb{R}}^n \quad \forall q\text{-isometry } h$$

$$(2) c(\emptyset) = 0, \quad A \subset B \subset \bar{\mathbb{R}}^n \Rightarrow c(A) \leq c(B)$$

$$c\left(\bigcup_{k=1}^{\infty} E_k\right) \leq d_1 \sum_{k=1}^{\infty} c(E_k)$$

$$(3) \text{ If } E \subset \bar{\mathbb{R}}^n \text{ is compact then } c(E) > 0 \Leftrightarrow \text{cap } E > 0.$$

$$\text{Also } c(\bar{\mathbb{R}}^n) \leq d_2 < \infty.$$

$$(4) \text{ If } E \text{ is connected, then } c(E) \geq d_3 q(E)$$

$$(5) M(\Delta(E, F)) \geq d_4 \min\{c(E), c(F)\} \quad \forall E, F \subset \bar{\mathbb{R}}^n$$

$$(6) \text{ For } n \geq 2, t \in (0, 1) \text{ there exists } d_5(n, t) \text{ s.t.}$$

$$M(\Delta(E, F)) \leq d_5 \min\{c(E), c(F)\} \quad \forall E, F \subset \bar{\mathbb{R}}^n$$

$$q(E, F) \geq t.$$

Note. The condition $\text{cap } E > 0$ will be defined later.

3.49. The construction of $c(E)$. For $E \subset \bar{\mathbb{R}}^n$, $x \in \bar{\mathbb{R}}^n$, $0 < r < t < 1$, we write (recall $Q(z, r) = \{x \in \bar{\mathbb{R}}^n : q(z, x) < r\}$)

$$(3.50) \begin{cases} m_t(E, r, x) = M(\Delta(\partial Q(x, t), E \cap Q(x, r))) \\ m(E, x) = m_t(E, 1/\sqrt{2}, x), \quad t = \sqrt{3}/2 \end{cases}$$

Now define

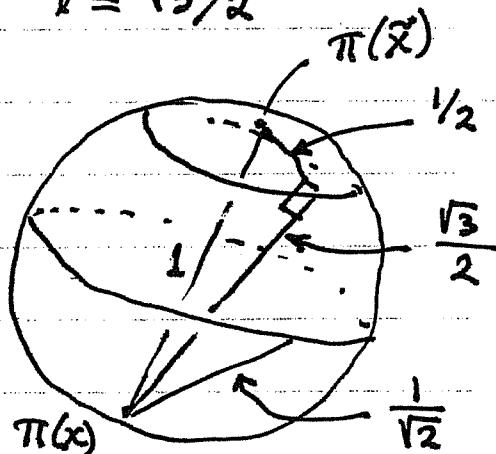
$$(3.51) \begin{cases} c(E, x) = \max\{m(E, x), m(E, \bar{x})\} \\ c(E) = \inf\{c(E, x) : x \in \bar{\mathbb{R}}^n\} \end{cases}$$

We have

$$(3.52) \begin{aligned} M(\Delta(\partial Q(z, t), \partial Q(z, s))) &= \\ M(\Delta(\partial Q(0, t), \partial Q(0, s))) &= \\ \omega_{n-1} \left(\log \frac{t}{r} \frac{\sqrt{1-r^2}}{\sqrt{1-t^2}} \right)^{1-n} &< \\ \omega_{n-1} \left(\log \frac{t}{r} \right)^{1-n} \end{aligned}$$

and

$$(3.53) \begin{aligned} m(E, x) \leq m(\bar{\mathbb{R}}^n, x) &= M(\Delta(\partial Q(0, \frac{\sqrt{3}}{2}), \partial Q(0, 1/\sqrt{2}))) \\ &= \omega_{n-1} (\log \sqrt{3})^{1-n}. \end{aligned}$$



For the proof of Thm 3.48 see [CGQM, Section 6].