HOLOMORPHIC FUNCTIONS WHICH ARE HIGHLY NONINTEGRABLE AT THE BOUNDARY

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ABSTRACT

Given a bounded convex domain D in \mathbb{C}^N with smooth boundary and a positive continuous function φ on D, it is proved that there is a holomorphic function f on D such that $|f|\varphi$ is nonintegrable on $M \cap D$ whenever M is a real submanifold of a neighbourhood of a point of *bD* which intersects *bD* transversely.

1. The result

In a recent paper [J] P. Jakobczak showed that given a bounded convex domain $D \subset \mathbb{C}^N$ with smooth boundary there is a function f holomorphic on D such that $\int_{M\cap D} |f| dS = +\infty$ for every complex submanifold M of a neighbourhood of \overline{D} which intersects bD transversely, where dS is the surface area measure.

In the present note we show that there are holomorphic functions on D with more singular nonintegrability behavior at the boundary:

THEOREM 1.1: Let $D \subset \mathbb{C}^N$ be a bounded convex domain with boundary of *class* C^1 and let φ be a positive continuous function on D. There is a holomorphic *function f on D with the following property: Let* $z \in bD$ *, let* $U \in \mathbb{C}^N$ *be an open neighbourhood of z, let M be a real submanifold of U of class* C^1 *which meets bD at z transversely, and let dS* be *the surface* area measure *on M. Then*

(1.1)
$$
\int_{M \cap D} |f| \varphi dS = +\infty.
$$

Received November 9, 1998

2. The function

Suppose that $S \subset \mathbb{C}^N$ is a set such that there is a unique real hyperplane H containing S and assume that H does not contain the origin. Given $\delta > 0$ we denote by $T(S, \delta)$ the union of translates of S in the direction perpendicular to H away from the origin for a distance τ , $0 \leq \tau \leq \delta$, that is

$$
T(S,\delta)=\bigcup_{0\leq \tau\leq \delta}(\tau \mathbf{n}+S),
$$

where n is the unit vector perpendicular to H pointing into the direction of the component of $\mathbb{C}^N \setminus H$ that does not contain the origin.

Suppose that $D \subset \mathbb{C}^N$ is a bounded convex domain with smooth boundary. With no loss of generality assume that $0 \in D$. Let E_j be a sequence of compact polyhedral bodies,

$$
0\in \text{Int } E_1 \subset\subset \text{Int } E_2 \subset\subset \cdots \subset \bigcup_{j=1}^{\infty} E_j = D.
$$

LEMMA 2.1: For each $j \in \mathbb{N}$ there are $\delta_j > 0$, $n_j \in \mathbb{N}$, compact polyhedral *bodies* P_{ji} , $1 \le i \le n_j$, $P_{j0} = E_j$, $P_{j,n_j+1} = E_{j+1}$, satisfying

$$
\text{Int } P_{j0} \subset \subset \text{Int } P_{j1} \subset \subset \cdots \subset \subset \text{Int } P_{j,n_j+1},
$$

and for each i, $1 \leq i \leq n_j$, a closed $(2N - 1)$ -dimensional face F_{ji} of P_{ji} such *that*

$$
(2.1) \tT(F_{ii}, \delta_j) \subset \text{Int } P_{j,i+1} \quad (1 \le i \le n_j)
$$

and such that if $T_j = \bigcup_{i=1}^{n_j} T(F_{ji}, \delta_j)$, then given a C^1 arc $\gamma: [0, 1] \to \mathbb{C}^N$, $\gamma([0,1)) \subset D$, $\gamma(1) \in bD$, such that $\gamma'(1)$ is not tangent to bD at $\gamma(1)$ there are a *neighbourhood W of* γ *in the C¹ topology of C¹ maps from [0, 1] to C^N such that* if $\lambda \in W$ is an arc, $\lambda([0, 1)) \subset D$, $\lambda(1) \in bD$, then for each $j \geq j_0$, $\lambda([0, 1)) \cap T_j$ contains an arc whose length is at least δ_i .

As we shall see it will be essential that one can use the same j_0 for all arcs sufficiently close to γ . It should cause no confusion that we are using the word arc for injective continuous maps and also for their images.

Suppose that we have already proved Lemma 2.1.

LEMMA 2.2: Let T_j , $j \in \mathbb{N}$, be as in Lemma 2.1. Given a sequence M_j of positive numbers increasing to $+\infty$ there is a function f holomorphic on D such *that* $\text{Re } f(z) > M_j$ $(z \in T_j)$ for each $j \in \mathbb{N}$.

Proof: Denote by $\langle \rangle$ be Hermitian inner product on \mathbb{C}^N . Fix $j \in \mathbb{N}$ and $i, 1 \leq i \leq n_j$, and let $0 < M < \infty$ and $\varepsilon > 0$. Let H be the real hyperplane containing F_{ij} . Since $0 \notin H$ it follows that there are a unit vector $\mathbf{n} \in \mathbb{C}^N$ and $\lambda>0$ such that

$$
H = \{ z \in \mathbb{C}^N \colon \text{Re} < z | \mathbf{n} > = \lambda \}.
$$

Write $\psi(z) = \langle z|n \rangle$. By the properties of F_{ji} and $P_{j,i-1}$, $\psi(T(F_{ji}, \delta_j))$ is a compact set contained in $\{w \in \mathbb{C} : \text{Re } w \geq \lambda\}$ and $\psi(P_{j,i-1})$ is a compact set contained in $\{w \in \mathbb{C}: \text{ Re } w < \lambda\}$. The one-variable Runge theorem gives a polynomial p such that $|p| < \varepsilon$ on $\psi(P_{j,i-1})$ and $\text{Re } p > M$ on $\psi(T(F_{ji}, \delta_j))$, so $Q = p \circ \psi$ is a complex valued polynomial on \mathbb{C}^N such that

(i)
$$
|Q| < \varepsilon
$$
 on $P_{j,i-1}$,

(ii) Re $Q > M$ on $T(F_{ji}, \delta_j)$.

As in [GS1, p. 433] use the preceding fact and (2.1) and perform the induction with respect to i, $1 \leq i \leq n_j$, to prove that given $M < \infty$ and $\varepsilon > 0$ there is a complex valued polynomial Q such that

$$
|Q| < \varepsilon \quad \text{on } E_j, \qquad \text{Re}\, Q > M \quad \text{on } T_j.
$$

Reasoning in the same way and performing the induction with respect to j we complete the proof.

3. Proof of Theorem 1.1, assuming Lemma 2.1

Let φ be a positive continuous function on D and let T_j , δ_j , $j \in \mathbb{N}$, be as in Lemma 2.1. Since each T_j is compact it follows that $\inf{\varphi(z): z \in T_j} > 0$, so by Lemma 2.2 there is a function f holomorphic on D such that

(3.1)
$$
\delta_j \varphi(z) \operatorname{Re} f(z) \geq 1 \quad (z \in T_j).
$$

Let $\gamma: [0, 1] \to \mathbb{C}^N$ be a smooth arc, $\gamma([0, 1)) \subset D$, $\gamma(1) \in bD$, $\gamma'(1)$ not tangent to *bD* at $\gamma(1)$. By Lemma 2.1 there are a \mathcal{C}^1 neighbourhood W of γ and $j_0 \in \mathbb{N}$ such that for each arc $\lambda \in W$, $\lambda([0,1)) \subset D$, $\lambda(1) \in bD$, and each $j \geq j_0$, the set $\lambda([0,1)) \cap T_j$ contains an arc β_j whose length is at least δ_j . By (3.1) it follows that $\int_{\beta_i} \varphi \max(\text{Re } f, 0) ds \ge 1$ where *ds* is the arclength. It follows that for all such λ ,

(3.2)
$$
\int_{\lambda([0,1))\cap E_j} \varphi \max(\text{Re } f, 0) ds \geq j - j_0 \quad (j \geq j_0).
$$

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To prove Theorem 1.1 write $\Phi = \varphi \max(\text{Re } f, 0)$ and assume that $z \in bD$, that U is an open neighbourhood of z and that M is a real submanifold of U which intersects *bD* at z transversely. Let $m = \dim M$. Clearly $1 \le m \le 2N$. If $m = 1$ then *dS* is the arclength and so $\int_{M \cap D} \Phi dS = +\infty$ by the preceding discussion. So assume that $m \geq 2$. With no loss of generality assume that $z = 0$. Choose an orthonormal basis in $\mathbb{R}^{2N} = \mathbb{C}^N$ such that the first m coordinate axes x_1, \ldots, x_m span the tangent space T to M at 0, and such that the coordinate axis x_m is transverse to *bD* at 0 with its positive direction pointing outside D.

Near 0, M is a graph over its tangent space T so we may assume that $U =$ $U_1\times U_2,\, U_1$ a neighbourhood of 0 in $R^m,\, U_2$ a neighbourhood of 0 in \mathbb{R}^{2N-m} and that there are smooth real functions $\varphi_{m+1}, \ldots, \varphi_{2N}$ on $U_1, \varphi_i(0) = 0, (D\varphi_i)(0) =$ 0 $(m+1 \leq j \leq 2N)$, such that

$$
U \cap M =
$$

{ $(x_1, \ldots, x_m, \varphi_{m+1}(x_1, \ldots, x_m), \ldots, \varphi_{2N}(x_1, \ldots, x_m)) : (x_1, \ldots, x_m) \in U_1$ }

By transversality, after shrinking U if necessary, we may assume that $U \cap M \cap bD$ is a submanifold of $M \cap U$ of real codimension 1. Since the coordinate axis x_m is transverse to *bD* at 0 it follows that the tangent space $T_{M \cap U \cap bD}(0)$ is a real hyperplane in T which can be written as a graph over

$$
\{x_1, \ldots, x_{m-1}, 0, \ldots 0\colon x_i \in \mathbb{R}, 1 \le i \le m-1\}
$$

and consequently, after shrinking U if necessary, we may assume that $U_1 =$ $U'_1 \times U''_1$ where U'_1 is a neighbourhood of 0 in \mathbb{R}^{m-1} , $U''_1 = (-r, r)$ for some $r > 0$, and that there are smooth functions $\psi_m, \ldots, \psi_{2N}$ on U'_1 such that $U \cap M \cap bD =$ $\{(x_1,\ldots,x_{m-1},\psi_m(x_1,\ldots,x_{m-1}),\ldots,\psi_{2N}(x_1,\ldots,x_{m-1})) : (x_1,\ldots,x_{m-1}) \in$ U'_{1} } where $\psi_{j}(0) = 0$ ($m \leq j \leq 2N$). Since $U \cap M \cap bD \subset U \cap M$ it follows that $\psi_j(x_1,\ldots,x_{m-1}) \equiv \varphi_j(x_1,\ldots,x_{m-1},\psi_m(x_1,\cdots,x_{m-1}))$ $(m+1 \leq j \leq 2N)$. Obviously,

$$
U \cap M \cap D = \{(x_1, \ldots, x_{m-1}, x_m, \varphi_{m+1}(x_1, \ldots, x_m), \ldots, \varphi_{2N}(x_1, \ldots, x_m)) : (x_1, \ldots, x_{m-1}) \in U'_1, -r < x_m < \psi_m(x_1, \ldots, x_{m-1}) \}.
$$

The properties of E_j imply that, after passing to a smaller U'_1 if necessary, there are j_0 and a sequence ε_j , $j \geq j_0$, decreasing to zero, such that if

$$
M_j = \{(x_1, \ldots, x_m, \varphi_{m+1}(x_1, \ldots, x_m), \ldots, \varphi_{2N}(x_1, \ldots, x_m)) : (x_1, \ldots, x_{m-1}) \in U'_1, -r < x_m < \psi_m(x_1, \ldots, x_{m-1}) - \varepsilon_j\}
$$

then $M_j \subset M \cap U \cap E_j$ and $\bigcup_{i=j_0}^{\infty} M_j = M \cap U \cap D$.

Let $\gamma(t) = ((0,\ldots,0,t,\varphi_{m+1}(0,\ldots,0,t),\ldots,\varphi_{2N}(0,\ldots,0,t))$ $(-r < t < 0).$ Then $\gamma(t) \in D$ ($-r < t < 0$) and $\gamma'(0) = (0, \ldots, 0, 1, 0, \ldots, 0)$ (with 1 at the mth entry) is not tangent to *bD* at $0 = \gamma(1)$.

The preceding discussion now implies that, after shrinking U_1' if necessary and passing to a larger j_0 if necessary, we may assume that if $\Lambda(x_1,\ldots,x_{m-1};j)$ $\{(x_1,\ldots,x_{m-1}, t,\varphi_{m+1}(x_1,\ldots,x_{m-1},t),\ldots,\varphi_{2N}(x_1,\ldots,x_{m-1},t))\}\quad -r < t <$ $\psi_m(x_1, \ldots, x_{m-1}) - \varepsilon_j$ then

$$
\int_{\Lambda(x_1,...,x_{m-1};j)} \Phi ds \geq j - j_0((x_1,...,x_{m-1}) \in U'_1, j \geq j_0),
$$

where *ds* is the arclength, that is,

 \overline{a}

$$
\int_{-r}^{\psi_m(x_1,\ldots,x_{m-1})-\varepsilon_j} \Phi(x_1,\ldots,x_{m-1},x_m,\varphi_{m+1}(x_1,\ldots,x_m),\ldots,\varphi_{2N}(x_1,\ldots,x_m))
$$

$$
\left[1+\sum_{j=m+1}^{2N}\left[\frac{\partial\varphi_j}{\partial x_m}(x_1,\ldots,x_m)\right]^2\right]^{1/2}dx_m \geq j-j_0\left((x_1,\ldots,x_{m-1}\in U'_1,j\geq j_0\right).
$$

We may assume that the derivatives are uniformly bounded on U_1 . Thus, there is a constant $L < \infty$, independent of j, such that (3.3)

$$
\int_{-r}^{\psi_m(x_1,\ldots,x_{m-1})-\varepsilon_j} \Phi(x_1,\ldots,x_m,\varphi_{m+1}(x_1,\ldots,x_m),\ldots,\varphi_{2N}((x_1,\ldots,x_m))dx_m
$$

$$
\geq (j-j_0)/L \ ((x_1,\ldots,x_m) \in U_1, j \geq j_0).
$$

Write

$$
\tilde{M}_j = \{ (x_1, \ldots, x_m) : (x_1, \ldots, x_{m-1}) \in U'_1, -r < x_m < \psi_m(x_1, \ldots, x_{m-1}) - \varepsilon_j \}.
$$

If

$$
E_i = \left(0, \ldots, 0, 1, 0, \ldots, 0, \frac{\partial \varphi_{m+1}}{\partial x_i}(x_1, \ldots, x_m), \ldots, \frac{\partial \varphi_{2N}}{\partial x_i}(x_1, \ldots, x_m)\right)
$$

with 1 at the *i*th entry, $1 \leq i \leq m$, and if $g_{ij}(x_1,\ldots,x_m) = E_i.E_j$, then

$$
\int_{M_j} \Phi dS
$$
\n
$$
= \int_{\tilde{M}_j} \Phi(x_1, \dots, x_m, \varphi_{m+1}(x_1, \dots, x_m), \dots, \varphi_{2N}(x_1, \dots, x_m)).
$$
\n
$$
\cdot |\det g_{ij}(x_1, \dots, x_m)|^{1/2} dx_1 \cdots dx_m
$$
\n
$$
\geq \int_{\tilde{M}_j} \Phi(x_1, \dots, x_m, \varphi_{m+1}(x_1, \dots, x_m), \dots, \varphi_{2N}(x_1, \dots, x_m)) dx_1 \cdots dx_m
$$
\n
$$
= \int_{U'_1} \left[\int_{-r}^{\psi_m(x_1, \dots, x_{m-1}) - \varepsilon_j} \Phi(x_1, \dots, x_m) dx_m \right] dx_1 \cdots dx_{m-1}
$$
\n
$$
\geq L^{-1}(j - j_0) \operatorname{vol}(U'_1).
$$

Thus

$$
\int_{M\cap U\cap D} \Phi dS = \lim_{j\to\infty} \int_{M_j} \Phi dS = +\infty,
$$

which implies that $\int_{M \cap D} |f| \varphi dS = +\infty$. This completes the proof.

4. Proof of Lemma 2.1

To prove Lemma 2.1 we need the following lemma which strengthens [GS1, Lemma 9].

LEMMA 4.1: Let $k \geq 2$, and let $P \subset \mathbb{R}^k$ be a compact convex polyhedral body *containing the origin in its interior.* Let $K \subset \text{Int } P$ be a compact set and let V be a neighbourhood of P. Let $F \subset bP$ be a closed, $(k-1)$ -dimensional face of P. There are a compact convex polyhedral body Q , a closed $(k-1)$ -dimensional *face S of Q and a 6 > 0 such that*

(i) $P \subset \text{Int } Q \subset Q \subset V$,

(ii) $T(S, \delta) \subset V$,

(iii) *if H* is the hyperplane containing S and if Λ is a ray emanating from a *point of K and passing through F, then*

$$
\Lambda \cap T(H,\delta) = \Lambda \cap T(S,\delta),
$$

that is, the segment $\Lambda \cap T(H, \delta)$ *is contained in* $T(S, \delta)$ *.*

We need the following simple proposition whose proof we omit.

PROPOSITION 4.1: Let $K \subset \mathbb{R}^k$ be a compact subset of $\{x_1 < 0\}$ and let $F \subset$ ${x_1 = 0}$ be a nonempty compact convex polyhedral body in \mathbb{R}^{k-1} such that $0 \in \text{Int } F$. Let \tilde{K} be the union of all rays emanating from K and meeting F. *Given r > 1, there is an* ε > 0 such that $\tilde{K} \cap \{x_1 = t\} \subset \text{Int}(rF) + (t, 0, \ldots, 0)$ *for each t,* $0 < t < \varepsilon$.

Proof of Lemma 4.1: Observe first that the condition $0 \in \text{Int } P$ is needed only for the definition of $T(S, \delta)$. As $T(S, \delta)$ in our context can be described differently, assume, with no loss of generality, that $0 \in \text{Int } F$, that $F \subset \{x_1 = 0\}$ and Int $P \subset \{x_1 < 0\}$. Choose $r > 1$ so close to 1 that $r \in V$. There is a $\nu > 0$ such that $(t,0,\ldots,0)+rP\subset V$ $(0 < t \leq \nu)$. Let \tilde{K} be the union of all rays emanating from K and passing through F . Passing to a smaller ν if necessary we may, by Proposition 4.1, assume that for each $t, 0 < t \leq \nu, K \cap \{x_1 = t\} \subset$ Int(rF) + (t, 0,...,0). Let $Q = (\nu/3, 0, \ldots, 0) + rP$, let $S = (\nu/3, 0, \ldots, 0) + rF$, and let $\delta = \nu/3$. Then

$$
T(S,\delta)=\bigcup_{\nu/3\leq t\leq 2\nu/3}[(t,0,\ldots,0)+rF].
$$

Now (i) and (ii) are clearly satisfied. To see that (iii) is satisfied let Λ be a ray emanating from a point in K and passing through F. Then for each $t > 0$, ${x_1 = t} \cap \Lambda$ is a point which, if $\nu/3 \le t \le 2\nu/3$, is contained in $T(S, \delta)$ by the preceding discussion. This completes the proof. |

PROPOSITION 4.2: Let $C \subset \mathbb{R}^k$ be a closed convex cone with vertex at the origin *and let* $\gamma: [0, \infty) \to \mathbb{R}^k$ *be a* C^1 *path such that* $\gamma(0) = 0$ *and* $\gamma'(t) \in C$ ($t \ge 0$). *Then* $\gamma(t) \in C$ ($t \geq 0$).

Proof: Let $T > 0$. Then

$$
\gamma(T) = \int_0^T \gamma'(t)dt = T \cdot \lim_{k=1} \sum_{k=1}^n \gamma'(t_k) \left[\frac{t_k - t_{k-1}}{T} \right],
$$

where $0 = t_0 < \xi_1 < t_1 < \cdots < t_{n-1} < \xi_n < t_n = T$. The sum in the bracket is a convex combination of $\gamma'(\xi_j) \in \mathcal{C}$, $1 \leq j \leq n$ so it belongs to C. Since C is a closed cone it follows that $\gamma(T) \in \mathcal{C}$. This completes the proof.

Proof of Lemma 2.1: Let $j \in \mathbb{N}$, $j \geq 2$, and let Φ_{ji} , $1 \leq i \leq n_j$, be the closed $(2N - 1)$ -dimensional faces of E_j . By Lemma 4.1 there are $\delta_j > 0$, compact polyhedral bodies P_{ji} , $1 \le i \le n_j$, $P_{j0} = E_j$, $P_{j,n_j+1} = E_{j+1}$, satisfying

$$
\text{Int } P_{j0} \subset \subset \text{Int } P_{j1} \subset \subset \text{Int } P_{j,n_j+1},
$$

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and for each $i, 1 \leq i \leq n_j$, a closed $(2N-1)$ -dimensional face F_{ji} of P_{ji} such that (2.1) holds and such that if Λ is a ray emanating from a point in E_{j-1} and meeting Φ_{ji} for some i, $1 \leq i \leq n_j$, and if H_{ji} is the hyperplane containing F_{ji} then $A \cap T(F_{ji}, \delta_j) = A \cap T(H_{ji}, \delta_j)$. So, if $z \in \Phi_{ji}$ for some $i, 1 \le i \le n_j$, if V is the union of all lines passing through z and meeting E_{i-1} and if W is the component of Int *V* which misses E_{j-1} then $W \cap T(F_{ji}, \delta_j) = W \cap T(H_{ji}, \delta_j)$. In particular, $W \setminus T(F_{ji}, \delta_j)$ has two components W_1 and W_2 and any arc connecting a point in W_1 with a point in W_2 must contain a subarc λ contained in $T(F_{ij}, \delta_j)$ with endpoints in different boundary components of $T(H_{ji}, \delta_j)$, that is, in two parallel hyperplanes at the distance δ_i . Thus, the length of λ is at least δ_i .

We show that F_{ji} and δ_j have the required properties. To see this, let $\gamma: [0, 1] \mapsto$ \mathbb{C}^N be a \mathcal{C}^1 arc, $\gamma([0,1)) \subset D$, $\gamma(1) \in bD$, such that $\gamma'(1)$ is not tangent to bD at $\gamma(1)$. Denote by $\mathbb B$ the open unit ball in $\mathbb C^N$. Given $\varepsilon > 0$, denote by $\mathcal C_{\varepsilon}$ the closed cone consisting of all rays emanating from the origin and meeting $\gamma'(1)+\epsilon\overline{\mathbb{B}}$. Since $\gamma'(1)$ is not tangent to *bD* at $\gamma(1)$ one can choose a neighbourhood U of γ , $\varepsilon > 0$, $r < 1$ and $\nu_0 \in \mathbb{N}$ such that for each arc $\lambda \in U$, $\lambda([0,1)) \subset D$, $\lambda(1) \in bD$, for each t, $r \le t \le 1$, each ray emanating from $\lambda(t)$ and contained in $\lambda(t) + (-\mathcal{C}_{3\varepsilon})$ meets E_{ν_0} and we have $|\lambda'(t) - \gamma'(1)| < \varepsilon$. Passing to a smaller U if necessary we may assume that there is a $j_0 \in \mathbb{N}, j_0 > \nu_0$, such that $\lambda(r) \in \text{Int } E_{j_0}$ for all arcs $\lambda \in U$ as above.

Let $j > j_0$ and let λ be as above. Since $\lambda(r) \in \text{Int } E_{j_0}$ and $\lambda(1) \in bD$ it follows that $\lambda([0,1))$ meets bE_j , so there are $t, r < t < 1$, and $i, 1 \le i \le n_j$, such that $\lambda(t) \in \Phi_{ji}$. Since $\lambda'(\tau) \in \mathcal{C}_{\varepsilon}$ $(t \leq \tau \leq 1)$ it follows by Proposition 4.2 that $\lambda(\tau) \in \lambda(t) + C_{\varepsilon}$ $(t \leq \tau \leq 1)$, so $\lambda(\tau) \in {\lambda(t)} \cup \text{Int}[\lambda(t) + C_{3\varepsilon}]$. The preceding discussion now shows that $\lambda([t, 1)) \cap T_j$ contains an arc of length at least λ_j . This completes the proof.

5. Remarks

As in [J, GS2] it is easy to see that Theorem 1.1 holds if $D \subset\subset \mathbb{C}^N$ is a strictly pseudoconvex domain with \mathcal{C}^2 boundary.

When proving Theorem 1.1 we actually proved that

(5.1)
$$
\int_{M \cap D} \varphi \max \operatorname{Re} f, 0 \} dS = +\infty.
$$

Thus, in Theorem 1.1, (1.1) could be replaced by (5.1).

ACKNOWLEDGEMENT: This work was supported in part by the Ministry of Science and Technology of the Republic of Slovenia.

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