

# **Diffusions and Nevanlinna theory**

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[How Brownian motion recognize a point  $a$  to be an omitted value of meromorphic function]

Jensen's formula:

$f$  : a holomorphic function on  $\mathbb{C}$  with  $f(o) \neq a ( \in \mathbb{C} )$ .

$$\frac{1}{2\pi} \int_0^{2\pi} \log |f(re^{i\theta}) - a| d\theta = \sum_{f(\zeta)=a, |\zeta|<r} \log \frac{r}{|\zeta|}.$$

Let  $Z_t$  be BM(C) with  $Z_0 = o$ .

$$\tau_r = \inf\{t > 0 : |Z_t| > r\}.$$

$M_t := \log |f(Z_{t \wedge \tau_r}) - a|$ : a local martingale.

$$M_t^+ - M_0^+ = \text{a martingale} + \frac{1}{2} L_t$$

: bounded submartingale.

$$M_t^- - M_0^- = \text{a local martingale} + \frac{1}{2} L_t$$

: local submartingale.

$$E[M_T^+] - M_0^+ = \frac{1}{2}E[L_T],$$

$$E[M_T^-] - M_0^- + \lim_{\lambda \rightarrow \infty} \lambda P\left(\sup_{0 < s < T} M_s^- > \lambda\right) = \frac{1}{2}E[L_T].$$

for  $\forall$  stopping time  $T$ .

$$\text{LHS of Jensen's formula} = E[M_{\tau_r}^+] - E[M_{\tau_r}^-].$$

We have

$$\begin{aligned} & \lim_{\lambda \rightarrow \infty} \lambda P\left(\sup_{0 < s < \tau_r} \log^- |f(Z_s) - a| > \lambda\right) \\ &= \lim_{\lambda \rightarrow \infty} \lambda P\left(\sup_{0 < s < \tau_r} \log |f(Z_s) - a|^{-1} > \lambda\right) \\ &= \sum_{f(\zeta)=a, |\zeta| < r} \log \frac{r}{|\zeta|}. \end{aligned}$$

$f$  omits  $a$  iff

$$\lim_{\lambda \rightarrow \infty} \lambda P\left(\sup_{0 < s < \tau_r} \log |f(Z_s) - a|^{-1} > \lambda\right) = 0.$$

**For meromorphic function  $f$  we use  $\log[f(z), a]^{-1}$  instead of  $\log |f(z) - a|^{-1}$ .**

**$[w, a]$  : chordal distance on  $P^1(C)$ .**

$$[w, a] = \begin{cases} \frac{|w - a|}{\sqrt{|w|^2 + 1} \sqrt{|a|^2 + 1}} & (\text{ if } a \neq \infty), \\ \frac{1}{\sqrt{|w|^2 + 1}} & (\text{ if } a = \infty), \end{cases}$$

**Ito's formula with the previous argument**

$$\begin{aligned} & E[\log[f(Z_{\tau_r}), a]^{-1}] - \log[f(o), a]^{-1} \\ & + \lim_{\lambda \rightarrow \infty} \lambda P\left(\sup_{0 < s < \tau_r} \log[f(Z_s), a]^{-1} > \lambda\right) \\ & = E\left[\int_0^{\tau_r} \frac{|f'(Z_s)|^2}{(1 + |f(Z_s)|^2)^2} ds\right]. \end{aligned}$$

**This is First Main Theorem in the classical Nevanlinna theory :**

$$m(r, a) - m(0, a) + N(r, a) = T(r),$$

$$m(a, r) = \int_0^{2\pi} \log[f(re^{i\theta}), a]^{-1} \frac{d\theta}{2\pi}$$

(**proximity function**),

$$N(a, r) = \sum_{f(\zeta)=a, |\zeta|<r} \log \frac{r}{|\zeta|}$$

(counting with multiplicity, **counting function**),

$$T(r) = \int_{|z|<r} \frac{|f'(z)|^2}{(1 + |f(z)|^2)^2} g_r(o, z) dv(z)$$

(**Ahlfors-Shimizu characteristic function**).



[defect]

$$\delta(a) := \liminf_{r \rightarrow \infty} \frac{m(a, r)}{T(r)}.$$

$f$  omits  $a \Rightarrow \delta(a) = 1$ .

We wish to seek bounds of  $\sum_{a \in \mathbb{P}^1} \delta(a)$ .

## [Second Main Theorem]

Let  $a_1, a_2, \dots, a_q \in \mathbb{C} \cup \{\infty\}$  distinct points,  $f$  :  
nonconstant meromorphic function on  $\mathbb{C}$ .  $\exists E \subset [0, \infty)$   
s.t.  $|E| < \infty$  and

$$\sum_{k=1}^q m(a_i, r) + N_1(r) \leq 2T(r) + O(\log T(r) + \log r) \quad (1)$$

for  $r \notin E$ .

[cor:defect relation]

$$\sum_{k=1}^q \delta(a_k) \leq 2.$$

## [Holomorphic diffusion]

**Definition 1** A diffusion process  $X$  on  $M$  is called a holomorphic diffusion if  $\operatorname{Re} f(X)$  is a local martingale on  $\mathbb{R}$  for any holomorphic function  $f \in \mathcal{O}(U)$  ( $\forall U: \text{open} \subset M$ ).

**ex.1 Complex Brownian motion on  $\mathbb{C}^m$ . i.e.**

$$X_t = (X_t^{(1)}, \dots, X_t^{(m)}), \quad ; \quad X_t^{(k)} = x_t^{(k)} + \sqrt{-1}y_t^{(k)}$$

$x_t^{(1)}, \dots, x_t^{(m)}, y_t^{(1)}, \dots, y_t^{(m)} : \text{indep BMs on } \mathbb{R}^1.$

**ex.2 Brownian motions on Kähler manifolds. Generator is half of Laplacian defined from the Kähler metric.**

**Important properties:** 1. From the definition we have that if  $f$  is a holomorphic function on  $M$ ,

$$f(X_t) = Z(\langle \operatorname{Re} f(X) \rangle_t)$$

for some complex Brownian motion  $Z$  on  $\mathbb{C}$ . If  $M$  is a Kähler manifold and  $X_t$  is Brownian motion associated with the Kähler metric,  $\langle \operatorname{Re} f(X) \rangle_t = \int_0^t ||df(X_s)||^2 ds$ .

2. If  $\dim M = 1$ ,  $M$  is a Riemann surface and  $X$  is a time-changed diffusion of another holomorphic diffusion.

3. If  $f : M \rightarrow N$  is a holomorphic map and  $X$  is a holomorphic diffusion on  $M$ , then  $f(X)$  is a holomorphic martingale i.e.  $Re h(f(X))$  is a local martingale for  $\forall h \in \mathcal{O}(U)$  ( $\forall U \subset N: \text{open}$ ). If  $M$  is Kähler,  $X$  is Brownian motion on  $M$  and  $f$  is a meromorphic function on  $M$  i.e. holomorphic map from  $M$  to  $P^1(\mathbb{C})$ , then there exists Brownian motion  $W$  on  $P^1(\mathbb{C})$  w.r.t. Fubini-Study metric s.t.  $f(X_t) = W(\rho_t)$  with  $\rho_t = \int_0^t ||df||^2(X_s) ds$  where  $||df||^2$  is the energy density of  $f$ .

## [Construction of holomorphic diffusion]

We take a conservative holomorphic diffusion  $X$  on  $M$  constructed by the theory of Dirichlet form due to Fukushima-Okada.

$$\mathcal{E}(u, v) = \frac{1}{2} \int_M du \wedge d^c v \wedge \theta, \quad u, v \in C_o^\infty(M)$$

where  $d^c = \frac{\sqrt{-1}}{4\pi}(\bar{\partial} - \partial)$ ,  $\theta$  is a closed positive current of type  $(m-1, m-1)$ . Assume that there exists a Radon measure  $dm$  on  $M$  s.t.  $(\mathcal{E}, C_o^\infty(M))$  is closable on  $L^2(dm)$  (Say  $dm$  is admissible). Then a holomorphic diffusion corresponds uniquely to  $(\mathcal{E}, D(\mathcal{E}))$ .

The associated generator is denoted by  $L$ .  $L$  is a self-adjoint operator on  $L^2(dm)$  s.t.

$$-(Lu, v) = \mathcal{E}(u, v) \quad u, v \in C_o^\infty(M).$$

Formally

$Lu = \frac{1}{2} \frac{dd^c u \wedge \theta}{dm}$  and its diffusion semigroup:  $e^{tL}$  satisfies  $e^{tL} \phi(x) = E_x[\phi(X_t)]$  ( $\phi \in C_b(M)$ ).

Carré du champ operator:

$$\Gamma(u, u) := \frac{1}{2} \frac{du \wedge d^c u \wedge \theta}{dm}.$$

**Proposition 2 (Ito's formula)** Assume  $u \in C^2(M)$ .

$$u(X_t) - u(X_0) = B\left(\int_0^t \Gamma(u, u)(X_s) ds\right) + \int_0^t Lu(X_s) ds,$$

where  $B_t$  is standard Brownian motion on  $\mathbb{R}$ .



**Rem.**

If  $M$  has a Kähler form  $\omega$  and  $X$  is the Brownian motion associated with the Kähler metric, then  $X$  corresponds to the above Dirichlet space with

$$\theta = \omega^{m-1}, \quad dm = \text{const.} \omega^m,$$

and  $L$  is half of Laplacian w.r.t. the Kähler metric and  $\Gamma(u, u) = |\nabla u|^2$ .

If  $X$  is Brownian motion on  $M$ ,

$$u(X_t) - u(X_0) = B\left(\int_0^t |\nabla u|^2(X_s) ds\right) + \frac{1}{2} \int_0^t \Delta u(X_s) ds.$$

**We consider two types of formulation of Nevanlinna theory:**

- 1. based on Green's functions:  $X_t$  Brownian motion stopped at  $\tau_r$ .**
- 2. based on diffusion semigroup: general holomorphic diffusion  $X_t$ .**

## [A natural generalization of classical nevanlinna theory]

$M$  : a complete Kähler manifold with  $\dim_{\mathbb{C}} M = m$ .

$v$  : a nonnegative, smooth and subharmonic exhaustion function on  $M$ . (always exists. Greene-Wu)

$(X_t, P_x)$  : Brownian motion on  $M$

$\tau_r = \inf\{t > 0 : v(X_t) > r\}$  Fix  $o \in M$  : ref. point.

$f$  : a nonconstant meromorphic function on  $M$

i.e.

$f$  : a holomorphic map  $M \rightarrow \mathbb{P}^1(\mathbb{C})$ .

**Definition 3** Assume  $a \in \mathbb{P}^1$  and  $f(o) \neq a$ .

$$m(r, a) = E_o[\log[f(X_{\tau_r}), a]^{-2}], \quad (2)$$

$$N(r, a) = \lim_{\lambda \rightarrow \infty} \lambda P_o\left(\sup_{0 < s < \tau_r} \log[f(X_s), a]^{-2} > \lambda\right), \quad (3)$$

$$T(r) = E_o\left[\int_0^{\tau_r} ||df||^2(X_s) ds\right]. \quad (4)$$

Rem.

$$m(r, a) = \int_{\partial B(r)} \log[f(z), a]^{-2} d\pi_r^o(z)$$

$$T(r) = c_m \int_{B(r)} g_r(o, z) f^* \omega_o \wedge \omega^{m-1}$$

where  $B(r) = \{x \in M : v(x) < r\}$ ,  $d\pi_r^o : B(r) :$  harmonic measure on  $\partial B(r)$  w.r.t.  $o$ ,  $g_r(o, z) :$  Green function on  $B(r)$  with Dirichlet boundary condition on  $\partial B(r)$ ,  $\omega :$  Kähler form on  $M$ ,  $\omega_o$  Fubini-Study metric on  $P^1(\mathbb{C})$ .  $c_m = 2\pi^m / (m-1)!$ .

Since  $\log[f(z), a]^{-2}$  is a  $\delta$ -subharmonic function,  $\Delta_M \log[f(z), a]^{-2}$  can be regarded as a signed measure denoted by  $d\mu$ . This signed measure  $d\mu$ , which is called a Riesz charge of  $\log[f(z), a]^{-2}$ , has a unique Jordan decomposition  $d\mu = d\mu_1 - d\mu_2$ . We note that  $\mu_2$  is supported by  $f^{-1}(a)$ . We define counting function of the points  $f^{-1}(a)$  by

$$N(r, a) = \frac{1}{2} \int_{B(r) \cap f^{-1}(a)} g_r(o, z) d\mu_2(z).$$

**[FMT] Apply Ito's formula to  $\log[W_t, a]^{-2}$  with  $W_{\rho_t} = f(X_t)$ .**

**Assume  $f(o) \neq a$ .**

$$m(r, a) - m(0, a) + N(r, a) = T(r).$$

**Proposition 4 If  $M$  has Liouville property and  $f$  is nonconstant, then  $T(r) \rightarrow \infty$  ( $r \rightarrow \infty$ ) and  $\log\text{-Cap}(f(M)^c) = 0$ . (Casorati-Weierstrass thm)**

$$R(x) = \inf_{\xi \in T_x M, ||\xi||=1} Ric(\xi, \xi)$$

$$N(r, Ric) = -E_o[\int_0^{\tau_r} R(X_s)ds].$$

$$N_1(r) := \lim_{\lambda \rightarrow \infty} \lambda P_o(\sup_{0 \leq t \leq \tau_r} \log^- ||df||^2(X_t) > \lambda).$$



**Theorem 5 [A. JMSJ'08]**  $a_1, a_2, \dots, a_q \in \mathbb{P}^1(\mathbb{C})$   
distinct points. For any  $\epsilon > 0$ ,  $\exists E_\epsilon \subset [0, \infty)$  s.t.  
 $|E_\epsilon| < \infty$  and

$$\begin{aligned} & \sum_{j=1}^q m(r, a_j) + N_1(r) \\ & \leq 2T(r) + 2N(r, Ric) + \log C(o, r, \epsilon) \\ & \quad + E[\log ||\nabla v||^2(X_{\tau_r})] + O(\log T(r)) \end{aligned}$$

for  $r \notin E_\epsilon$ .

$$C(x, r, \epsilon) = \frac{C_1(x, r)C_3(x, r, \epsilon)}{C_2(x, r)^{(1+\epsilon)^2}}$$

$\alpha < r, \quad x \in B(\alpha)$  fixed.

$$C_1(x, r) = \sup_{z \in \partial B(\alpha)} g_r(x, z)/(r - \alpha).$$

There exists  $r' < r$  s.t.  $\inf_{r' < t < r} \inf_{x \in B(t)} ||\nabla v|| (x) > 0.$

$$C_2(x, r) = \inf_{y \in \partial B(r')} g_r(x, y) (\int_{v(x)}^r e^{-\int_{v(x)}^t 2\mu(z) dz} dt)^{-1},$$

where  $\mu(t)$  is defined by

$$\mu(t) = \begin{cases} 0 & \text{for } 0 \leq t < r', \\ \mu^{(0)}(t) & \text{for } r' \leq t < r \end{cases}$$

and

$$\mu^{(0)}(t) = \frac{1}{2} \sup_{x \in \partial B(t)} \frac{\Delta_M v}{||\nabla v||^2}(x).$$

$$C_3(x, r, \epsilon) = \exp(2(1 + \epsilon) \int_{v(x)}^r \mu(z) dz).$$

## [Algebraic hypersurfaces in $\mathbb{C}^n$ ]

Let  $M$  be an algebraic hypersurface of degree  $k$  nonsingular at infinity in  $\mathbb{C}^n$ . i.e.  $M = \{h = 0\}$  s.t.  $h = h^{(k)} + h^{(k-1)} + \dots + h^{(0)}$  where  $h^{(j)}$  is a homogeneous polynomial of degree  $j$  and  $\{h^{(k)} = 0\}$  is nonsingular in  $\mathbb{P}^{n-1}(\mathbb{C})$ .

Kähler metric: the induced metric from  $\mathbb{C}^n$ .  $v(x) = r(x)$   
: Euclidean distance between  $x$  and  $o$ .

$B(R) = \{r(x) < R\}$ .  $g_R(x, y)$  : Green's function on  $B(R)$  with Dirichlet condition.

## Proposition 6

$$c(x_o) \log \frac{R}{r(x)} \leq g_R(x_o, x) \leq c'(x_o) \log \frac{R}{r(x)} \quad (n = 2),$$

$$\begin{aligned} & c(x_o)(r(x)^{4-2n} - R^{4-2n}) \\ & \leq g_R(x_o, x) \leq c'(x_o)(r(x)^{4-2n} - R^{4-2n}) \quad (n \geq 3). \end{aligned}$$

Rem. i) If a complex hypersurface  $N$  in  $\mathbb{C}^n$  has a Green function estimate as above, then  $N$  is algebraic.

ii) Any algebraic submanifold has Liouville property.

$\leadsto T(r) \uparrow \infty$  as  $r \uparrow \infty$ .

[SMT]

**Theorem 7** For any  $\epsilon > 0 \exists E_\epsilon \subset [0, \infty)$  s.t.  $|E_\epsilon| < \infty$   
and

$$\sum_{j=1}^q m(r, a_j) + N_1(r) \\ \leq 2T(r) + (2(k-1) + \epsilon(2n-3)) \log r + O(1)$$

for  $r \notin E_\epsilon$ .

## [Defect relation]

We can also see

$$T(r) \geq \text{const.} \log r$$

if  $f$  is nonconstant.

Define  $c(f) = \liminf_{r \rightarrow \infty} \frac{T(r)}{\log r}$  ( $\leq \infty$ ). Note  $c(f) > 0$  if  $f$  is nonconstant.

$$\sum_{i=1}^q \delta(a_i) \leq 2 + \frac{2(k-1)}{c(f)}.$$

## [Second formulation]

Let  $M$  be a complex manifold,  $X$  a holomorphic diffusion on  $M$  defined by the Dirichlet form

$$\mathcal{E}(u, v) = \frac{1}{2} \int_M du \wedge d^c v \wedge \theta, \quad u, v \in C_o^\infty(M)$$

with an admissible measure  $dm$ .

Assume  $X$  is conservative i.e.  $e^{tL}1 = 1$ .



Let  $f$  be a nonconstant meromorphic function on  $M$  (i.e. a nonconstant holomorphic map  $f$  from  $M$  to one dimensional complex projective space  $P^1(C)$ ). Then  $f(X)$  is a holomorphic martingale and time changed process of Brownian motion on  $P^1(C)$ . Then there exists an increasing process  $[f(X), \overline{f(X)}]_t$  s.t.

$$f(X_t) = W([f(X), \overline{f(X)}]_t),$$

where  $W_t$  is Brownian motion on  $P^1(C)$ .

Define **Characteristic function**:

$$\tilde{T}_x(t) := E_x[[f(X), \overline{f(X)}]_t].$$

Since  $[f(X), \overline{f(X)}]_t$  is a PCAF of  $X$ , there exists a measure  $d\mu_f$  satisfying that

$$\lim_{t \rightarrow 0} \frac{1}{t} \int_M \tilde{T}_x(t) \phi(x) dm(x) = \int_M \phi(x) d\mu_f(x)$$

for  $\forall \phi \in C_o^\infty(M)$ .

We call  $d\mu_f$  an energy measure of  $f$  w.r.t.  $X$ .

If  $M$  is Kählerian and  $X$  is Brownian motion associated with the Kähler metric, then

$$\begin{aligned}\tilde{T}_x(t) &= \frac{1}{2} E_x \left[ \int_0^t ||df||^2(X_s) ds \right] \\ &= \frac{1}{2} \int_0^t \int_M p(s, x, y) ||df||^2(y) dm(y) ds,\end{aligned}$$

where  $||df||^2$  is the energy density of  $f$  with respect to the Kähler metric. Hence  $d\mu_f = \frac{1}{2} ||df||^2 dm$ .

**Note that this is an analogy of classical Ahlfors-Shimizu characteristic function :**

$$\begin{aligned} T(r) &= \frac{1}{2} \int_{|z| < r} ||df||^2 g_r(o, z) dx dy \\ &= \frac{1}{2} E \left[ \int_0^{\tau_r} ||df||^2 (Z_s) ds \right] \end{aligned}$$

**where  $M = \mathbb{C}$ ,  $Z_t$  is a complex Brownian motion on  $\mathbb{C}$  and  $g_r(x, y)$  is a Green's function of Laplacian on  $\{|z| < r\}$  with Dirichlet boundary condition.**

Let us consider a class of meromorphic functions

$$FC(M, X) := \{f : \text{a nonconst. meromorphic funct. on } M \mid \tilde{T}_x(t) < \infty \ (\forall t > 0) \text{ for } m - a.e. \ x \in M\}$$

Rem. If  $f$  is of finite energy i.e.  $\mu_f(M) < \infty$ , then  $f \in FC(M, X)$ .

**Counting function :**

$$\tilde{N}_x(t, a) = \lim_{\lambda \rightarrow \infty} \lambda P_x \left( \sup_{0 \leq s \leq t} \log[f(X_s), a]^{-2} > \lambda \right),$$

where  $[w, a]$  : chordal distance on  $P^1(\mathbb{C})$ . Compare with the counting function in classical Nevanlinna theory:

$$\begin{aligned} N(r, a) &= \sum_{f(\zeta)=a, |\zeta|<r} 2 \log \frac{r}{|\zeta|} \\ &= \lim_{\lambda \rightarrow \infty} \lambda P \left( \sup_{0 < s < \tau_r} \log |f(Z_s) - a|^{-2} > \lambda \right), \end{aligned}$$

where  $Z_t$  : BM( $\mathbb{C}$ ) with  $Z_0 = o$  and  $\tau_r = \inf\{t > 0 : |Z_t| > r\}$ .

Define

$$\tilde{m}_x(t, a) = E_x[\log[f(X_t), a]^{-2}]$$

for  $f(x) \neq a$ .

[FMT] If  $f \in FC(M, X)$  and  $f(x) \neq a$ ,

$$\tilde{m}_x(t, a) - \tilde{m}_x(0, a) + \tilde{N}_x(t, a) = \tilde{T}_x(t)$$

for  $0 \leq t < \infty$ .

**A desired property:**

$$\tilde{N}_x(t, a) = 0 \text{ if } f \text{ omits } a.$$

**does not always hold.**

**[Ass(A)]**

$$\lim_{\lambda \rightarrow \infty} \lambda P_x \left( \sup_{0 \leq s \leq t} \log[f(X_s), a]^{-2} > \lambda \right) = 0 \quad (t > 0)$$

**holds for a.e.- $x$  and any  $f \in FC(M, X)$  and  $a \in P^1(C) \setminus f(M)$ .**



Introduce a class of  $f$ :

$$SG(M, X) = \{f \in Hol_*(M, P^1(\mathbb{C})) \mid \int_1^\infty e^{-\epsilon r^2} \mu_f(B(r)) dr < \infty \text{ for } \forall \epsilon > 0\}.$$

$$B(r) = \{x \in M \mid \rho(x) < r\},$$

$\rho$ : an exhaustion function s.t.  $\Gamma(\rho, \rho)$  is bounded.

**Kähler case:**

**Ass(R):** There exists a nonnegative increasing function  $k$  on  $[0, \infty)$  s.t.

$$R(x) \geq -k(r(x)^2) \text{ and } k(t) = o(t) \text{ as } t \rightarrow \infty.$$

$$(R(x) = \inf_{\xi \in T_x M, ||\xi||=1} Ric(\xi, \xi), \quad \rho(x) = r(x):$$

**Riemannian distance function)**

$$Ass(R) + f \in SG(M, X) \Rightarrow f \in FC(M, X)$$

$$Ass(R) + f \in SG(M, X) \Rightarrow Ass(A) \text{ for } f \in SG(M, X)$$

**Rem.**  $Ass(R) \Rightarrow$  stochastic completeness i.e. Brownian motion on  $M$  is conservative.

**[Ass(B)]** There exists a function  $\Phi$  independent of  $f$  s.t.

$$dd^c \log \Gamma(f, f) \wedge \theta \geq -\Phi(x) dm(x)$$

on  $M \setminus \{x \in M \mid \Gamma(f, f)(x) = 0\}$  for any nonconstant  $f \in \mathcal{O}(U)$  ( $\forall U: \text{open} \subset M$ ).

If  $M$  is Kähler and  $X$  is the associated Brownian motion, then Ass(B) holds with  $\Phi(x) = -2R(x)$ .

Define

$$\tilde{N}_1(t, x) = \lim_{\lambda \rightarrow \infty} \lambda P_x \left( \sup_{0 \leq s \leq t} \log^- \Gamma(f, f) > \lambda \right).$$

**Theorem 8** **[SMT]** Assume (A) + (B). If  $f \in FC(M, X)$  and  $a_1, \dots, a_q$  distinct points in  $P^1(C)$ , then

$$\begin{aligned} & \sum_{j=1}^q \tilde{m}_x(t, a_j) + \tilde{N}_1(t, x) \\ & \leq 2\tilde{T}_x(t) + E_x \left[ \int_0^t \Phi(X_s) ds \right] + O(\log \tilde{T}_x(t)) \end{aligned}$$

holds except for  $t$  in an exceptional set of finite length and a.e.  $x \in M$ .

**Theorem 9** Assume (A) + (B). If  $f \in FC(M, X)$ ,

$$\#(\mathbf{P}^1(\mathbf{C}) \setminus f(M)) \leq 2 + \limsup_{t \rightarrow \infty} \frac{E_x[\int_0^t \Phi(X_s) ds]}{\tilde{T}_x(t)}.$$

Moreover if  $X$  is **recurrent** and  $\Phi \in L^1(dm)$ ,

$$\#(\mathbf{P}^1(\mathbf{C}) \setminus f(M)) \leq 2 + \frac{\int_M \Phi(x) dm(x)}{\mu_f(M)}.$$

**Corollary 10** If Brownian motion is recurrent w.r.t. a complete Kähler metric  $g$  and  $\text{Ass}(R)$  are satisfied w.r.t.  $g$ , then for  $f \in SG(M, X)$

$$\#(\mathbf{P}^1(\mathbf{C}) \setminus f(M)) \leq 2 - \frac{4 \int_M R(x) dv(x)}{\int_M ||df||^2 dv}.$$

## [Recurrence of diffusion]

**Definition 11**  $X$  is recurrent if

$$\limsup_{t \rightarrow \infty} 1_U(X_t) = 1$$

holds with probability 1 for any open set  $U \subset M$ .

**[Equivalent condition to recurrence]** One of the following conditions is equivalent to recurrence.

i) There exist no constant bounded  $L$ -subharmonic functions.

ii) Let  $p(t, x, y)$  be the transition kernel of  $X$ .

$$\int_0^\infty p(t, x, y) dt = \infty.$$

iii) [Grigor'yan, Sturm]

$$\int_1^\infty \frac{r}{m(B(r))} dr = \infty.$$



### [Example 1. algebraic variety]

Consider a special algebraic variety  $M = \overline{M} \setminus D$  where  $\overline{M}$  is a projective algebraic manifold and  $D$  is an analytic hypersurface in  $\overline{M}$ . Assume that  $D$  has only simple normal crossings. Let  $L, L_j$  be a holomorphic line bundle determined by  $D$  and  $D_j$  respectively. Thus  $\exists \sigma \in \Gamma(M, L), \exists \sigma_j$  satisfies  $D = (\sigma)$  and  $D_j = (\sigma_j)$ .  
 $L = L_1 \otimes \cdots \otimes L_l, \sigma = \sigma_1 \otimes \cdots \otimes \sigma_l$ .

**Assume  $c_1(L) > 0$ . Consider three Kähler metrics on  $M$ :**

**1) (projective)  $dd^c \log ||\sigma||^{-2}$  : Imcomplete. On a nhd of  $D$   $||\sigma|| = |z_1 \cdots z_l| a(z)$  where  $a(z)$  is  $C^\infty$ . Thus this metric is smooth on  $\overline{M}$ . Hence the associated Brownian motion can be regarded as the process on  $\overline{M}$ . Then it is recurrent but Ass(A) does not hold.**

**2) (Euclidean)  $dd^c ||\sigma||^{-2}$  : This is complete and Ricci curvature is bounded. So Ass(R) is satisfied. (The first part of Theorem9 holds.) The associated Brownian motion is transient if  $\dim M \geq 2$ .**

$$3) \ w = C dd^c \log ||\sigma||^{-2} - \sum_{j=1}^l dd^c \log(\log ||\sigma_j||^2)^2 :$$

**(Cornalba-Griffiths metric)**

**Proposition 12** Assume  $c_1(L) > 0$ . There exist  $C > 0$  and  $|| \cdot ||$  s.t. Cornalba-Griffiths metric satisfies the following properties.

i) Complete.

ii) Finite volume. i.e.  $\int_M w^m < \infty$ .

iii) Ricci curvature is bounded.

iv)  $Ric < 0$  and  $-\int_M Ric \wedge w^{m-1} < \infty$ .

ii) implies recurrence. iii) ensures the validity of  $\text{Ass}(R)$ .

Then we have

**Theorem 13** Assume  $c_1(L) > 0$ ,  $X$  : Brownian motion w.r.t CG metric. For  $f \in SG(M, X)$

$$\#(P^1(C) \setminus f(M)) \leq 2 + \frac{2\text{vol}_{CG}(M)}{\mu_f(M)},$$

where  $\text{vol}_{CG}$  is the volume w.r.t. Cornalba-Griffiths metric,  $\mu_f$  is associated with  $X$ .

## [Example 2. submanifolds in $\mathbb{C}^n$ ]

Let  $M$  be a properly immersed submanifold in  $\mathbb{C}^n$  with  $\dim M = m$ .

The induced metric from  $\mathbb{C}^n$  defines a holomorphic diffusion  $Y$  via the following Dirichlet form:

$$\mathcal{E}(u, v) = \frac{1}{2} \int_M du \wedge d^c v \wedge (dd^c ||z||^2)^{m-1}, \quad u, v \in C_o^\infty(M)$$

and an admissible measure  $dv$  defined by

$$\int_M \phi dv = \int_M \phi (dd^c ||z||^2)^m \text{ where}$$
$$||z||^2 = |z_1|^2 + \cdots + |z_n|^2.$$

**Proposition 14** i)  $Y$  is conservative.  
ii) If  $m \geq 2$ ,  $Y$  is transient.

**Set  $w = dd^c \log(1 + ||z||^2)$ .**

**Consider another holomorphic diffusion  $X$  defined by**

$$\mathcal{E}(u, v) = \frac{1}{2} \int_M du \wedge d^c v \wedge w^{m-1}, \quad u, v \in C_o^\infty(M)$$

**and an admissible measure  $dm$  defined by**

$$\int_M \phi dm = \int_M \phi dd^c ||z||^2 \wedge w^{m-1}.$$

**Set**  $V(r) = \int_{M \cap \{||z|| < r\}} (dd^c ||z||^2)^m.$

**Proposition 15 (H.Kaneko)** **If**

$$\int_1^\infty \frac{r^{2m-1}}{V(r)} dr = \infty, \quad (*)$$

**then**  $X$  **is recurrent.**

**In particular if**  $M$  **is algebraic,**  $X$  **is recurrent.**

**$(V(r) = O(r^{2m})$  due to W.Stoll).**



Hence we have

**Theorem 16** Assume (R) w.r.t. the induced metric and (\*). For  $f \in SG(M, Y)$  w.r.t. the induced metric

$$\#(P^1(C) \setminus f(M)) \leq 2 + \frac{2K(M)}{e_f(M)},$$

where

$$K(M) = \limsup_{r \rightarrow \infty} \frac{- \int_{M \cap \{||z|| < r\}} R(z) dv(z)}{r^{2(m-1)}},$$

$$e_f(M) = \lim_{r \rightarrow \infty} \frac{\frac{1}{2} \int_{M \cap \{||z|| < r\}} ||df||^2 dv(z)}{r^{2(m-1)}},$$

where  $dv, R(z), ||df||$  w.r.t.the induced metric.

If  $M$  is an algebraic hypersurface of degree  $k$  non-singular at infinity in  $C^n$ , then  $K(M) < \infty$  with  $m = n - 1$ .

## [transcendental cases]

1. There exists a hypersurface  $M$  in  $\mathbb{C}^n$  satisfying  $V(r) \sim r^{2n-2} \log r$ . It satisfies the Kaneko's criteria and supports a recurrent holomorphic diffusion.

Then

$$Cap(\mathbb{P}^1(\mathbb{C}) \setminus f(M)) = 0.$$

$$\liminf_{t \rightarrow \infty} \tilde{T}_x(t) / (\log t)^2 > 0 \Rightarrow \# \text{omitted values is finite.}$$

$$\text{Rem. } f: \text{polynomial}|_M \Rightarrow \tilde{T}_x(t) = O(\log t).$$

$$2. \ M = \{e^x + e^y = 1\} \subset \mathbb{C}^2.$$

*Ric* is bounded.  $\Rightarrow \text{Ass}(\mathbf{R})$ .

**Proposition 17** Assume that  $X$  is BM associated with the induced metric and  $f \in SG(M, X)$ .

Set

$$C_x(f) := \liminf_{t \rightarrow \infty} \frac{\tilde{T}_x(t)}{\sqrt{t}}.$$

We have

$$\sum_a \tilde{\delta}_x(a, f) \leq 2 + \frac{2}{C_x(f)},$$

$$\text{where } \tilde{\delta}_x(a, f) = \liminf_{t \rightarrow \infty} \frac{\tilde{m}_x(a, t)}{\tilde{T}_x(t)}.$$