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Abstract

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MATHEMATICS

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ON SOME BOUNDARY PROPERTIES OF GENERALIZED ANALYTIC FUNCTIONS

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The present work is devoted to the study of the boundary behavior of generalized analytic functions (in the sense of I. N. Vekua ⁽¹⁾). The usual study of such behavior is carried out under considerable assumptions concerning the smoothness of the solutions under consideration. However, for a number of questions these assumptions are unnecessarily burdensome. For example, wishing to apply to generalized analytic functions the duality theory of extremal problems (see, for example, ⁽²⁾), we encounter the necessity of investigating boundary properties under the most general assumptions, as is done in the theory of boundary properties of analytic functions ⁽³⁾.

In the present note we set forth a number of results concerning the transfer of certain important theorems of the theory of boundary values of analytic functions. We adhere to the basic definitions and notation of the book ⁽¹⁾. At the same time, for the theorems formulated below we retain those names borne by the analogues of these theorems for ordinary analytic functions.

We shall consider the differential equation

$$\partial_{\bar{z}}w(z) + A(z)w(z) + B(z)\overline{w(z)} = 0, \quad (1)$$

where $A(z), B(z) \in \mathcal{L}_{p,2}(E)$, $p > 2$, E is the whole finite plane, $\partial_{\bar{z}}w = \frac{1}{2}(\partial w/\partial x + i \partial w/\partial y)$ (see ⁽¹⁾, p. 149). Equation (1) with such coefficients has regular solutions. The class of such solutions in a domain G will be denoted by the symbol $U_{p,2}(A, B, G)$.

The equation

$$\partial_z w'(z) - A(z)w'(z) - \overline{B(z)}\overline{w'(z)} = 0 \quad (2)$$

is called conjugate to equation (1).

Let G be a finite domain with rectifiable boundary Γ , and let $\Omega_1(z, t)$, $\Omega_2(z, t)$ be the so-called basic kernels for the class $U_{p,2}(A, B, G)$ ⁽¹⁾, p. 179). Let there

be given on Γ a complex-valued function $F(t)$ of bounded variation. ($F(t)$ may be regarded as a function of the arc length s on the contour Γ , defined on the interval $[0, l]$, where l is the total length of Γ .) We shall call the expression

$$\frac{1}{2\pi i} \int_{\Gamma} \Omega_1(z, t) dF(t) - \Omega_2(z, t) d\overline{F}(t) \quad (3)$$

an integral of Cauchy-Stieltjes type.

This integral gives a regular solution of equation (1) for $z \notin \overline{\Gamma}$.

Let t_0 be some point of the line Γ , determined by the value s_0 of its arc. Denote by Γ_{ε} the part of the line Γ remaining after removing from Γ that arc whose endpoints are the points $t(s_0 - \varepsilon)$, $t(s_0 + \varepsilon)$ and which contains t_0 .

The singular integral will be called the finite limit (if it exists) of the expression

$$\lim_{\varepsilon \rightarrow 0} \frac{1}{2\pi i} \int_{\Gamma_{\varepsilon}} \Omega_1(t_0, t) dF(t) - \Omega_2(t_0, t) d\overline{F}(t),$$

writing in this case

$$\frac{1}{2\pi i} \int_{\Gamma} \Omega_1(t_0, t) dF(t) - \Omega_2(t_0, t) d\overline{F}(t) = \lim_{\varepsilon \rightarrow 0} \frac{1}{2\pi i} \int_{\Gamma_{\varepsilon}} \Omega_1(t_0, t) dF(t) - \Omega_2(t_0, t) d\overline{F}(t). \quad (4)$$

Consider the difference

$$\frac{1}{2\pi i} \left[\int_{\Gamma} \Omega_1(z, t) dF(t) - \Omega_2(z, t) d\overline{F}(t) - \int_{\Gamma_{\varepsilon}} \Omega_1(t_0, t) dF(t) - \Omega_2(t_0, t) d\overline{F}(t) \right]. \quad (5)$$

Draw the normal to Γ at the point t_0 , and take z on the straight line $\overline{zt_0}$ making an angle $0 \leq \psi_0 < \pi/2$ with the normal. The point z may lie either inside the domain G or outside it. We shall take the distance $\overline{zt_0}$ equal to ε .

Theorem 1 (the main lemma of Privalov; cf. ⁽³⁾, p. 183). *If at the point t_0 there exists a finite derivative $F'(t_0)$, then expression (5) tends to the limit $+\frac{1}{2}F'(t_0)$ ($+\frac{1}{2}F'(t_0)$), if $z \rightarrow t_0$ from within G , and $-\frac{1}{2}F'(t_0)$, if $z \rightarrow t_0$ from outside G). The convergence to the limit is uniform with respect to ψ_0 , $|\psi_0| \leq \frac{1}{2}\pi\theta$, $\theta < 1$.*

Since $F'(t_0)$ exists almost everywhere on Γ , the assertion that (5) has the limit $\pm F'(t_0)$ holds for almost all points of Γ .

The proof is obtained with the aid of Privalov's main lemma for ordinary analytic functions and estimates of the kernels $\Omega_1(z, t)$ and $\Omega_2(z, t)$, given by the formulas

$$\Omega_1(z, t) = \frac{1}{t - z} + O(|z - t|^{-2/p}), \quad \Omega_2(z, t) = O(|z - t|^{-2/p}) \quad (6)$$

on p. 179 of the book ⁽¹⁾.

Let us note some consequences.

Corollary 1. *If the singular integral (4) exists almost everywhere on Γ , then the Cauchy-Stieltjes type integral (3) has finite angular boundary values almost everywhere on Γ , as $z \rightarrow t_0$, equal to*

$$\frac{1}{2\pi i} \int_{\Gamma} \Omega_1(t_0, t) dF(t) - \Omega_2(t_0, t) \overline{dF(t)} \pm \frac{1}{2} F'(t_0); \quad (7)$$

conversely, if (3) has angular boundary values almost everywhere on Γ (from inside Γ or from outside Γ), then the singular integral (4) exists almost everywhere on Γ .

Let z and z^* be two points lying at distance ε from t_0 , on one and the same straight line passing through t_0 at an angle ψ_0 , $|\psi_0| < \pi/2$, to the normal and on different sides of Γ .

Corollary 2. *The difference of the values of the Cauchy-Stieltjes type integral inside and outside*

$$\frac{1}{2\pi i} \left[\int_{\Gamma} \Omega_1(z, t) dF(t) - \Omega_2(z, t) \overline{dF(t)} - \int_{\Gamma} \Omega_1(z^*, t) dF(t) - \Omega_2(z^*, t) \overline{dF(t)} \right]$$

tends to the limit $F'(t_0)$, when ε tends to zero, for all points t_0 of the line Γ , except, possibly, for points of a set of measure zero, independent of ψ_0 , uniformly with respect to ψ_0 , $|\psi_0| \leq \frac{1}{2}\pi\theta$, $\theta < 1$.

A particular case of Theorem 1 is the case of a Cauchy-Lebesgue type integral, when instead of $dF(t)$ in (3) one has $\varphi(t) dt$, where $\varphi(t)$ is a summable function on Γ .

Here we give only the formulation of Corollary 2 for this case.

Corollary 2'. *The difference of the values of the Cauchy-Lebesgue type integral inside and outside Γ*

$$\frac{1}{2\pi i} \left[\int_{\Gamma} \Omega_1(z, t) \varphi(t) dt - \Omega_2(z, t) \overline{\varphi(t)} d\bar{t} - \int_{\Gamma} \Omega_1(z^*, t) \varphi(t) dt - \Omega_2(z^*, t) \overline{\varphi(t)} d\bar{t} \right] \quad (8)$$

tends to the limit $\varphi(t)$ as ε tends to zero for every point t_0 of the line Γ , except possibly for points of a set of measure zero independent of ψ_0 , uniformly with respect to ψ_0 , $|\psi_0| \leq 1/2\pi\theta$, $\theta < 1$.

If the Cauchy-Stieltjes type integral (3) has almost everywhere on Γ angular boundary values $F'(t)$ as z tends to the points of Γ from inside G , then we shall call such an integral a Cauchy-Stieltjes integral. The Cauchy-Lebesgue integral is defined analogously.

Theorem 2 (Golubev-Privalov). Let $\varphi(t)$ be summable on Γ . The conditions

$$\frac{1}{2\pi i} \int_{\Gamma} \Omega_1(z^*, t) \varphi(t) dt - \Omega_2(z^*, t) \overline{\varphi(t)} d\bar{t} = 0, \quad z^* \in \overline{G} \quad (9)$$

are necessary and sufficient for there to exist a function of the class $U_{p,2}(A, B, G)$, representable by a Cauchy integral, whose angular boundary values coincide almost everywhere with $\varphi(t)$.

Theorem 3. If a function of the class $U_{p,2}(A, B, G)$ is representable by the Cauchy-Stieltjes integral

$$w(z) = \frac{1}{2\pi i} \int_{\Gamma} \Omega_1(z, t) dF(t) - \Omega_2(z, t) \overline{dF(t)},$$

then it is representable by the Cauchy-Lebesgue integral of the function $F'(t)$, i.e.

$$w(z) = \frac{1}{2\pi i} \int_{\Gamma} \Omega_1(z, t) F'(t) dt - \Omega_2(z, t) \overline{F'(t)} d\bar{t},$$

$$\lim_{z \rightarrow t} w(z) = F'(t)$$

almost everywhere (the limit in the sense of the angular boundary value).

Theorem 4. Let $\varphi(t)$ be a summable function on Γ and

$$\operatorname{Re} \left[\frac{1}{2i} \int_{\Gamma} w(t) \varphi(t) dt \right] = 0 \quad (10)$$

for all solutions of equation (2) continuous in $\overline{G}$. Then $\varphi(t)$ is the angular boundary value of some solution of equation (1).

Here the kernels Ω_1 and Ω_2 are assumed to be normalized with respect to the domain G (see (1), p. 193).

Next, there is a theorem which is an analogue of the Riesz brothers' theorem.

Theorem 5. Let Γ be an analytic contour. If

$$\operatorname{Re} \left[\frac{1}{2i} \int_{\Gamma} w(t) d\mu(t) \right] = 0 \quad (11)$$

for all solutions of equation (2) continuous in $\overline{G}$, where $\mu(t)$ is a function of bounded variation on Γ , then: a) $\mu(t)$ is absolutely continuous on Γ , and b) $d\mu(t) = \mu'(t) dt = w_1(t) dt$, where $w_1(t)$ is the boundary value of some solution of equation (1).

We note that in the proof of Theorem 5 the following fact is obtained incidentally:

The set of functions $\{\Omega_1(z, t), \Omega_2(z, t)\}$, as z varies outside Γ , is dense in the space $C(\Gamma)$ of functions continuous on Γ .

In conclusion, we note that it proves useful to consider classes of solutions of equation (1) consisting of functions with bounded mean moduli, analogous to the classes H_p and E_p studied in the theory of analytic functions. These questions will be considered in another note.

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