

# I. Hölder continuous solutions of a class of planar vector fields

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Geometric Analysis of PDE and Several Complex Variables,  
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## References about solvability of systems of vector fields

- S. Berhanu, P. Cordaro, J. Hounie: *An introduction to involutive structures*, New Math. Mono., 6, Cambridge University Press, Cambridge, (2008)
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Discuss a class of planar vector fields in  $\mathbb{R}^2$  that have analogous properties as those of  $\bar{\partial}$ .

- Hölder solvability:

$$\bar{\partial}u = f, f \in L^p, p > 2 \Rightarrow u \in C^\alpha, \alpha = \frac{p-2}{p}$$

- Integral representation:  $u = \frac{-1}{\pi} \int_{\Omega} \frac{f(\zeta)}{\zeta - z} d\xi d\eta + H(z)$
- Similarity Principle:  $\bar{\partial}u = Au + B\bar{u} \Rightarrow u(z) = H(z)e^{s(z)}$
- Boundary value problem (RH):  
 $\bar{\partial}u = Au + B\bar{u} + f$  in  $\Omega$ ,  $\operatorname{Re}(\lambda u) = \phi$  on  $\partial\Omega$ .

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## Necessary and Sufficient condition for local solvability given by Nirenberg-Treves Condition ( $\mathcal{P}$ )

For nonsingular planar vector fields  $L$ . We can find local coordinates such that

$$L = m(x, t) \left( \frac{\partial}{\partial t} - ib(x, t) \frac{\partial}{\partial x} \right)$$

with  $b$  an  $\mathbb{R}$ -valued function. Condition ( $\mathcal{P}$ ) just means that for every  $x$ , the function  $t \rightarrow b(x, t)$  does not change sign.

**Example.**  $\frac{\partial}{\partial t} - ix^n t^m \frac{\partial}{\partial x}$  with  $m \in \mathbb{Z}^+$  satisfies ( $\mathcal{P}$ ) iff  $m$  is even.

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If  $L$  satisfies  $(\mathcal{P})$ , then it is locally integrable.

Given point  $p$ , there is  $U$  open  $p \in U$  and  $Z : U \rightarrow \mathbb{C}$  such that

$$LZ = 0 \quad \text{and} \quad dZ \neq 0 \quad \text{in } U$$

In fact we can assume

$$Z(x, t) = x + i\phi(x, t)$$

$$L = m \left( (1 + i\phi_x) \frac{\partial}{\partial x} - i\phi_t \frac{\partial}{\partial t} \right)$$

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$$Lu = f \text{ has } C^\infty \text{ solutions if } f \in C^\infty.$$

An old result of Treves gives  $L^2$ -solvability. There is  $L^p$ -solvability in 2 variables under only Lipschitz regularity of coefficients of  $L$  [Hounie-Morales Melo] (97)

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In order to gain regularity of solutions, it is necessary to assume that  $L$  does not have 1-dimensional orbits.

Assume that  $L$  is *hypocomplex*.  $L$  satisfies  $(\mathcal{P})$  and the local first integrals are homeomorphisms.

**Example.**  $\frac{\partial}{\partial t} - ix \frac{\partial}{\partial x}$  is not hypocomplex.

$\frac{\partial}{\partial t} - 3it^2 \frac{\partial}{\partial x}$  is hypocomplex since its first integral  $Z = x + it^3$  is global homeomorphism.

Hypocomplexity is not enough.

**Example.** [Berhanu-Cordaro-Hounie].

$$L = \frac{\partial}{\partial t} - i \left( \frac{1}{t^2} \exp \frac{-1}{|t|} \right) \frac{\partial}{\partial x}, \quad Z(x, t) = x + i \frac{|t|}{t} \exp \frac{-1}{|t|}.$$

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# Łojasiewicz type condition

Given  $L$ , let  $\Sigma$  be the characteristic set of  $L$

$$\Sigma = \{p : L_p \wedge \bar{L}_p = 0\}$$

$L$  satisfies the Łojasiewicz type condition (LC) if for every  $p \in \Sigma$ ,  $L$  has a local first integral  $Z = x + i\phi(x, t)$  (with  $Z(p) = 0$ ) defined in an open set  $p \in U \subset \mathbb{R}^2$  such that  $Z$  is a homeomorphism and satisfies

$$|\phi(x, t)|^\sigma \leq C|\phi_t(x, t)|$$

for some  $C > 0$  and  $\sigma \in (0, 1)$ .

**Remark.** The (LC) condition is invariant under change of coordinates or choice of a local first integral.

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**Example.** The vector field

$$L = \frac{\partial}{\partial t} - i \left( \frac{1}{t^2} \exp \frac{-1}{|t|} \right) \frac{\partial}{\partial x}$$

does not satisfy (LC) since

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$$\phi(r, \theta) = r^{\lambda+1} Q(\theta) \quad \phi_t(r, \theta) = r^\lambda P(\theta)$$

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**Remark.**  $L$  hypocomplex  $\Rightarrow L$  has a global first integral in  $\Omega'$ .

We can assume that there exist

$$Z : \Omega' \longrightarrow Z(\Omega') \subset \mathbb{C}$$

a  $C^1$  homeomorphism, such that

$$LZ = 0 \quad \text{and} \quad dZ(p) \neq 0 \quad \forall p \in \Omega'.$$

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Let  $\Omega \subset\subset \Omega'$ ,  $\Sigma = \sum_{j=1}^N \Sigma_j$ . For each  $j$  let  $\sigma_j$  be the exponent of the  $(LC)$  on  $\Sigma_j$ . Let  $\sigma = \max \sigma_j$ .

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# Cauchy-Pompeiu operator

For  $f \in L^1(\Omega)$  define

$$T_Z f(x, y) = \frac{1}{2\pi i} \int_{\Omega} \frac{f(\xi, \eta) d\xi d\eta}{Z(\xi, \eta) - Z(x, y)}.$$

### Theorem ([C. Campana, P. Dattori, A.M.]

- If  $f \in L^p(\Omega)$  with  $p > 2 + \sigma$ , then  $\exists M = M(p, \sigma, \Omega)$  such that

$$|T_Z f(x, y)| \leq M \|f\|_p, \quad \forall (x, y) \in \Omega.$$

- If  $f \in L^1(\Omega)$ , then  $T_Z f(x, y) \in L^q(\Omega)$  for any  $1 < q < 2 - \frac{\sigma}{\sigma + 1}$ .

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## Idea of the proof

Special case:  $Z = x + i \frac{y|y|^\sigma}{\sigma + 1}$  If  $f \in L^p$  with  $p > 2 + \sigma$

$$|T_Z f(x, y)| \leq \frac{\|f\|_p}{\pi} \left( \int_{\Omega} \frac{d\xi d\eta}{|Z(\xi, \eta) - Z(x, y)|^q} \right)^{\frac{1}{q}} = \frac{\|f\|_p}{\pi} J^{\frac{1}{q}}$$

with  $q = \frac{p}{p-1}$ . Note that  $q < 2 - \tau$ ,  $\tau = \frac{\sigma}{\sigma+1}$  let

$s = \xi = \operatorname{Re} Z$ ,  $t = \frac{\eta|\eta|^\sigma}{1+\sigma} = \operatorname{Im} Z$ .

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with  $\zeta = s + it$ ,  $z = Z(x, y)$  and  $R$  is the diameter of  $Z(\Omega)$ .

# Idea of the proof

Special case:  $Z = x + iy$  with  $|y|^\sigma$  If  $f \in L^p$  with  $p > 2 + \sigma$

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Special case:  $Z = x + i \frac{y|y|^\sigma}{\sigma + 1}$  If  $f \in L^p$  with  $p > 2 + \sigma$

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$$\int_{D(z,R)} \frac{ds dt}{|t|^\tau |\zeta - z|^q} \leq M(q) \frac{R^{2-q-\tau}}{2-q-\tau}$$

This lemma together with the above estimate proves the special case. The general case can be brought into the special case by writing

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$$g_1(x, y) = \int_{\Omega} \frac{|g(\xi, \eta)| d\xi d\eta}{|Z(\xi, \eta) - Z(x, y)|} \in L^\infty(\Omega) \quad \text{and} \quad g_1 f \in L^1(\Omega).$$

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*If  $f \in L^1(\Omega)$ , then  $LT_Z f(x, y) = f$*

The proof is consequence of

**Proposition**

*If  $w \in C^0(\bar{\Omega}) \cap C^1(\Omega)$ , then*

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**Theorem ([C. Campana, P. Dattori, A.M.]**

*If  $f \in L^p(\Omega)$  with  $p > 2 + \sigma$ , and  $Lu = f$ , then  $u \in C^\alpha(\Omega)$  with*

$$\alpha = \frac{2 - q - \tau}{q}$$

The proof uses the lemma

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$$|T_Z f(x_1, y_1) - T_Z f(x_0, y_0)| \leq \frac{|z_1 - z_0|}{\pi} \int_{\Omega} \frac{|f(\xi, \eta)| d\xi d\eta}{|Z(\xi, \eta) - z_1| |Z(\xi, \eta) - z_0|}$$

$$\leq \frac{\|f\|_p}{\pi} |z_1 - z_0| H^{\frac{1}{q}}$$

with

$$H = \int_{\Omega} \frac{d\xi d\eta}{|Z(\xi, \eta) - z_1|^q |Z(\xi, \eta) - z_0|^q}$$

Case  $Z(x, y) = x + \frac{y|y|^\sigma}{\sigma + 1}$ . Let  $R > 0$  s.t.  $Z(\Omega) \subset D(0, R)$  and

$s = \xi$ ,  $t = \frac{y|y|^\sigma}{\sigma + 1}$  It follows from the lemma that

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$$\begin{aligned}
 H &\leq \frac{1}{(1 + \sigma)^\tau} \int_{D(0,R)} \frac{ds dt}{|t|^\tau |\zeta - z_1|^q |\zeta - z_0|^q} \\
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The general case can be reduced to this special case as was done previously.

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# Semilinear Equation

The regularity of solutions of  $u_y = f(x, y, u, u_x)$  was studied by many authors using the FBI transform. Including: [Adwan, Berhanu](2012); [Asano] (1995); [Baouendi-Goulaouic-Treves](1985); [Berhanu] (2009), [Lerner, Morimoto, Xu] (2008). The last chapter of Treves book "Hypo-analytic Structures" deals with nonlinear structures. However, in all these works, the function  $f(x, y, \zeta_0, \zeta_1)$  is assumed to be holomorphic in  $(\zeta_0, \zeta_1)$ . A paper by Hounie and Santiago (1996) considers the equation  $Lu = f(x, u)$  with  $L$  satisfies  $(\mathcal{P})$ . They prove in particular existence of  $L^p$  solutions if  $f \in L^p$ .

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Let  $F(x, y, \zeta)$  be a function defined on  $\Omega \times \mathbb{C}$  such that

- For every  $\zeta \in \mathbb{C}$ ,  $F(\cdot, \zeta) \in L^p(\Omega)$  with  $p > 2 + \sigma$ ;
- There exists  $\psi(x, y) \in L^p(\Omega)$  and  $\beta \in (0, 1]$  s.t.

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## Theorem ([C. Campana, P. Dattori, A.M.]

Let  $F(x, y, u)$  be as above,  $\alpha = \frac{2 - q - \tau}{q}$ ,  $\tau = \frac{\sigma}{\sigma + 1}$ . Then

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# Proof

For  $N > 0$ , let

$$C_N(\bar{\Omega}) = \{u \in C(\bar{\Omega}); \|u\|_\infty \leq N\}$$

Let  $M(p, \sigma, \Omega)$  found earlier such that

$$\|T_Z f\|_\infty \leq M(p, \sigma, \Omega) \|f\|_p \quad \forall f \in L^p(\Omega), \quad p > 2 + \sigma$$

Case  $\beta < 1$ . Let  $N$  be large enough so that

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Also the continuity of  $\mathbf{P}u$  follows from that of the integral operator  $T_Z F$ :

$$\begin{aligned} |\mathbf{P}u(m_1) - \mathbf{P}u(m_0)| &\leq C(\rho, \sigma, \Omega) \|F(\cdot, u)\|_\rho |Z(m_1) - Z(m_0)|^\alpha \\ &\leq C(\rho, \sigma, \Omega) N |Z(m_1) - Z(m_0)|^\alpha \end{aligned}$$

Let  $\mathbf{P} : C_N(\bar{\Omega}) \rightarrow C_N(\bar{\Omega})$ :

$$\mathbf{P}u(x, y) = T_Z F(x, y, u(x, y)).$$

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$$\Lambda_{N,C} = \{u \in C_N(\bar{\Omega}) : |u(m_1) - u(m_0)| \leq C |Z(m_1) - Z(m_0)|^\alpha\}.$$

$\Lambda_{N,C}$  is a convex subset of  $C_N(\bar{\Omega})$  and compact (Ascoli-Arzelà).  
We have  $\mathbf{P}(C_N(\bar{\Omega})) \subset \Lambda_{N,C}$  and

$$\begin{aligned} |\mathbf{P}u(m) - \mathbf{P}v(m)| &= |T_Z F(m, u) - T_Z F(m, v)| \\ &\leq M(\rho, \sigma, \Omega) \|F(\cdot, u) - F(\cdot, v)\|_\rho \\ &\leq M(\rho, \sigma, \Omega) \|\psi\|_\rho \|u - v\|_\infty^\beta \end{aligned}$$

$\mathbf{P} : \Lambda_{N,C} \rightarrow \Lambda_{N,C}$  is continuous. By Schauder fixed point theorem, there is  $u \in \Lambda_{N,C}$  satisfying  $u = \mathbf{P}u$ . Thus  
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