II. Similarity Principle; Boundary Value Problems; Applications

Hamid Meziani

Florida International University

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Theorem

Let
$$A, B \in L^{p}(\Omega)$$
 with $p > 2$. If w solves

$$\frac{\partial w}{\partial \overline{z}} = Aw + B\overline{w},$$
 (0.1)

then there exist a holomorphic function h in Ω and $s \in C^{\alpha}(\Omega)$, with $\alpha = \frac{p-2}{p}$ such that

$$u(z) = h(z)e^{s(z)}$$
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In 2000, Berhanu-Hounie-Santiago generalized a weak version of the principle to vector fields satisfying condition \mathcal{P} . They used the result to show uniqueness of the Cauchy problem for vector fields.

For the class of vector under consideration. We prove a strong version of the principle.

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Recall: $Z : \overline{\Omega} \longrightarrow Z(\overline{\Omega}) \subset \mathbb{C}$ is a C^1 homeomorphism, $\Sigma = \{ p \in \overline{\Omega} : \operatorname{Im}(Z_x \overline{Z}_y)(p) = 0 \}$

is a C^1 1-dimensional submanifold of $\overline{\Omega}$. Near each point p of Σ , there are coordinates such that

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

and $|\phi(x,t) - \phi(x,0)|^{\tau} \leq C |\phi_t(x,t)|$ with $\tau < 1$ and C > 0.

$$L = Z_x(x, y)\frac{\partial}{\partial y} - Z_y(x, y)\frac{\partial}{\partial x}$$

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

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$|T_Z f(p) - T_Z f(q)| \le C(p, \sigma, \Omega) ||f||_p |Z(p) - Z(q)|^{\alpha}$ with $\alpha = \frac{2 - q - \tau}{q}$.

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A semilinear equation

Let
$$G(x, y, \zeta) \in C^0(\overline{\Omega} \times \mathbb{C}) \cap L^{\infty}(\overline{\Omega} \times \mathbb{C}).$$

Theorem (C. Campana, P. Dattori, A.M)

Let G be as above and A, $B \in L^{p}(\overline{\Omega})$ with $p > 2 + \sigma$. Then, equation

$$Lu = A(x, y) + B(x, y)G(x, y, u)$$

has a solution $u\in {old C}^lpha(\overline\Omega)$.

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Let $\mathbf{P}: \ C^0(\overline{\Omega}) \longrightarrow \ C^0(\overline{\Omega})$ given by

 $\mathbf{P}u(x,y) = T_Z\left(A(x,y) + B(x,y)G(x,y,u)\right) \,.$

Since $A(x, y) + B(x, y)G(x, y, u) \in L^{p}(\Omega)$, then

$$\begin{split} ||\mathbf{P}u||_{\infty} &\leq M(p,\sigma,\Omega)||A+BG||_{p} \\ &\leq M(||A||_{p}+||G||_{\infty}||B||_{p}) = D \end{split}$$

and

 $\begin{aligned} |\mathbf{P}u(m_1) - \mathbf{P}u(m_2)| &\leq |T_Z(A + BG)(m_1) - T_Z(A + BG)(m_2)| \\ &\leq C(||A||_p + ||G||_{\infty}||B||_p) |Z(m_1) - Z(m_2)|^{\alpha} \end{aligned}$

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Proof

Let $\mathbf{P} : C^0(\overline{\Omega}) \longrightarrow C^0(\overline{\Omega})$ given by $\mathbf{P}u(x, y) = T_Z(A(x, y) + B(x, y)G(x, y, u))$. Since $A(x, y) + B(x, y)G(x, y, u) \in L^p(\Omega)$, then $||\mathbf{P}u||_{\infty} \leq M(p, \sigma, \Omega)||A + BG||_p$ $\leq M(||A||_p + ||G||_{\infty}||B||_p) = D$ and

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Let $E = C(||A||_p + ||G||_{\infty}||B||_p)$ and $\Lambda_{D,E}$ be the set of function $v \in C^0(\overline{\Omega})$ such that

 $||v||_{\infty} \leq D$ and $|v(m_1) - v(m_2)| \leq E |Z(m_1) - Z(m_2)|^{\alpha}$

Then $\mathbf{P}(\Lambda_{D,E}) \subset \Lambda_{D,E}$ and \mathbf{P} is a continuous operator:Since *G* is uniformly continuous on the compact

 $\overline{\Omega} \times \{ \zeta \in \mathbb{C}; \ |\zeta| \le D \}$

then for $\epsilon > 0$, there is $\delta > 0$, s.t.

$$|G(m,\zeta_1) - G(m,\zeta_2)| \le \frac{\epsilon}{M(||B||_{\rho} + 1)}$$
 for $|\zeta_1 - \zeta_2| \le \delta$

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Let $E = C(||A||_{p} + ||G||_{\infty}||B||_{p})$ and $\Lambda_{D,E}$ be the set of function $v \in C^{0}(\overline{\Omega})$ such that

$$||v||_{\infty} \leq D$$
 and $|v(m_1) - v(m_2)| \leq E |Z(m_1) - Z(m_2)|^{\alpha}$

Then $\mathbf{P}(\Lambda_{D,E}) \subset \Lambda_{D,E}$ and \mathbf{P} is a continuous operator:Since *G* is uniformly continuous on the compact

$$\overline{\Omega} imes \{ \zeta \in \mathbb{C}; \ |\zeta| \le D \}$$

then for $\epsilon > 0$, there is $\delta > 0$, s.t.

 $|G(m,\zeta_1) - G(m,\zeta_2)| \le \frac{\epsilon}{M(||B||_p + 1)}$ for $|\zeta_1 - \zeta_2| \le \delta$

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Hence for $u, v \in \Lambda_{D,E}$ and $||u - v||_{\infty} < \delta$

$$\begin{split} ||\mathbf{P}u - \mathbf{P}v||_{\infty} &= ||T_{Z}(B(G(u) - G(v)))||_{\infty} \\ &\leq M ||B(G(u) - G(v))||_{\rho} \\ &\leq M ||B||_{\rho} ||G(u) - G(v)||_{\infty} \\ &\leq \frac{M ||B||_{\rho}}{M(||B||_{\rho} + 1)} \epsilon \leq \epsilon \end{split}$$

Shauder Fixed Point Theorem implies that **P** has a fixed point u in ΛD , E and so

$$Lu = A(x, y) + B(x, y)G(x, y, u)$$

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Similarity Principle

Theorem (C. Campana, P. Dattori, A.M)

Let $a, b \in L^{p}(\Omega)$ with $p > 2 + \sigma$.

• If $u \in L^{\infty}(\Omega)$ satisfies

$$Lu = au + b\overline{u} \tag{0.3}$$

then there is a holomorphic function H in $Z(\Omega)\subset \mathbb{C}$ and $s\in \mathcal{C}^lpha(\overline{\Omega})\,$ such that

$$u(x, y) = H(Z(x, y))e^{s(x, y)}$$
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Proof

Suppose *u* satisfies (3). Let $\psi = \frac{\overline{u}}{u}$. Then $a + b\psi \in L^{p}(\Omega)$ and there exists $s \in C^{\alpha}(\Omega)$ such that $Ls = a + b\psi$. The function $v = ue^{-s}$ satisfies Lv = 0. Therefore there is *H* holomorphic in $Z(\Omega)$ such that (4) holds.

Conversely, if *H* is holomorphic in $Z(\Omega)$, let $\tilde{\psi} = \frac{\overline{H}}{\overline{H}}$. Then $\psi = \tilde{\psi} \circ Z \in L^{\infty}(\Omega)$. Equation

$$Ls = a + b\psi e^{\overline{s} - s}$$

$$P = A \frac{\partial^2}{\partial x^2} + 2B \frac{\partial^2}{\partial x \partial y} + C \frac{\partial^2}{\partial y^2} + D \frac{\partial}{\partial x} + E \frac{\partial}{\partial y}$$

For simplicity, assume that the coefficients are real analytic. Suppose that $AC - B^2 \ge 0$ and A = 1. The degeneracy set $\{C - B^2 = 0\}$ is then an analytic variety of dimension 1.Let

$$L = \partial_x + \beta \partial_y$$
, with $\beta = B + iS = B + i\sqrt{C - B^2}$

Then

$$Pu = L\overline{L}u + M\overline{L}u + NLu$$

with

$$M = i \frac{E - L\overline{\beta} - \beta D}{2S}, \quad N = i \frac{-E + L\overline{\beta} + \overline{\beta} D}{2S}$$

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§2

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This idea was used ([A.M] 2010, 2012) to study properties of solutions of Pu = 0 near isolated singular points or near a simple closed curve of degeneracy. Also used in the study of deformation of surfaces

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§3

Bending of surfaces

 $S \subset \mathbb{R}^3$, orientable, C^∞ surface with C^∞ boundary.

$$\overline{oldsymbol{S}}=\left\{ oldsymbol{R}(oldsymbol{s},t)\in\mathbb{R}^{3}:\ (oldsymbol{s},t)\in\overline{\Omega}
ight\}$$

where $R : \overline{\Omega} \subset \mathbb{R}^2 \longrightarrow \mathbb{R}^3$ is C^{∞} . Let E, F, G, and e, f, g, be the coefficients of the first and second fundamental forms:

$$\begin{aligned} E &= R_s \cdot R_s \,, & F &= R_s \cdot R_t \,, & G &= R_t \cdot R_t \\ e &= R_{ss} \cdot N \,, & f &= R_{st} \cdot N \,, & g &= R_{tt} \cdot N \end{aligned}$$

with

$$N = \frac{R_s \times R_t}{|R_s \times R_t|}$$

The Gaussian curvature

$$K = \frac{eg - f^2}{EG - F^2}$$

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 $R_{\sigma}(s,t) = R(s,t) + \sigma U(s,t)$

such that

$$dR^2_\sigma=dR^2+O(\sigma^2)$$
 as $\sigma
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Assume K > 0 on $\overline{\Omega}$ except at finitely many planar points $p_1, \cdots, p_l \in \Omega$.

Theorem ([A.M] (2013))

For every $k \in \mathbb{Z}^+$, the surface *S* has nontrivial infinitesimal bendings $U : \overline{\Omega} \longrightarrow \mathbb{R}^3$ of class C^k .

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The (complex) asymptotic directions are given by

$$\lambda^2 + 2f\lambda + eg = 0; \quad \lambda = -f + i\sqrt{eg - f^2} \in \mathbb{R} + i\mathbb{R}^+$$

The vector field

$$L = g(s, t)\frac{\partial}{\partial s} + \lambda(s, t)\frac{\partial}{\partial t}$$

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with $u = R_s \cdot U$ and $v = R_t \cdot U$.

Theorem ([A.M.] (2013)) If U satisfies $dR \cdot dU = 0$, then w satisfies $Lw = Aw + B\overline{w}$ with $A = \frac{(LR \times \overline{L}R) \cdot (L^2R \times \overline{L}R)}{|LR \times \overline{L}R|^2}$, $B = \frac{(LR \times \overline{L}R) \cdot (L^2R \times LR)}{|LR \times \overline{L}R|^2}$

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Solvability of $Lw = Aw + B\overline{w}$

First find a global first integral of L

Proposition ([A.M.] (2013))

There exists $Z: \overline{\Omega} \longrightarrow Z(\overline{\Omega}) \subset \mathbb{C}$ homeomorphism

- $Z \in C^{\infty}(\overline{\Omega} \setminus \{p_1, \cdots, p_l\})$
- For every j, there is μ_j > 0 and local polar coordinates (r, θ) centered at p_j such that

$$Z(r, \theta) = Z(0, 0) + r^{\mu_j} e^{i\theta} + O(r^{2\mu_j})$$

• LZ = 0 on $\overline{\Omega}$

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 $\frac{\partial W}{\partial \overline{Z}} = \frac{P(Z)}{\prod_{i=1}^{l} (Z - Z_i)} W + \frac{Q(Z)}{\prod_{i=1}^{l} (Z - Z_i)} \overline{W}$

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with $w = W \circ Z$, and P, Q are C^{∞} outside the singular points and bounded near the singular points.

Such equation has nontrivial continuous solutions that are C^{∞} outside the singular points.

We can get solution with any regularity by seeking $W(Z) = H(Z)W_1(Z)$ with $H(Z) = \prod_{j=1}^{l} (Z - Z_j)^M$. The function W_1 solves

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$$v = \frac{w - \overline{w}}{2i\sqrt{eg - f^2}}, \quad u = \frac{w + \overline{w} + 2fv}{2g}$$

and then the bending field U from

$$R_{ss} \cdot U = u_s$$
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Let S be as before. Then for every $\epsilon > 0$ and for every $k \in \mathbb{Z}^+$, there exist surfaces Σ^+ and Σ^- of class C^k in the ϵ -neighborhood of S (for the C^k topology) such that Σ^+ and $\Sigma^$ are isometric but not congruent.

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Proof. Let Σ_{σ} and $\Sigma_{-\sigma}$ be surfaces defined by

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with *U* an infinitesimal bending of *S*.

$$dR \cdot dU = 0 \implies dR_{\pm\sigma}^2 = dR^2 + \sigma^2 dU^2$$

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Original Riemann Problem: Find a holomorphic function h = u + iv in a domain $\Omega \subset \mathbb{C}$ such that

$$\alpha(t)u(t) + \beta(t)v(t) = \gamma(t) \quad t \in \partial \Omega$$

where α , β , γ are given continuous \mathbb{R} -valued function on $\partial \Omega$.

Hilbert reduced it into finding holomorphic functions Φ^+ and Φ^- in interior and exterior of Ω such that

$$\Phi^+ - g(t)\Phi^- = f \text{ on } \partial\Omega.$$

Can be solved in closed form using Cauchy type integrals

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Riemann-Hilbert type problems:

$$\frac{\partial w}{\partial \overline{z}} = Aw + B\overline{w} \qquad \text{in } \Omega$$
$$\operatorname{Re}(\lambda u) = \phi \qquad \text{on } \partial \Omega$$

Many problems can be reduced into solving RH problems.

Elasticity; Airfold theory; Helmholtz Equation; Radon Transform; Inverse Scattering; ...

Literature:

- Begehr (1994): Complex Analytic methods for PDE
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Let $Z : \overline{\Omega} \longrightarrow \overline{\mathbb{D}}$ be C^1 first integral of L and a homeomorphism. For $\phi \in C(\partial\Omega, \mathbb{R})$, define

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$$\mathbb{T}_{Z}f(x,y) = \frac{1}{2\pi i} \int_{\Omega} \left(\frac{f(\xi,\eta)}{Z(\xi,\eta) - Z(x,y)} + \frac{Z(x,y)\overline{f(\xi,\eta)}}{1 - Z(x,y)\overline{Z(\xi,\eta)}} \right) d\xi d\eta$$

Then $\mathbb{T}_Z f \in C^{\alpha}(\Omega)$ and for $f \in L^p(\Omega)$ with $p > 2 + \sigma$, we have

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$$\mathcal{Q}w = \mathbb{T}_Z F(x, y, w) + \mathcal{S}\phi$$
.

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Lw = F(x, y, w) in Ω and $\operatorname{Re}(w) = \phi$ on $\partial \Omega$

with

•
$$\phi \in C(\partial\Omega, \mathbb{R});$$

• $F: \overline{\Omega} \times \mathbb{C} \longrightarrow \mathbb{C}$ such that $F(., \zeta) \in L^p$ $(p > 2 + \sigma)$ $|F(p, \zeta_1) - F(p, \zeta_2)| \le \psi(p)|\zeta_1 - \zeta_2|^{\beta}$ $(0 < \beta < 1).$

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We can show that ${\mathcal Q}$ has a fixed point in C^lpha that satisfies the above RH problem

§1

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