THE CAUCHY-LEBESQUE TYPE INTEGRALS FOR THE GENERALIZED BELTRAMI SYSTEMS

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Abstract. The generalized Beltrami systems in the complex plane are considered. The generalized Cauchy-Lebesgue type integrals for these systems are introduced and some properties of these integrals are established.

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Consider the first order system of partial differential equations in the complex plane ${\cal C}$

$$w_{\overline{z}} = Q \, w_z,\tag{1}$$

where Q is given $n \times n$ complex matrix of the class $W_p^1(C)$, p > 2 and Q(z) = 0outside of some circle. (The notation $A \in K$, where A is a matrix and K is some class of functions, means that every element $A_{\alpha\beta}$ of A belongs to K. If K is some linear normed space with the norm $\|\cdot\|_K$, then $\|A\|_K = \max_{\alpha,\beta} \|A_{\alpha\beta}\|_K$.)

Bojarski [1] assumed that the variable matrix Q in (1) is lower quasidiagonal matrix of the special form having the eigenvalues less than 1. Hile [2] noticed that what appears to be the essential property of the elliptic systems of the form (1) for which one can obtain a useful extension of the analytic function theory is the self-commuting property of the matrix Q, which is

$$Q(z_1) Q(z_2) = Q(z_2) Q(z_1)$$
(2)

for any two points $z_1, z_2 \in C$. Following Hile if Q is self-commuting in C, and if Q(z) has eigenvalues the less than 1, then the system (1) is called generalized Beltrami system. Solutions of such a system will be called Q-holomorphic vectors. Under the solution of the equation (1) in some domain D we understand so-called regular solution (see [4]) i.e. $w(z) \in L_2(\overline{D})$, whose generalized derivatives $w_{\overline{z}}, w_z$ belong to $L_r(D'), r > 2$, where $D' \subset D$ is an arbitrary closed subset. Equation (1) is to be satisfied almost everywhere in D.

Remark. We say that A and B commute in D if A and B are matrix valued functions defined in D and satisfy the condition

$$A(z_1) B(z_2) = B(z_2) A(z_1)$$
 for all $z_1, z_2 \in D$.

It is well-known, that if $\{Q_{\alpha}\}$ is a commutative collection of complex $n \times n$ matrices then there exists an invertible complex $n \times n$ matrix S such that for each Q_{α}

$$S Q_{\alpha} S^{-1} = \begin{bmatrix} A_{\alpha_1} & 0\\ 0 & \cdot & \\ 0 & \cdot & A_{\alpha_m} \end{bmatrix}$$

and each A_{α_i} has the following form:

$$A_{\alpha_j} = \begin{bmatrix} \lambda_{\alpha_j} & 0 \\ * & \ddots \\ * & \lambda_{\alpha_j} \end{bmatrix}.$$

Each square block matrix A_{α_j} has the same size for all α , but may change with respect to j (the star-denotes possibly nonzero terms). This shows, in particular, that the self-commuting condition is really very strong condition.

The matrix valued function $\Phi(z)$ is a generating solution of the system (1) if it satisfies the following properties ([2]):

(i) $\Phi(z)$ is a C^1 -solution of (1) in C;

(ii) $\Phi(z)$ is self-commuting and commutes with Q in C;

(iii) $\Phi(t) - \Phi(z)$ is invertible for all z, t in $C, z \neq t$;

(iv) $\partial_{\overline{z}} \Phi(z)$ is invertible for all z in C.

We call the matrix

$$V(t,z) = \partial_t \Phi(t) \left[\Phi(t) - \Phi(z) \right]^{-1}$$

the generalized Cauchy kernel for the system (1).

Let now Γ be a union of simple closed non-intersecting Liapunov-smooth curves, bounding finite or infinite domain. If Γ is one closed curve then D^+ denotes the finite domain; if Γ consists of several curves then by D^+ we denote the connected domain the boundary of which is Γ . On these curves the positive direction is chosen such, that when moving to this direction the domain D^+ remains left; the complement of open set $D^+ \cup \Gamma$ in the whole plane denote by D^- .

Assume the vector $\varphi(t) \in L(\Gamma)$ is given and consider the following integral:

$$\Phi(z) = \frac{1}{2\pi i} \int_{\Gamma} V(t, z) \, d_Q \, t \, \varphi(t), \tag{3}$$

where $d_Q t = I dt + Q d\bar{t}$, I is a identity matrix. It is evident, that $\Phi(z)$ is Q-holomorphic vector everywhere outside of Γ , $\Phi(\infty) = 0$. We call the vector $\Phi(z)$ the generalized Cauchy-Lebesgue type integral for the system (1) with the jump line Γ . The boundary values of $\Phi(z)$ on Γ are given by the formulas:

$$\Phi^{\pm} = \pm \frac{1}{2} \varphi(t) + \frac{1}{2\pi i} \int_{\Gamma} V(\tau, t) \, d_Q \, \tau \, \mu(\tau).$$
(4)

The formulas (4) are to be fulfilled almost everywhere on Γ , provided that Φ^{\pm} are angular boundary values of the vector $\Phi(z)$ and the integral in (4) is to be understood in the sense of Cauchy principal value.

Theorem 1. Let $\Phi(z)$ be a Q-holomorphic vector on the plane cut along the Γ , $\Phi(\infty) = 0$. Let $\Phi(z)$ have the finite angular boundary values Φ^+ and Φ^- inside and outside of Γ respectively. For the vector $\Phi(z)$ to be representable by the Cauchy-Lebesgue type integral (3) with the jump line Γ , it is necessary and sufficient that the equality

$$\frac{1}{\pi i} \int_{\Gamma} V(t, t_0) \, d_Q \, t \big[\Phi^+(t) - \Phi^-(t) \big] = \Phi^+(t_0) + \Phi^-(t_0) \tag{5}$$

be fulfilled almost everywhere on Γ (cf. [4]).

(The equality (5) includes the condition $\Phi^+(t) - \Phi^-(t) \in L(\Gamma)$).

We call the generalized Cauchy-Lebesgue type integral (3) the generalized Cauchy-Lebesgue integral in the domain D^+ (in D^-) if $\Phi^+(t) = \varphi(t)$ ($\Phi^-(t) = -\varphi(t)$) almost everywhere on Γ .

From the Theorem 1 it is easy to conclude the following.

Theorem 2. Let $\Phi(z)$ be a *Q*-holomorphic vector in D^+ and $\Phi^+(t) \in L(\Gamma)$ (in D^- , $\Phi(\infty) = 0$ and $\Phi^-(t) \in L(\Gamma)$). For this vector to be representable by the generalized Cauchy-Lebesgue integral in D^+ (in D^-) it is necessary and sufficient that the equality

$$\frac{1}{\pi i} \int_{\Gamma} V(t, t_0) \, d_Q \, t \, \Phi^+(t) = \Phi^+(t_0) \\ \left(\frac{1}{\pi i} \int_{\Gamma} V(t, t_0) \, d_Q \, t \, \Phi^-(t) = -\Phi^-(t_0) \right)$$

be fulfilled almost everywhere on Γ .

Theorem 3. Let $\Phi(z)$ be a Q-holomorphic vector representable by the generalized Cauchy-Lebesgue type integral in D^+ and let $\Phi^+(t) \in L(\Gamma)$. Then $\Phi(z)$ is representable by the generalized Cauchy-Lebesgue integral with respect to its boundary values. The analogous conclusion for the infinite domain D^- in case $\Phi(\infty) = 0$ is also valid.

Introduce now some classes of Q-holomorphic vectors. We say that Q-holomorphic vector $\Phi(z)$ belongs to the class $E_p(D^+, Q) [(E_p(D^-, Q)], p > 1, \text{ if } \Phi(z) \text{ is representable}$ by the generalized Cauchy-Lebesgue type integral with the density from the class $L_p(\Gamma)$. It is easy to deduce from the Theorem 3 that every Q-holomorphic vector from the class $E_p(D^{\pm}, Q)$ is representable by the generalized Cauchy-Lebesgue integral with respect to its angular boundary values.

The following theorem is very important for the investigation of the Riemann-Hilbert type problems. One can prove it almost repeating the arguments of Bojarski [1] (see also [3]).

Theorem 4. Let D be a domain of the complex plane bounded by the union of simple closed Liapunov-smooth curves $\Gamma = \Gamma_0 \cup \Gamma_1 \cup \cdots \cup \Gamma_m$ without common points, $\Gamma_1, \ldots, \Gamma_m$ are situated outside of each other, but inside of Γ_0 (Γ_0 may be missing, then D is infinite domain). Every Q-holomorphic vector of the class $E_p(D, Q)$ admits the following representation

$$\Phi(z) = \frac{1}{\pi i} \int_{\Gamma} V(t,s) \, d_Q \, t \, \mu(t) + iC, \tag{6}$$

where $\mu(t) \in L_p(\Gamma)$ is real vector, C is real constant vector. The vector $\mu(t)$ is defined uniquely to within the constant vector or Γ_j , $j \ge 1$, $\mu(t)$ on Γ_0 and C are defined uniquely by the vector $\Phi(z)$.

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