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NON-PARABOLIC SYSTEMS OF LINEAR DIFFERENTIAL EQUATIONS
IN TWO INDEPENDENT VARIABLES

by

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CHAPTER I.

SYSTEMS OF PARTIAL DIFFERENTIAL EQUATIONS IN FUNCTIONS OF TWO VARIABLES

1. Introduction and summary. Interest in systems of first order, linear partial differential equations for functions of two variables has been concentrated in the past on systems of totally elliptic or of totally hyperbolic character. The greatest amount of attention has gone, of course, to the Cauchy-Riemann equations in the plane or on a manifold. Beyond these, Hilbert has discussed a problem for systems of equations of the form

\[ u_x - v_y = au + bv \]

\[ u_y + v_x = cu + dv \]

\( (u_x = \frac{3u}{x}, \text{ etc.} ) , \) \( a, b, c, d \text{ being sufficiently smooth functions of } x, y, \) in which boundary values of \( u \) are prescribed; his method required solution of certain Dirichlet and Neumann problems for the Laplace equation. Little other work is known to me on boundary problems for elliptic systems of equations in two independent variables. **

* See [1] and also H. A. Hurwitz [1] in which Hilbert's approach is developed in greater detail.

** Petrovski [1] (pp. 23-23) refers to work of Z. Ya. Shapiro and of N. I. Simonov in which Fredholm equations are derived for boundary problems for elliptic systems of equations with constant coefficients. It was not possible, however, to solve these Fredholm equations for bounded domains.
Hyperbolic systems recently have been extensively discussed particularly with reference to the Cauchy problems*. Systems of equations of mixed type appear to have drawn almost no attention except in a paper of T. Carleman [1] on the uniqueness of the Cauchy problem.

In the present paper, aspects of general elliptic systems of linear equations are discussed, and a beginning is also attempted of the development of a general theory of systems of mixed type. The attack stems from a well-known theorem about matrices by use of which any system of first-order, linear, partial differential equations in two variables can be decomposed, after linear transformations of the dependent variables and linear recombination of the equations, into subsystems of a small number of sharply distinguished "canonical" types**.

* See L. O. Friedrichs [1], Courant and Leopold [1], and the bibliography presented in Friedrichs' article.

** W. A. Hurwitz and T. Carleman also have used such decompositions in the papers cited.
The methods of the present paper are based on this canonical decomposition. They are greatly aided by the fact that any solution of a canonical system of equations can be expressed as a hypercomplex number, an element of a commutative, associative algebra. * Chapter I is devoted primarily to these matters **.

The second chapter is concerned chiefly with canonical elliptic systems of equations which may be assumed, after a change of independent variables, to be of the form

\[
\frac{u^p}{x} - \frac{v^p}{y} + xu^{p+1} + bu^{p+2} + cv^{p+2} - dv^{p+3} = f^p \quad (p = 1, \ldots, n-1)
\]

\[
\frac{v^p}{y} - \frac{u^p}{x} + xu^{p+1} + cu^{p+2} + du^{p+3} + dv^{p+4} = g^p
\]

\[
\frac{u^p}{x} - \frac{v^p}{y} = f^p
\]

\[
\frac{v^p}{y} + \frac{u^p}{x} = g^p
\]

---

* Hypercomplex numbers have previously been used in the theory of partial differential equations for various purposes. For their application to important kinds of systems of equations with several independent variables, see the bibliography in H. G. Hefeli's paper [1]. Their use in generalizing the concepts of derivative and analyticity is discussed, and an extensive bibliography on this subject is presented, by J. A. Ward [1]. J. B. Dias [1] has employed hypercomplex numbers to study partial differential equations in one function of two variables when the characteristic determinant is a power of a positive definite quadratic form.

** The first chapter includes also a discussion of the changes in classification affected by various methods of reduction of an equation of higher order in one unknown function to a system of equations of first order in several dependent variables.
where \( a, b, c, d, f, g \) are sufficiently regular functions of \( x, y \). Integral representations, analogous to Cauchy’s formula, are derived for solutions of such systems of equations; the solutions of the homogeneous equations are represented in terms of arbitrary analytic functions.*

The chapter is concluded with an extension of a well-known theorem of T. Carleman [1] on the uniqueness of solutions of Cauchy problems for systems of mixed hyperbolic and elliptic type.

Chapter III begins with a discussion of boundary problems for elliptic systems of equations. A minimum-maximum principle is stated for solutions of elliptic systems of the form

\[
\begin{align*}
&u_x + au_y - bv_y = 0 \\
&v_x + av_y + bv_y = 0,
\end{align*}
\]

\( a \) and \( b \) being continuous functions of \( x, y \); from this follows a uniqueness theorem for certain boundary problems for canonical elliptic systems of equations. The existence of solutions of suitable boundary problems for canonical elliptic systems of equations then is discussed with the aid of the ideas developed by E. E. Levi [1, 2] and G. Giraud [3] in their studies of elliptic equations of second order in one unknown function. The paper ends with a theorem on the existence of a solution of a mixed boundary- and initial-value problem for systems of mixed hyperbolic and elliptic type.

* In analogy with the well-known representation of a biharmonic function as \( uu + vv \), \( u \) and \( v \) being arbitrary harmonic functions.
2. Classification of differential forms. Let

\[ L_2(x, y)u \equiv \left( \sum_{\lambda} a_\lambda \frac{\partial^n}{\partial x^n} + \sum_{\beta} b_\beta \frac{\partial^n}{\partial x^n} \right) u \]

be a linear differential form. Its principal part, defined as the sum of the terms of highest order is

\[ P_2(x, y)u \equiv \sum_{\lambda} a_\lambda \frac{\partial^n}{\partial x^n} \]

\[ P(\lambda, \mu) \] is called the characteristic polynomial of the form.

Such a form is classified according to the factors of its characteristic polynomial which are irreducible in the real field. If these factors are all quadratic in \( \lambda, \mu \), the differential form is called \textit{elliptic}; if the factors are all linear and no two proportional, the form is \textit{hyperbolic}; if they are linear and all multiple, it is \textit{parabolic}; otherwise, the form is of \textit{mixed} type. An equation \( L_2u = f(x, y) \) is said to be of the type of the form \( L_2u \).

A somewhat analogous classification of systems of linear first-order expressions

\[ L_iu = \sum_{a, j} \left( a_{i,j} \frac{\partial}{\partial x} + b_{i,j} \frac{\partial}{\partial y} + c_{i,j} \right) u \quad (i = 1, \ldots, n) \]

is based upon the characteristic matrix

\[ M(\lambda, \mu) = \left( \begin{array}{cc} a_{i,j} & b_{i,j} \\ \lambda & \mu \end{array} \right) \]

which, in the region of the \( xy \)-plane considered, will always be assumed not to have identically vanishing determinant. Thus, it may be further assumed, at least after a rotation in the \( xy \)-plane, that \( a = (a_{i,j}) \) is non-singular.*

* For if \( \det a = 0 \), with \( a^2 + a^2 = 1 \), we may set
\[ x' = dx + \rho y, \quad y' = -\rho x + dy. \]

The new characteristic matrix is \( (a'_{i,j} x' + b'_{i,j} y') \) with \( \det (a'_{i,j}) \neq 0 \) or \( \det (a a_{i,j} + \rho b_{i,j}) \neq 0 \).
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The system $L_1u$ is then called elliptic, if the elementary divisors of $a^{-1} N (\gamma_i, v^i) = (\beta_i I - b^i) (b^i = a^{-1} (b_{ij}))$ are all complex-valued, hyperbolic if they are all real-valued and simple, parabolic, if all the elementary divisors are real-valued and multiple, or mixed type otherwise. The determinant of the characteristic matrix is called the characteristic determinant and is in some ways analogous to the characteristic polynomial of a linear differential form in one unknown function. Thus, a system of forms is elliptic, if, and only if, the irreducible factors of the characteristic determinant are quadratic. For a system to be hyperbolic, it is sufficient, but not necessary, that the factors be all linear and no two proportional; and for it to be parabolic, it is necessary, but not sufficient, that the factors of the characteristic determinant be linear and multiple.

A system of equations $L_1u = f_1$ is said to be of the type of the system of forms $L_1u$.

It is well-known that the classification of a linear form is unchanged by non-singular coordinate transformations. The classification of a system of first-order forms is invariant to these and also to linear transformations of the dependent variables, and to linear recombinations of the forms composing the system, assuming the transformations in each case to be non-singular.

The significance of this scheme of classification is most clearly revealed, perhaps, in such a system of linear expressions as

\[ (2.1) \quad f(u) = u_x + bu_y \]

---

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\[
\begin{pmatrix}
\vdots \\
\vdots \\
\vdots \\
\vdots \\
\end{pmatrix}
\]

where \( u \) is an nxl matrix, \( u \) of the dependent variables, and \( b \) is an nxm matrix having the Jordan form. Thus, \( b \) is the direct sum:

\[
b = \begin{pmatrix}
b_1 \\
b_2 \\
\vdots \\
b_s \\
\end{pmatrix}
\]

of submatrices of the type

\[
b_k = \begin{pmatrix}
s_k(x,y) \\
\vdots \\
\vdots \\
s_k(x,y) \\
\end{pmatrix}
\]

where the \( s_k(x,y) \), which will be assumed to be continuous in a domain \( R \) of the xy-plane, may be either real-valued or complex-valued (non-real) in \( R \). Let \( r_i \) be the order of the matrix \( b_i \) and let

\[
y^k = \begin{pmatrix}
x_1^{r_1} \ldots x_{k+1} \\
x_1^{r_1} \ldots x_{k+1} \\
\vdots \\
x_1^{r_1} \ldots x_{k+1} \\
\end{pmatrix}
\]

The given system of expressions can be then written as

\[
(2.2) \quad u^k = u_x^k + b_k u_y^k \quad (k = 1, \ldots, s).
\]
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We may, in general, assume the elements of \( \mathbf{U}^k \) to be real-valued, if \( z_k \) is real-valued, complex-valued, if \( z_k \) is complex-valued. In the latter case, we set \( z_k = a + i b \), \( a = z_k \), \( b = i z_k \), and \( r_{k+1} = r_k \), the system of forms (2.2) has the components

\[
\begin{align*}
L^m(V_x W) &= v_x^m + a v_x^{m+1} + v_x^m + v_x^{m+1} \\
L^m(V_y W) &= v_y^m + b v_y^{m+1} + v_y^m + v_y^{m+1} \\
L^r(V_x W) &= v_x^r + a v_x^{r+1} + v_x^r + v_x^{r+1} \\
L^r(V_y W) &= v_y^r + b v_y^{r+1} + v_y^r + v_y^{r+1}
\end{align*}
\]

where \( v = \{ v_1, \ldots, v_r \} \), \( W = \{ w_1, \ldots, w_r \} \).

Separating real and imaginary parts, we have, equivalently, the system

\[
\begin{align*}
L^m(V_x W) &= v_x^m + s a v_x^{m+1} + s v_x^m + s v_x^{m+1} \\
L^m(V_y W) &= v_y^m + s b v_y^{m+1} + s v_y^m + s v_y^{m+1} \\
L^r(V_x W) &= v_x^r + s a v_x^{r+1} + s v_x^r + s v_x^{r+1} \\
L^r(V_y W) &= v_y^r + s b v_y^{r+1} + s v_y^r + s v_y^{r+1}
\end{align*}
\]

which we shall call the canonical elliptic form. To this form can be reduced any system of expressions \( Lu = a u_x + b u_y \) (a non-singular) such that the 2r-rowed matrix \( a^{-1} b \) has r-fold non-real-valued characteristic roots. For letting \( p \) be the matrix such that \( b = p^{-1} (a^{-1} b) p \) is of the Jordan normal form, and introducing new dependent variables by \( v = p^{-1} u \), we see that \( L' v = p^{-1} a^{-1} L(p v) \ldots p^{-1} p_{x'} v \ldots p^{-1} a^{-1} b p_{y'} v = v_x + b v_y \), which is of the form (2.1).

One of the \( s \) systems of forms of (2.1), say the \( j \)-th, for which \( z_j(x,y) \) is real-valued has the components
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\[(2.1) \quad L^{j=0} (u^j) = \sum u_x^m + \sum u_y^m + u_{xy}^{m+1} \quad (m = r_1 + \ldots + r_j + 1, \quad r_1 \ldots r_j \neq 0, \quad r_1 \ldots r_j \neq 1) \]

\[L^{j=1} (u^j) = u_t + \sum u_x^t \quad (t = r_1 + \ldots + r_j + 1)\]

Such a system will be called the canonical parabolic form, if \(r_{j+1} > 1\), the canonical hyperbolic form, if \(r_{j+1} = 1\). Any system of expressions \(L = A_x + B_y\) (A non-singular) such that the \(r\)-rowed \((r > 1)\) matrix \(A^{-1}B\) has one \(r\)-fold real-valued characteristic root can be reduced to the canonical parabolic form by the means that were used for systems of elliptic type.

In similar fashion, any system of expressions \(L = A_x + B_y\) of mixed type can be reduced to an equivalent system of the type of \(L\) in (2.1), which will be called the canonical form of the system. A system of equations \(L = f(x, y, u)\) will be said to be in canonical form, if the system of expressions \(L\) is in canonical form.

3. Reduction of equations of higher order to systems of equations of first order. As will become evident, the theory of systems of first-order equations in \(n\) unknown functions is closely related to the theory of \(n\)-th order equations in one function. An exact equivalence between the two, such as exists in the theory of ordinary differential equations, is lacking, however, as can be seen from the following examples: to solve the hyperbolic equation \(a_{xx} + 2b_{xy} + c_{yy} = f(a, b, c, f\) constants satisfying \(ac - b^2 < 0\) prescribing \(u(0, y) = A(y), \quad u_x(0, y) = B\) where \(A\) and \(B\) are required, say, to have continuous second derivatives.
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This specific problem is, indeed, equivalent to a problem for a system of first-order equations, to that, namely, of solving

\[ \begin{align*}
U_x &= V_0, \quad V_y - W_x = 0, \quad aV_x + 2bV_y + cW_y = 0
\end{align*} \]

prescribing

\[ U(0, y) = A(y), \quad V(0, y) = B(y), \quad W(0, y) = \frac{dA(y)}{dy}. \]

Unique solutions \( u(x, y) \) of the first, and \( U(x, y) \), \( V(x, y) \), \( W(x, y) \) of the second problem exist, and \( u(x, y) = U(x, y) \). The given second-order equation by itself is, however, not equivalent to the system, for if \( W(0, y) \) be prescribed, say, as \( \frac{dA}{dy} + C(y) \), then \( U \) fails not only to coincide with \( u \) but even to satisfy the same differential equation.

Computation shows, in fact, that \( aU_{xx} + 2bU_{xy} + cU_{yy} = f - cU^2(y) \).

In the foregoing example, there is a unique partial differential equation, namely, \( aU_{xxx} + 2bU_{xxy} + cU_{xyy} = 0 \), which \( U \) must satisfy. It can, however, be shown that this situation is exceptional: in general, each unknown function in a system of first-order equations satisfies simultaneously more than one equation of higher order.

Thus, the theory of equations in one function does not include the theory of systems of equations in several functions.

A specific equation in one dependent variable, say

\[
(3.1) \sum_{p+q \leq n} a_{pq} \frac{\partial^p u}{\partial x^p \partial y^q} + \sum_{0 \leq p+q \leq m} b_{pq} \frac{\partial^p u}{\partial x^p \partial y^q} = f,
\]

the coefficients \(a_{pq}, b_{pq}, f\) being assumed to be continuous functions of \(x, y\), can always be reduced to a system of first order equations in the sense that any solution of (3.1) furnishes a solution of the system. In general, such a reduction can be accomplished in a variety of ways with correspondingly different effects upon the classification of the resulting system. We may, for instance, introduce new functions \(v^{ij}\) through the equations

\[
\begin{align*}
\nu_x &= \nu^1 = 0, \quad \nu_y = \nu^2 = 0, \\
\nu_x^0 &= \nu_y^2 = \nu_y^1 = 0, \\
\nu_x^1 &= \nu_y^2 = \nu_y^1 = 0, \\
\nu_x^2 &= \nu_y^2 = \nu_y^1 = 0, \\
\nu_x^3 &= \nu_y^2 = \nu_y^1 = 0,
\end{align*}
\]

After the imposition of proper initial conditions, say

\[
v^{rs}(0,y) = \frac{d^s}{dy^s} \left( \frac{\partial^r u(x,y)}{\partial x^r} \bigg|_{x=0} \right),
\]
we would have \( v^{rs} = \frac{\partial}{\partial x} \frac{\partial}{\partial y} u \). Hence, any solution of (3.1)

furnishes a solution of the system consisting of the equations (3.2) together with

(3.3) \[ \sum_{n=0}^{r-1} a_{r} v_{x}^{n+1} + a_{m} v_{y}^{m-1} + \sum_{o \leq p + q \leq m} b_{pq} v^{pq} = f. \]

For this system, the characteristic matrix, its columns arranged as labelled, is

\[
\begin{pmatrix}
\lambda & \lambda & \lambda & \lambda & \lambda & \lambda & \lambda & \lambda \\
-\mu & \lambda & -\mu & \lambda & -\mu & \lambda & -\mu & \lambda \\
\vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\
a_{s} \lambda & a_{s} \lambda & a_{s} \lambda & \lambda & (a_{s} \lambda + a_{s} \mu) & \lambda & \lambda & \lambda \\
\end{pmatrix}
\]
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Hence the characteristic determinant of the system is the product of the determinant

\[
\begin{vmatrix}
-\mu & \lambda \\
-\mu & \lambda \\
\end{vmatrix}
\]

by a power of \( \lambda \), the power being equal to the total number of functions \( r_s \) \((0 \leq r + s \leq m-1)\), namely to \( m(m+1)/2 \). Hence, by a well-known result of determinant theory, the characteristic determinant for the system is equal to \( -\lambda^{m(m+1)/2} P(\lambda, \mu) \), where \( P(\lambda, \mu) = \sum_{s=0}^{m} A_s \lambda^{m-s} \mu^s \) is the characteristic polynomial for the original equation. We note also that the elementary divisors corresponding to the \( \frac{m(m+1)}{2} \)-fold factor \( \lambda \) are simple, and it follows, in particular, that a hyperbolic equation can in the sense considered be reduced to a hyperbolic system. **

By other methods, elliptic equations can be reduced to elliptic systems. Any solution, for example, of the second-order equation

\[ a_{xx} + b_{xy} + c_{yx} + d_{xx} + e_{yy} + f = g, \]

the coefficients being functions of \( x, y \), furnishes a solution of the

* See, for example, A. A. Albert, pp. 80-81 for a simple proof by induction.

** This method of reduction is essentially that employed in Courant-Hilbert [1] Vol. 2, pp. 145-6 in connection with second-order equations in several variables.
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system

\[
\begin{align*}
    u_0^0 - v_1^0 &= u_{10}^0 \\
    u_0^0 + v_{-1}^0 &= u_{01}^0 \\
    u_{10}^0 - u_{01}^0 &= 0 \\
    u_{10}^1 + b u_{01}^1 + e u_{01}^0 + d u_{10}^1 + e u_{01}^1 + f u &= g,
\end{align*}
\]

in which to see this we need merely identify \( u^0 \) with \( u \) and \( v \) with zero.

To deal with an \( n \)-th-order equation of form (1.1), let us consider the system \( S \) consisting of the sets of equations \( S^0, \ldots, S^m \) defined as follows:

\[
\begin{align*}
    S^0: &\quad u_0^0 - v_1^0 = u_{10}^0 \\
    S^1: &\quad u_0^1 - v_{-1}^1 = u_{01}^1 \\
    S^2: &\quad u_{10}^1 - v_{01}^1 = u_{10}^1 - v_{01}^1 = 0 \\
    S^3: &\quad u_{10}^2 - v_{01}^2 = u_{10}^2, \quad u_{01}^2 - v_{10}^2 = u_{01}^2, \quad u_{10}^3 - v_{01}^3 = u_{10}^3
\end{align*}
\]
Let us observe at the outset that a solution \( u \) of (2.1) leads to a solution of this system \( S \) through setting \( u^{00} = u, \nu^{1} = 0 \).

All that remains is to show then that the number of real characteristic values is not greater for the characteristic determinant of the system than for the characteristic polynomial of the equation (2.1). To this effect, we note first that the characteristic matrix of the system \( S \) is the direct sum of the characteristic matrices for the subsystems \( S^i \), and, hence, that the characteristic determinant for \( S \) is the product of the characteristic determinants \( M^i \) of the \( S^i \). With columns arranged as labelled, \( M^i = \ldots \)
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for even \( i < m \), and \( M^i = \)

for odd \( i < m \). It follows by induction that \( M^i = (\lambda^\pm \mu^\pm)^{i+1} \) for \( i < m \). Since, as noted above,

the characteristic polynomial of the equation (2.1), it follows that the characteristic determinant of the system \( S \) is

\[(\lambda^\pm + \mu^\pm)^{m(m+1)/2} P(\lambda, \mu).\]
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As with the first method of reduction of a higher-order equation to a first-order system, the system, in general, possesses solutions which do not correspond to any solution of the original equation; the system and the equation are not equivalent. Just as a Cauchy problem for a hyperbolic equation is equivalent, however, to a suitable Cauchy problem for the corresponding hyperbolic system, so is a certain boundary problem for an elliptic equation equivalent to a suitable boundary problem for the corresponding elliptic system. Let us consider, for illustration, the second-order equation

\[ au_{xx} + bu_{xy} + cu_{yy} + du_x + eu_y + fu = g \]

and its corresponding system as given on p. 14. For the equation, we prescribe \( u = \bar{u}, \) for the system, \( u^{00} = \bar{u}, v = 0 \) on the boundary. Since, by virtue of the third equation of the system, \( v \) is harmonic, we have \( v \equiv 0, \) and the equivalence follows.

Similar considerations apply to higher-order equations, but these will not be developed here.

There is a third method of reduction of an equation to a first-order system which is probably more useful than the preceding ones when it can be employed. It applies to homogeneous equations with constant coefficients in which only highest-order derivatives of the unknown function appear, and the characteristic determinant of the system it produces is equal to the characteristic polynomial of the given equation. We give the method for an equation of even order, which may be

\[ \star \]

It will be recognized that this boundary problem for the system is not a usual one. Ordinarily, one function from each of the pairs \( u^{00}, v \) and \( u^{10}, u^{01} \) would be prescribed.
written as
\[(3.4) \quad \prod_{i=1}^{n} \left( \frac{\partial^2}{\partial x^2} + 2b_i \frac{\partial}{\partial x} + a_i \frac{\partial^2}{\partial y^2} \right) u = 0, \]
the \(a_i, b_i, c_i\) being constants. We shall show there exist functions \(u^1, v^1 (i = 1, ..., n)\) with \(u = u^1\) satisfying the system
\[(3.5) \quad E_1(u^1, v^1, u^2) \equiv a_1 u^1_x + b_1 u^1_y - v^1_y + u^2_y = 0 \]
\(E_2(u^2, v^2, u^3) \equiv b_1 u^2_x + a_1 u^2_y + v^2_y = 0 \)
\(E_3(u^2, v^2, u^3) \equiv a_2 u^2_x + b_2 u^2_y - v^3_y + u^3_y = 0 \)
\(E_4(u^2, v^2, v^3) \equiv b_2 u^2_x + a_2 u^2_y + v^3_y = 0 \)
\(E_{n-1}(u^{n-1}, v^{n-1}, u^n) \equiv a_{n-1} u^{n-1}_x + b_{n-1} u^{n-1}_y - v^{n-1}_y + u^n_y = 0 \)
\(E_n(u^n, v^n) \equiv a_n u^n_x + b_n u^n_y - v^n_y = 0 \)
\(E_n(u^n, v^n) \equiv b_n u^n_x + a_n u^n_y + v^n_y = 0.\)
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First, the characteristic matrix is

<table>
<thead>
<tr>
<th>( u^1 )</th>
<th>( v^1 )</th>
<th>( u^2 )</th>
<th>( v^2 )</th>
<th>( u^3 )</th>
<th>( v^3 )</th>
<th>...</th>
<th>( u^{n-1} )</th>
<th>( v^{n-1} )</th>
<th>( u^n )</th>
<th>( v^n )</th>
</tr>
</thead>
<tbody>
<tr>
<td>( a_1 \lambda + b_1 \mu - \mu )</td>
<td>( \mu )</td>
<td>0</td>
<td>...</td>
<td>0</td>
<td>0</td>
<td>( a_2 \lambda + b_2 \mu - \mu )</td>
<td>0</td>
<td>...</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>( b_2 \lambda + c_2 \mu )</td>
<td>( \lambda )</td>
<td>0</td>
<td>( \mu )</td>
<td>...</td>
<td>0</td>
<td>( a_3 \lambda + b_3 \mu - \mu )</td>
<td>0</td>
<td>...</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>...</td>
<td>...</td>
<td>...</td>
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</tr>
<tr>
<td>( a_{n-1} \lambda + b_{n-1} \mu - \mu )</td>
<td>0</td>
<td>...</td>
<td>0</td>
<td>0</td>
<td>( a_n \lambda + b_n \mu - \mu )</td>
<td>0</td>
<td>...</td>
<td>0</td>
<td>0</td>
<td></td>
</tr>
<tr>
<td>( b_n \lambda + c_n \mu )</td>
<td>( \lambda )</td>
<td>0</td>
<td>( \mu )</td>
<td>...</td>
<td>0</td>
<td>( a_{n+1} \lambda + b_{n+1} \mu - \mu )</td>
<td>0</td>
<td>...</td>
<td>0</td>
<td>0</td>
</tr>
</tbody>
</table>

and the characteristic determinant, therefore

\[
\prod_{i=1}^{n} \begin{vmatrix}
-1 & \xi
\end{vmatrix}
= \prod_{i=1}^{n} \left( a_1 \lambda + b_1 \mu - \mu \right) + \xi (a_2 \lambda + b_2 \mu - \mu) + \xi^2 (a_3 \lambda + b_3 \mu - \mu) + \cdots + \xi^{n-1} (a_n \lambda + b_n \mu - \mu).
\]

Secondly, if \((u^1, \ldots, v^n)\) is a solution of this system, then \(u^1, \ldots, v^n\) individually must also satisfy the original equation for \(u_i\) in particular, \(A_1 A_2 \cdots A_n u_1 = 0\), and \(A_1 \cdots A_n v_1 = 0\), where \(A_i = a_i \frac{\partial^2 u}{\partial x^2} + 2b \frac{\partial^2 u}{\partial x \partial y} + a_1 \frac{\partial^2 u}{\partial y^2}\).

To prove this, we first note that from

\[
\frac{\partial}{\partial x} E_n + \frac{\partial}{\partial y} F_n = 0 \quad \text{and} \quad (b_n \frac{\partial}{\partial x} + a_n \frac{\partial}{\partial y}) E_n - (a_n \frac{\partial}{\partial x} + b_n \frac{\partial}{\partial y}) F_n = 0.
\]

\(F_n = 0\) follows \(A_n u^n = 0\) and \(A_n v^n = 0\). Let us now assume for induction that \(A_1 \cdots A_n u^{i+1} = 0\) and \(A_1 \cdots A_n v^{i+1} = 0\) for \(i < n\).
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From $E_1 = 0$, $F_1 = 0$ we have $A_1 u_1^{i+1} + u_1^{i+1} + v_1^{i+1} = 0$, and

$$A_1 v_1^{i+1} = (b_1 \frac{\partial}{\partial x} + c_1 \frac{\partial}{\partial y}) u_1^{i+1} + (a_1 \frac{\partial}{\partial x} + b_1 \frac{\partial}{\partial y}) v_1^{i+1} = 0,$$

and applying to each of these equations the operator $A_1 \ldots A_n$ gives us, in view of the induction assumption, $A_1 \ldots A_n u_1^{i+1} = A_1 \ldots A_n v_1^{i+1} = 0$. Thus, in particular, $A_1 \ldots A_n u_1^{i} = 0$.

Finally, we must show that if $u_1^{i}$ is any solution of the equation (3.1), there exist functions $u_1^{i}$, $v_1^{i}$ satisfying the system (2.5). For this, we shall apply a rather special result on the compatibility of simultaneous partial differential equations as formulated in

**Lemma 3.1.** Let $A_n = \sum_{i+j=m} a_{ij} \frac{\partial^m}{\partial x^i \partial y^j}$, $B_n = \sum_{i+j=m} b_{ij} \frac{\partial^m}{\partial x^i \partial y^j}$, $D_x = \frac{\partial}{\partial x}$, $D_y = \frac{\partial}{\partial y}$.

where the $a_{00}, \ldots, b_{m0}$ are constants. Let $f(x,y)$, $g(x,y)$ be of class $C^{(m)}$ in a convex domain $R$. Then there exists a function $u(x,y)$ of class $C^{(2m)}$ in $R$ satisfying the simultaneous equations $A_n u = f$, $B_n u = g$, if and only if the relation of compatibility

$$A_n g - B_n f = 0$$

is satisfied.

**Proof:** The necessity of the compatibility condition is obvious.

In proving the condition is sufficient, we may suppose not every $a_{ij}$ is proportional to the corresponding $b_{ij}$. We may then, further, suppose
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\[ a_{mn}^2 b_{mn} \neq a_{no}^2 b_{no} \] and hence, that \( a_{om} = 0, b_{no} = 0 \).

It is thus sufficient to prove the lemma for equations of the form

\[ A_{m-1} \Delta u = f, B_{m-1} \nabla u = g, \]

where \( A_{m-1}, B_{m-1} \) are any homogeneous polynomials in \( \Delta u, \nabla u \) with constant coefficients and of degree \( m-1 \). We observe first that the lemma is correct for \( m = 1 \). If it holds for \( m = 1 \) a function \( v \) of class \( C^2 \) exists if and only if satisfying the equations \( A_{m-1} \Delta v - B_{m-1} \nabla v = 0 \). Supposing \( v \) to exist, define

\[ u = \int \int v(\xi, \eta) \, d\xi \, d\eta. \]

* In the contrary case, a suitable affine transformation

\[ x = ax + by, y = cx + dy (adbc \neq 0) \]

results in

\[ A_n = \sum_{i+j=m} a_{ij} (a^i x + b^i y)^i (c^i x + d^i y)^j = \sum_{i+j=m} a_{ij} a^i b^j n^a_i n^b_j + \cdots + \sum_{i+j=m} a_{ij} c^i d^j n^c_i n^d_j, \]

\[ B_n = \sum_{i+j=m} b_{ij} a^i b^j n^a_i n^b_j + \cdots + \sum_{i+j=m} b_{ij} c^i d^j n^c_i n^d_j; \]

two new operators in which the coefficients of \( n^a_i \) are not proportional to the coefficients of \( n^b_i \).

** For if the lemma is true in this case, it holds in general. Assuming

\[ a_{on} b_{on} \neq a_{no} b_{no} \]

there exist constants \( A_i, B_i, g_i, s \) such that \( A_i A_n + B_i B_n = A_i^i \) and \( S A_i + S B_i = B_i^i \), where the coefficients of \( n^a_i \) in \( A_i \) and that of \( n^b_i \) in \( B_i \) are zero. The equations \( A_n u = f, B_n u = g \) are equivalent to \( A_i^i u = f^i, B_i^i u = g^i \), where \( f^i = A_i f + B_i g, g^i = f^i + S g \).

Since there exist constants \( a, b, c, d \) such that

\[ A_n = a A_i^i + b B_i^i, B_n = c A_i^i + d B_i^i, f^i = a f^i + b g^i, g^i = c f^i + d g^i, \]

the condition \( A_n g - B_n f = 0 \) is readily seen to be equivalent with the condition \( A_i^i g^i - B_i^i f^i = 0 \).
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assuming the origin to be an interior point of the domain $\mathcal{R}$. It follows that
\[ \frac{A_{m-1}}{A_m} D_U - x = 0, \quad \text{and} \quad D_C \left( B_{m-1} D_U - q \right) = 0, \quad \text{or} \quad A_{m-1} D_U = f = p(x), \]
\[ B_{m-1} D_U - q = q(y). \]
Let $P(x)$, $Q(y)$ be any solutions of the ordinary differential equations:
\[ A_{m-1} D_P(x) = p(x), \quad B_{m-1} D_Q(y) = q(y), \]
resp. It follows that the function $u = U(x,y) - P(x) - Q(y)$ is a solution of the two equations
\[ A_{m-1} D_u = f, \quad B_{m-1} D_u = g, \]
as desired.

It is convenient, before applying the lemma, to introduce the symbols $L_1 = a_1 D_x + b_1 D_y$, $M_1 = b_1 D_x + c_1 D_y$; the equations of the system, in this notation, being
\[
F_1(x, y, u, v, u_x, v_x, u_y, v_y) = L_1 u - D_y v = p(x, y, u, v) \\
F_2(x, y, u, v, u_x, v_x, u_y, v_y) = M_1 u - D_y v = q(x, y, u, v),
\]
and
\[
G_1(u, v, u_x, v_x, u_y, v_y) = L_1 u_x - D_y v_x = 0 \\
G_2(u, v, u_x, v_x, u_y, v_y) = M_1 u_x - D_y v_x = 0.
\]

Given $u^1$ as a solution of (3,4), we shall show how $v^1$ and, successively, $v^2, v^3, ..., v^n, v^r$ may be determined. With the notation
\[
G_1(u, v, u_x, v_x, u_y, v_y) = L_1 u_x - D_y v_x = p_1 u + q_1 v \\
G_2(u, v, u_x, v_x, u_y, v_y) = M_1 u_x - D_y v_x = p_2 u + q_2 v \\
G_3(u, v, u_x, v_x, u_y, v_y) = L_2 u_x - D_y v_x = p_3 u + q_3 v \\
G_4(u, v, u_x, v_x, u_y, v_y) = M_2 u_x - D_y v_x = p_4 u + q_4 v,
\]
and
\[
G_1(u, v, u_x, v_x, u_y, v_y) = L_1 u_x - D_y v_x = 0 \\
G_2(u, v, u_x, v_x, u_y, v_y) = M_1 u_x - D_y v_x = 0.
\]

---------

G_1(u, v, u_x, v_x, u_y, v_y) = L_1 u_x - D_y v_x = p_1 u + q_1 v \\
G_2(u, v, u_x, v_x, u_y, v_y) = M_1 u_x - D_y v_x = p_2 u + q_2 v,
\]

---------

G_1(u, v, u_x, v_x, u_y, v_y) = L_1 u_x - D_y v_x = 0 \\
G_2(u, v, u_x, v_x, u_y, v_y) = M_1 u_x - D_y v_x = 0.
\]
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\[ q_n(u,v) \equiv I_n, \quad R_n(u,v) \equiv R_n \]

we introduce \( v^1 \) as any function satisfying the equations

\[ q_n (u^1, v^1) = 0, \quad R_n (u^1, v^1) = 0. \]

It must be shown, of course, that these equations are compatible, that is, that \( (p_n q_n - R_n q_n) u^1 = 0 \). To do so, we note first that

\[ p_1 q_1 = D_y L_1 + D_x L_1 = \Lambda_1. \]

For induction, we assume

\[ p_{j-1} q_{j-1} = \Lambda_1 \Lambda_2 \cdots \Lambda_{j-1} (j > 1). \]

Now

\[ p_j u + q_j v = L_j (p_{j-1} u + q_{j-1} v) - D_y (r_{j-1} u + s_{j-1} v), \]
\[ r_j u + s_j v = L_j (p_{j-1} u + q_{j-1} v) + D_x (r_{j-1} u + s_{j-1} v), \]

whence

\[ p_j = L_j p_{j-1} - D_y r_{j-1}, \quad q_j = L_j q_{j-1} - D_y s_{j-1}, \quad r_j = L_j r_{j-1} + D_x r_{j-1} \equiv \Lambda_1 q_{j-1} + \Lambda_2 r_{j-1} + \cdots \]

and

\[ p_j q_j - q_j r_j = (L_j q_j + D_y r_j) (p_{j-1} q_{j-1} - q_{j-1} r_{j-1}) = \Lambda_1 \Lambda_2 \cdots \Lambda_j \]

by the induction hypothesis. It follows, then that \( (p_n q_n - R_n q_n) u^1 = \Lambda_1 \cdots \Lambda_n u^1 = 0 \),

which establishes the compatibility of the two equations by which we determine \( v^1 \).
Defining
\[ u^2(x,y) = - \int_a^b q_1(u^1(x,y_1), v^1(x,y_1)) \, dx_1, \]
\[ v^2(x,y) = - \int_a^b w_1(u^1(x,y_1), v^1(x,y_1)) \, dx_1, \]
\[ u^{1+i}(x,y) = (-1)^i \int_a^b \int_a^{y_1} \cdots \int_a^{y_{i-1}} q_2(u^1(x,y_1), v^1(x,y_1)) \, dx_1 \, dx_2 \cdots \, dx_i, \]
\[ v^{1+i}(x,y) = (-1)^i \int_a^b \int_a^{y_1} \cdots \int_a^{y_{i-1}} w_2(u^1(x,y_1), v^1(x,y_1)) \, dx_1 \, dx_2 \cdots \, dx_i, \]
\[ \quad (i = 2, \ldots, n - 1), \]
we see at once that \( E_1(u^1, v^1, u^2) = 0, E_1(u^1, v^1, v^2) = 0, \)
\[ D_y^{-1} F_2(u^1, v^1, u^{1+i}) = (-1)^{i-1} (L_2 a_{i-1} - D_y B_{i-1}) + (-1)^i a_2 = 0, \]
and similarly, \( D_y^{-1} F_2(u^1, v^1, v^{1+i}) = 0, (i < i < n), \)
and \( D_y^{-1} E_1(u^2, v^2) = -(L_2 a_{n-1} - D_y B_{n-1}) = a_n = 0, D_y^{-1} E_1(u^n, v^n) = 0. \)
Thus,
\[ F_2(u^1, v^1, u^{1+i}) = \sum_{i=0}^{i-2} y^i x_{1k}(x), \quad F_2(u^1, v^1, v^{1+i}) = \sum_{i=0}^{i-2} y^i z_{1k}(x). \]
Finally, let \( x_{1k}(x), z_{1k}(x) \) be such as to satisfy the system of ordinary differential equations obtained from
\[ F_1(\sum_{i=0}^{i-2} y^i x_{1k}(x), \sum_{i=0}^{i-2} y^i z_{1k}(x), 0) = \sum_{i=0}^{i-2} \frac{1}{y^i} x_{1k}(x) y^k, \]
\[ F_1(\sum_{i=0}^{i-2} y^i x_{1k}(x), \sum_{i=0}^{i-2} y^i z_{1k}(x), 0) = \sum_{i=0}^{i-2} \frac{1}{y^i} z_{1k}(x) y^k. \]
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upon equating coefficients of the same powers of $y$. Then

$$u^i = u^i - \sum_{k=0}^{1-2} y^k F_{1k}(x), \quad \dot{v}^i = \dot{v}^i - \sum_{k=0}^{1-2} y^k F_{0k}(x) \quad \text{ satisfy}$$

$$E_i(u^i, \dot{v}^i, u^{i+1}) = 0, \quad P_i(u^i, \dot{v}^i, u^{i+1}) = 0, \quad \text{as desired.}$$

4. Algebraic properties of solutions of systems of first-order equations. The special character of the canonical forms of systems of first-order linear equations for functions of two variables has far-reaching formal consequences. We consider, first, the canonical elliptic form of (2.3), an operator matrix representation of which is

$$\begin{pmatrix}
1^1(V, W) \\
M^1(V, W) \\
L^2(V, W) \\
M^2(V, W) \\
\vdots \\
L^F(V, W) \\
M^F(V, W)
\end{pmatrix} =
\begin{pmatrix}
D_x + s^i D_y - s^i D_y \\
D_y \\
0 \\
\end{pmatrix}
\begin{pmatrix}
D_x + s^i D_y - s^i D_y \\
D_y \\
0 \\
\end{pmatrix}
\begin{pmatrix}
D_x + s^i D_y - s^i D_y \\
D_y \\
0 \\
\end{pmatrix}
\begin{pmatrix}
D_x + s^i D_y - s^i D_y \\
D_y \\
0 \\
\end{pmatrix}
\begin{pmatrix}
D_x + s^i D_y - s^i D_y \\
D_y \\
0 \\
\end{pmatrix}
\begin{pmatrix}
D_x + s^i D_y - s^i D_y \\
D_y \\
0 \\
\end{pmatrix}
\begin{pmatrix}
D_x + s^i D_y - s^i D_y \\
D_y \\
0 \\
\end{pmatrix}
$$
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\( x = \frac{\partial}{\partial t}, \quad \frac{\partial}{\partial t} = \frac{\partial}{\partial F} \). Representing the left-hand side of this matrix equality by \( K \), and the right-hand side by \( D \), \( D \) being the square 2\(r \times 2r \) operator-matrix and \( T \) the 2\( r \times \) matrix of the dependent variables, we write, for short, \( K = DF \). It is a remarkable fact that 2\( r \) linear transformations \( A_j \) exist of 2\( r \times 2r \) matrices into 2\( r \times 2r \) matrices such that \( A_j E = D(A_j F) \) (\( j = 1, \ldots, 2r \)) and that, moreover, the square matrix

\[
(A_1 F, A_2 F, \ldots, A_{2r} F)
\]

is in general non-singular. Indeed, taking

\[
(A_1 F, A_2 F, \ldots, A_{2r} F) = \begin{pmatrix}
F & A_1 F & A_2 F & \cdots & A_{2r} F \\
A_1 F & F & A_2 F & \cdots & A_{2r} F \\
A_2 F & A_1 F & F & \cdots & A_{2r} F \\
\vdots & \vdots & \vdots & \ddots & \vdots \\
A_{2r} F & A_1 F & A_2 F & \cdots & F
\end{pmatrix}
\]

both statements are immediately verified.

We shall obtain a more convenient expression of the matrix identity

\((1, 2) \quad (A_1 E, \ldots, A_{2r} E) = D(A_1 F, \ldots, A_{2r} F) \).

In terms of the standard basis \((e_{j,k}) \) \( (i, j = 1, \ldots, 2r) \) of the ring of square matrices of order 2\( r \), let us define

\[
e_{i,k} = e_{i,k-1} + e_{i,k-2} + e_{i,k-3} + \cdots + e_{i,2r-2} + e_{i,2r-1} \quad \text{and, for } p \leq r,
\]

\[
o_p = e_{p,2r} = \sum_{q=1}^{2r} e_{q,2r-2p+q} \quad e_{p} \text{ is a } 2r \times 2r \text{ matrix having unity in the } (2r-2p)\text{th}
\]
diagonal above the principal diagonal and zero elsewhere; \( e_r \) is the identity matrix. Let us also introduce

\[
\begin{pmatrix}
0 & -1 \\
1 & 0
\end{pmatrix}
\begin{pmatrix}
0 & -1 \\
1 & 0
\end{pmatrix}
\]

\[
1 = 1 \sum_{q=1}^{r} (-s_{2q-1,2q} + s_{2q,2q-1})
\]

We observe

\[(4.3) \quad i^2 = -e_r, \quad e_{r} e_{s} = e_{s} e_{r}, \quad e_{p} e_{q} = e_{p+q} \text{ if } p + q > r,
0 \quad \text{, if } p + q \leq r \]

so that the algebra \( A \) over the reals generated by \( i, e_1, ..., e_r \) is commutative (and, of course, associative, since this algebra has a matrix representation.) \( e_r \) is the identity in \( A \).

The elements of \( A \) of the form \((a + ib)e_r \) \((a, b \text{ real})\) constitute a sub-algebra \( G \) which is obviously isomorphic to the field of complex numbers; the elements \( \sum_{k=1}^{r+1} (a_k + ib_k)e_k \), of which the \( r \)-th power necessarily vanishes, comprise the radical \( \mathcal{K} \) of \( A \). \( A \) is, moreover, the direct sum of \( G \) with \( E_r \), since any element \( x \) of \( A \) can be written uniquely as

\[x = \sum_{k=1}^{r+1} x_k e_k + x_{r+1} e_r, \text{ where } x_k = x_k^1 + i x_k^2 \] (\( x_k^1, x_k^2 \text{ real} \), the bracketed sum being an element of \( E_r \) and the last term one of \( G \). Finally,

* relations which uniquely characterize the quantities \( i, e_r \).
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an element \( x \) of \( A \) is regular, i.e., has an inverse, if and only if \( x \) is not an element of the radical \( E \). For no element of \( E \), being a divisor of zero, can have an inverse, while, conversely, every element \( y = e (y \neq 0 \text{ in } \mathbb{C}, e \text{ in } E) \) satisfies the identity
\[
(y - e) (y^{-1} + y^{-2} e + \ldots + y^{-n} e^{n-1}) = e_x.
\]

By placing the matrix interpretation upon the elements of \( A \), it is seen that equation (4.2) can be written as
\[
\sum_{p=1}^{n} (D^p + 1)x^p e_p = \left[ (D_x + s^nD_y)x + 1s^nD_y + e_{x-1}D_y \right] \sum_{p=1}^{n} (v^p + iw^p)e_p,
\]
a result, incidentally, whose equivalence with the original set of equations (2.3) is readily checked directly using the rules (4.3). This formula will be fundamental in later sections on elliptic systems.

Let \( \mathbf{E}(T) = DT \) be a canonical elliptic system of forms. We have shown that the one-columned matrix
\[
\begin{pmatrix}
v^1 \\
v^2 \\
\vdots \\
w^F
\end{pmatrix}
\]
can be augmented by the adjunction of new columns, each new column being a linear transform of \( T \), such that the augmented matrix \( T^* \) is non-singular, assuming \( v^F \) and \( w^F \) do not both vanish, and that the new system of forms \( \mathbf{E}^*(T) = DT^* \) is equivalent to the given system of

* The two sets of forms are "equivalent" in the sense that each form of one set appears also in the other, and conversely.
forms. Moreover, with $K(U) = DU$, $K^*(U) = DU^*$, the matrix $U^*$ commutes with the matrix $T^*$.

Any canonical parabolic system of forms, say
\[(4.5)\]
\[
L^m(U) = u_x^m + zu_y^m + \nu_{x+y}^{m+1} \quad (m = 1, \ldots, t-1)
\]
\[
L^t(U) = u_x^t + zu_y^t,
\]
has corresponding properties. Indeed, we verify at once the validity of

\[
(l.6)\]
\[
\begin{pmatrix}
L^t & \mathcal{L}^{-1} & \mathcal{L}^2 & \mathcal{L}^3 & \cdots & \mathcal{L}^{t-1} \\
0 & L^t & \mathcal{L}^2 & \mathcal{L}^3 & \cdots & \mathcal{L}^{t-2} \\
& & \ddots & \ddots & \ddots & \ddots \\
& & & \ddots & \ddots & \ddots \\
& & & & \ddots & \ddots & \ddots \\
& & & & & \ddots & \ddots & \ddots \\
0 & 0 & 0 & 0 & \cdots & \cdots & \cdots & \cdots \\
0 & 0 & 0 & 0 & \cdots & \cdots & \cdots & \cdots \\
\end{pmatrix}
= \begin{pmatrix}
D_x + zD_y & D_y & 0 & \cdots & 0 \\
0 & D_x + zD_y & D_y & \cdots & 0 \\
& & \ddots & \ddots & \ddots \\
& & & \ddots & \ddots \\
& & & & \ddots \\
0 & 0 & 0 & 0 & D_x + zD_y \\
0 & 0 & 0 & 0 & 0 & D_x + zD_y \\
\end{pmatrix}
\]

which in terms of the matrix quantities
\[
c_m = c_m(r) = \sum_{q=1}^{m} e_{q,r-m+q}
\]
can be written

\[
(l.7)\]
\[
\sum_{m=1}^{t} L^m c_m = \left[(D_x + zD_y)c_t + D_y c_{t-1}\right] \sum_{m=1}^{t} u^{m} c_m
\]
c_m is a t x t matrix having unity in the (t-m)-th diagonal above the principal diagonal; $c_t$ is the identity matrix. The $c_m$ satisfy

\[
(l.8)\]
\[
c_m c_k = c_k c_m = c_{m+k-t}, \quad \text{if } m + k > t,
\]
\[
o, \quad \text{if } m + k \leq t.
\]
and thus generate a commutative (and associative) algebra \( \delta \). The elements of \( B \) of the form \( a_k \) (a real) constitute a subalgebra \( R \) which is obviously isomorphic to the field of real numbers; the elements \( \sum_{k=1}^{n} a_k c_k \) (\( a_k \) real), of which the \( t \)-th power necessarily vanishes, comprise the radical \( F \) of \( \delta \). \( B \) is, moreover, the direct sum of \( R \) with \( F \). Finally, an element of \( B \) is regular, if and only if it is not an element of the radical \( F \); and the inverse of \( y + f \) \( (y \neq 0 \text{ in } R, f \text{ in } F) \) is

\[
\sum_{k=1}^{n} \frac{(-c)^{k-1}}{y^k}
\]

The set of dependent variables in a canonical elliptic or parabolic system of forms will be called degenerate, if the variables (or variable) of highest index vanish. We can partially summarize the foregoing results in

**THEOREM 4.1.** Let \( K(T) = DT \) be a canonical elliptic or parabolic system of expressions, \( D \) being a square matrix of differential operators as in (4.1) or (4.6), and \( T \) a one-columned matrix of the dependent variables, assumed non-degenerate. Then \( T \) can be augmented by the adjunction of new columns, each new column being a linear transform of \( T \), such that the augmented matrix \( T^* \) is non-singular, and the new system of forms \( K^*(T) = DT^* \) is equivalent * to the given system of forms. Moreover, with \( K(U) = DU, K^*(U) = DU^* \), the matrix \( U^* \) commutes with the Matrix \( T^* \). If \( U^* \) is a constant matrix, \( U^* \) commutes also with \( D \).

* The two sets of forms are "equivalent" in the sense that each form of one set appears also in the other and conversely.
Any canonical system of linear expressions is an aggregation of canonical elliptic and of canonical parabolic (and hyperbolic) expressions, say $K_j(T_j) = D_j T_j$, where $D_j$ is a square matrix of differential operators, $T_j$ an $r_j \times 1$ matrix of dependent variables, ($\sum r_j = n$), and may be regarded as their direct sum:

$$K(T) = \begin{pmatrix}
  K_1(T_1) \\
  K_2(T_2) \\
  \vdots \\
  K_s(T_s)
\end{pmatrix}
= \begin{pmatrix}
  D_1 \\
  D_2 \\
  \vdots \\
  D_s
\end{pmatrix}
\begin{pmatrix}
  T_1 \\
  T_2 \\
  \vdots \\
  T_s
\end{pmatrix}
= DT.
$$

$D$ is an $mn \times mn$ matrix, $n$ being the number of equations and of dependent variables, and $T$ an $mn$ matrix. Applying Theorem (4.1) individually to $T_1, T_2, \ldots, T_s$, we have the result stated in

**THEOREM 4.2.** Consider a canonical system of linear expressions $K(T) = DT$ as presented in (4.9), assuming no $T_k$ to be degenerate. Then the system $K(T)$ is equivalent to a new system of expressions $K^*(T^*) = U^* T^*$ such that $T^*$ is non-singular, and each column of $T^*$ is a linear transform of a column of $T$. Moreover, with $K(U) = DU$, $K^*(U^*) = DU^*$, the matrix $U^*$ commutes with the matrix $T^*$. If $U^*$ is a constant matrix, $U^*$ commutes also with $D$. 
This theorem is perhaps best illustrated with the system
\[ L(u,v) = u_x - v_y, \quad M(u,v) = u_y + v_x, \]
which can be written
\[ L(u,v) + iM(u,v) = \left( D_x + iD_y \right) (u + iv) \]

Certain formal consequences are immediate. Letting \( L(u) = Du \) represent a canonical system of forms with \( D \) a differentiation matrix and \( u \) a non-singular matrix of the dependent variables, we have
\[ (4.10) \quad L(uv) = uL(v) + vL(u); \]
from \( 0 = L(u^{-1}) = uL(u^{-1}) + u^{-1}L(u), \)
\[ (4.11) \quad L(u^{-1}) = u^{-2}L(u); \]
by induction,
\[ (4.12) \quad L(u^n) = n! L(u) \] (\( n \) a positive, negative or zero integer);
and thus, if \( P(x) \) is a rational function of \( x, \)
\[ (4.13) \quad L(P(u)) = P'(u)L(u). \]

Thus, we may state

**THEOREM 4.3.** Let \( L(u) = Du \) represent a canonical system of forms with \( D \) a differentiation matrix and \( u \) a non-singular matrix of the dependent variables. Then \( L(u) = 0, \) \( L(v) = 0 \) entail \( L(uv) = 0 \) and \( L(u^{-1}) = 0; \)
i.e., the set of non-degenerate solutions of \( L(u) = 0 \) is a field. In particular, therefore, if \( P(x) \) is a rational function of \( x, \) \( L(u) = 0 \) implies \( L(P(u)) = 0. \)

* where, to obtain a strict matrix interpretation, we may take \( u + iv = \begin{pmatrix} u & -v \\ v & u \end{pmatrix}. \)
5. Algebraic properties of systems of equations in more than two independent variables. It is of interest to inquire how far Theorem 4.2 might apply to systems of linear equations which involve more than two independent variables. We shall here consider only entirely homogeneous equations* with constant coefficients, for example,

\[ L(u) = a^k \frac{\partial}{\partial x^k} u = 0, \]

where each \( a^k \) is an \( n \times n \) matrix of real constants, \( a^1 \) is non-singular**, and

\[ u = \begin{pmatrix} u^1 \\ \vdots \\ u^n \end{pmatrix}, \]

the \( u^q \) being the dependent variables. From the standpoint adopted, two questions arise: (1) When is there at least one pair of \( n \times n \) matrices \( A, B \) such that \( L(Au) = BL(u) \)? (2) For a given system \((4.14)\), how many such pairs of matrices are there? Are there, in particular, \( n \) matrices \( A_1, \ldots, A_n \) of the type of \( A \) such that \( U = (A_1u, A_2u, \ldots, A_nu) \) is a non-singular matrix?

We shall answer the first question in full and the second in part. Doubtless, the second question also can be fully answered by further application of the methods employed. Of help will be

---

* An equation is called entirely homogeneous, if no terms appear other than the principal part.

** as can be assured by rotation, assuming the equations to be independent.
Lemma 5.1. Suppose every vector $u$ satisfying

$$L(u) = \sum_{k=1}^{n} a^k u_{rk} = 0$$

also satisfies

$$M(u) = \sum_{k=1}^{n} b^k u_{rk} = 0$$

where $a^k, b^k$ are constant $nnn$ matrices, and $a^1$ is non-singular. Then there exists a matrix $B$ such that $b^k = Ba^k$, i.e., $A = BL$.

Proof: Solutions of $L(u) = 0$ exist of the form $u = cx$, where $x = \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix}$, and $c$ is a square constant matrix with columns designated as $c_1, \ldots, c_n$.

By our assumptions,

$$\sum_{k=1}^{n} a^k c_k = 0$$

implies

$$\sum_{k=1}^{n} b^k c_k = 0.$$ 

Call $(a^1)^{-1} = a$. From the preceding equations,

$$\sum_{k=2}^{n} (b^1 a^k - b^k) c_k = 0.$$ 

We can, however, select $c_2, \ldots, c_n$ so that (4.16) is not satisfied, unless all the coefficients are zero, and then determine $c_1$ to accord with (4.15). This would be a contradiction, whence we conclude that $b^1 a^k - b^k = 0$ ($k = 2, \ldots, n$), or $b^k = Ra^k$, as desired, where $B = b^1 a$.

An immediate corollary is
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THEOREM 5.1. Let \( L(u) \) be given as in Lemma 4.1 but with 
\( a^1 = \) the \( n \)-rowed identity matrix. A necessary and sufficient condition 
that for a constant \( mn \) matrix \( A \) \( L(u) = 0 \) implies \( L(Au) = 0 \) is then 
that \( A \) commute with each \( a^k \).

Proof: Sufficiency is obvious. To prove the necessity, apply the 
preceding lemma with \( b^k = a^k \). Thus there exists a matrix \( B \) such that 
\( a^k A = B a^k \) \( (k = 1, \ldots, n) \). Taking \( K = 1 \) shows \( A = B \), and \( k = 2, \ldots, n \) 
give the stated commutation relations.

This theorem, in principle, answers our questions. A more specific 
answer than this is available, however, if we now further require that 
the first two terms 
\[
\frac{\partial}{\partial x} a^1 u + a^2 \frac{\partial^2}{\partial x^2} u
\]
of \( L(u) \) be in canonical form. Thereby, \( a^2 \) is, in fact, so narrowly re-
stricted that precise characterization can be made of any matrix \( A \) that 
commutes with it and, further, of the matrices that commute with \( A \). In 
this way, conditions can be stated for \( a^3, \ldots, a^n \) which are necessary 
and sufficient that there exist a matrix \( A \) which commutes with 
\( a^1 = 1, a^2, \ldots, a^n \). The discussion will be presented in a series of 
lemmas, proofs of which are here omitted.

**Lemma 5.2.** Let \( a_j \) \( (j = 1, \ldots, s) \) be an \( mn \) matrix whose only non-
zero elements fall in a diagonal block, say in the \( (n_{j-1} + k)-\)th rows, 
\( \left( n_{j-1} + k \right)-\)th columns \( \left( n_0 = 0; 1 \leq k \right) \leq n_j ; n_{j-1} < n_j \leq n \) *

* Implicitly, it has been assumed that the specified diagonal blocks 
for \( a_j a_k \) \( (j \neq k) \) do not overlap.*
Let $K_j = (K_j^{pq})$ $(j = 1, \ldots , s)$ be the $mn$ matrix whose only non-zero elements are

\[ K_j^{pq} \neq 0, \quad p, q = 1, \ldots , m, n \]

Then an $mn$ matrix $A$ commutes with

\[ a = \sum_{1}^{s} a_j \]

if and only if

(5.4) \[ (K_A^p)^a_q = a_p(K_A^q) \]

Lemma 5.1. Let $U = u_{n}^{(n)} + c_{n-1}^{(n)}$, $V = v_{m}^{(m)} + c_{m-1}^{(m)}$, and suppose $M$ is an $mn$ matrix satisfying $MU = VM$. If $u_j = v_j$, $M$ is then necessarily zero. If $u_j = v_j$, the elements in each diagonal are equal, and all elements $M_{ij}$ for which $i-j > \max(1, m-n)$ vanish.

Lemma 5.2. Let $U = u_{2n}^{(2n)} + u_1^{(2n)} + a_{2n-1}^{(2n)}$, $V = v_{2m}^{(2m)} + v_1^{(2m)} + e_{2m-1}^{(2m)}$, $(I_r)$ is the $r$-rowed identity, and suppose $M$ is a $2mx2m$ matrix satisfying $MU = VM$. Then $M = 0$, unless $u_0 = v_0$ and $u_1 = v_1$. Otherwise, writing $M = (M_{pq})$, where each $M_{pq}$ $(p = 1, \ldots , m; q = 1, \ldots , n)$ is a $2x2$ matrix of real numbers,

\[ M_{pq} = M_{p+q} \quad (p = 1, \ldots , m; q = 1, \ldots , n) \]

** $K_A^p$ is, of course, the matrix obtained from $A$ by suppressing all elements not in rows numbered $n_{p-1} + 1$, $\ldots$, $n_p$ and columns numbered $n_{q-1} + 1$, $\ldots$, $n_q$.

*** running downward (upward) to the right (left).
with the convention $M_{m+1,q} = M_{p,0} = 0$. Thus, in particular,

$M_{pq} = 0$ for $p-q \leq \max(1, m-n)$.

**Lemma 5.5.** Let $U = u_0(n) + 2_{n}, \ V = v_0 + v_1(2n) + e_{m-1}$ ($v_1 \neq 0$).

If $M$ is a $2 \times 2$ matrix such that $MU = VM$, then $M = 0$.

**Lemma 5.6.** Let $J = u_0(2n) + 2_{n}, \ V = v_0(m) + e_{m-1}$. If $M$

is an $m \times 2n$ matrix such that $MU = VM$, then $M = 0$.

The preceding five lemmas afford an accurate description of the

matrices $A$ that commutes with a given matrix

$$a = a^2 = \begin{pmatrix}
  a_1 & & \\
  & a_2 & \\
  & & \ddots \\
  & & & a_s
\end{pmatrix}$$

which is the direct sum of canonical submatrices. If in particular,

the canonical submatrices $a_1, \ldots, a_s$ are unlike $*$, $A$ also must be of the form

$$A = \begin{pmatrix} A_1 \\ & \ddots \\ & & A_s \end{pmatrix}$$

* For present purposes, we shall call two canonical matrices unlike, if

they are distinct, except that matrices of the form

$u_0(2n) + u_1(2n) + 2_{n}, \ v_0(2n) + v_1(2n) + e_{n-1}$ will be called unlike,

if either $u_0 \neq u_1$ or $u_1 \neq v_1$.  

The matrices $A_k$ are of the same order as $a_k$ and of the type indicated by Lemma 5.3 or 5.4. Corresponding to $a_k$, $A_k$ is any linear combination of the three matrices

\[
\begin{pmatrix}
1 & 0 & 0 \\
0 & 1 & 0 \\
0 & 0 & 1
\end{pmatrix},
\begin{pmatrix}
0 & 1 & 0 \\
0 & 0 & 1 \\
0 & 0 & 0
\end{pmatrix},
\begin{pmatrix}
0 & 0 & 1 \\
0 & 0 & 0 \\
0 & 0 & 0
\end{pmatrix}.
\]

With

\[
a_k = \begin{pmatrix}
c -d & 1 & 0 \\
d & c & 0 \\
0 & 0 & c -d \\
0 & 0 & d & c
\end{pmatrix},
\]

$A_k$ is any combination of

\[
\begin{pmatrix}
1 & 0 & 0 & 0 \\
0 & -1 & 1 & 0 \\
0 & 0 & 0 & 1 \\
0 & 0 & 0 & 0
\end{pmatrix},
\begin{pmatrix}
0 & 1 & 0 & 0 \\
0 & 0 & 0 & -1 \\
0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0
\end{pmatrix},
\begin{pmatrix}
0 & 0 & 1 & 0 \\
0 & 0 & 0 & 1 \\
0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0
\end{pmatrix}.
\]
If, on the other hand,

\[ a = a^2 = \begin{pmatrix} a_{11} & & & & \\ & \ddots & & & \\ & & a_{15} & & \\ & & & \ddots & \\ & & & & a_{55} \end{pmatrix} \]

where \( a_{11}, \ldots, a_{15} \) and \( a_{21}, \ldots, a_{25} \), etc., are sets of like matrices (with \( a_{1k} \) assumed, in addition, to be unlike any \( a_{2j} \), etc.), any matrix \( A \) that commutes with \( a \) is of the form

\[ A = \begin{pmatrix} A_1 & & & & \\ & \ddots & & & \\ & & A_5 & & \\ & & & \ddots & \\ & & & & A_t \end{pmatrix} \]

where each \( A_k \) is of the same order as the block \( a_{k1} \) and of the
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After the matrices that commute with $a^2$ have been determined, it would be a simple matter, in principle, to test which of them also commute with $a^3, \ldots, a^n$ in (5.1). We shall not treat this question in detail but state for the simplest case

**Theorem 5.2.** Let $a, b, c, \ldots$ be a set of square matrices of order $n$, where $a$ is the direct sum of unlike canonical summatrices:

\[
(5.12)
\]

The linear space $A$ of matrices that commute with $a$ is $n$-dimensional.

The subspace $\mathcal{S}$ of matrices that commute with $a, b, c, \ldots$, coincides with $A$, if and only if $a, b, c, \ldots$ are all contained in $A$.

**Proof:** The matrices that commute with $a$ are the matrices of the form

\[
(5.13)
\]
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$b_k$ being of the same order $r_k$ as $a_k$, where

$$b_j = \sum_{m=1}^{r_j} b_{jm}^m(r_j) \quad (b_{jm} \text{ real numbers}),$$

if $a_j$ is of the parabolic type, and

$$b_k = \sum_{m=1}^{(1/2)r_k} (b_{km}^m + 1(r_k)) b_{km}^m(r_k) \quad (b_{km}^m, b_{km}^n \text{ real}),$$

if $a_k$ is of the elliptic type. The space $A$ of matrices commuting with $a$

is thus $n$-dimensional and contains as a subspace $S$ those matrices that

commute with $a, b, c, \ldots$. If $S = A$, it must contain the element

$$B = \begin{pmatrix}
B_1 \\
\vdots \\
B_s
\end{pmatrix},$$

where

$$B_j = c_{r_j-1}^{(r_j)} ,$$

if $a_j$ is of parabolic type, and

$$B_k = 1^{(r_k)} + e^{(1/2)r_k-1},$$

if $a_k$ is of the elliptic type. $B$ is, however, of the same form as a

(i.e., Lemmas 5.2 to 5.6 apply to $B$), so that the space of matrices

that commute with $B$ is again $A$. The matrices $b, c, \ldots$ are, consequently,
Conversely, suppose \( a, b, c, \ldots \) are contained in \( A \). The elements of \( A \) all commute. Hence, \( S = A \).

Theorems 5.1 and 5.2 combined with the methods of section 4 furnish a partial generalization to Theorem 4.2, namely,

**THEOREM 5.3.** Consider the system of linear expression

\[
L(u) = \sum_{k=1}^{m} a^k u_k,
\]

where \( a^1 \) is the \( n \times n \) identity, \( a^2, \ldots, a^n \) are \( m \times m \) matrices continuous over a domain \( R \) in \( x^1, \ldots, x^m \), and \( u \) is the \( n \times 1 \) matrix of dependent variables. In addition, \( a^2 \) is assumed to be the direct sum of unlike canonical submatrices, and, further, the set of the dependent variables associated with any of those submatrices is supposed to be non-degenerate.

We assume, finally, that \( a^3, \ldots, a^m \) commute with \( a^2 \). Then the system of expressions \( L(u) \) is equivalent to the system of expressions \( L(U) \), where \( U \) is an \( m \times m \) non-singular matrix each column of which is a linear transform of \( u \). If, moreover, the \( m \times n \) matrix \( T \) bears to the \( m \times m \) matrix \( U \) the same relation as \( U \) to \( u \), then \( T \) commutes with \( U \).

Further extensions of the theorems of section 4 are possible but will not be carried out here.

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* In the sense of section 4.
CHAPTER II

REPRESENTATIONS OF SOLUTIONS OF ELLIPTIC SYSTEMS OF EQUATIONS

1. Integral formulas. The fact that the non-degenerate solutions of a canonical elliptic system of equations form a field makes possible the construction of integral representations analogous to the Cauchy formula, for the solutions of systems of equations of the form

\[ DU = (D_x + iD_y + \mathbf{e}_p^{-1}(aD_x + bD_y)) \sum_{1}^{r} (u'_p + iu''_p)e_p = f \]

or

\[ D^*_U = (D_x + iD_y + \mathbf{e}_p^{-1}(D_xa + D_yb)) \sum_{1}^{r} (u'_p + iu''_p)e_p = f \]

where, in a domain \( R \), \( a = a^1 + ia^2 \), \( b = b^1 + ib^2 \), and \( f = \sum \mathbf{e}_p \). The factors \((s', s^e', b', b^e') \) (real-valued) are sufficiently smooth functions of \( x, y \).

\( D^* \) will be called the adjoint of \( D \), and \( D \) the adjoint of \( D^* \).

Only certain types of domains will be considered. These are described in the

---

* The appearance in this form of \( D_x + ID_y \) in place of \( AD_x + BD_y \) (\( B/A \) non real) is only apparently a specialization. It is well known that, by an appropriate change of variables, the latter operator can be reduced to the former.

** It is to be understood that a differentiation operator acts upon all the factors to its right: the expression \((D_xa + D_yb)U\) thus is interpreted as \( D_x(au) + D_y(bu) \).
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Definitions 1.1. Let $S$ be a bounded domain whose boundary consists of a finite number of simple closed curves $C_i$ ($i = 1, \ldots, N$). It is assumed that a tangent to $C_i$ exists at each point $z \in C_i$ ($i = 1, \ldots, N$).

If the angle $\varphi = \varphi(x, y) \equiv \varphi(z)$ ($z \in \bigcup C_i$) made by Ox with the tangent to the boundary of $S$ at $z$ is an $H$-continuous* function of $z$, we shall say that the domain $S$ is regular. Letting $s_i$ represent arc length along $C_i$, and at points of $C_i$ representing the angle $\varphi = \varphi(s_i)$ as a function of $s_i$, we shall say that $S$ is regular of order $k$ ($k \geq 1$) if this function $\varphi(s_i)$ has $H$-continuous $k$-th derivatives with respect to $s_i$ ($i = 1, \ldots, N$).

In a regular domain $R$, if $U$ and $V$ are any continuously differentiable hypercomplex ** functions, the identity

\[ (1.3) \quad VDU + UD\overline{W} = D\overline{W}(UV) \]

holds, and, with it, Green's formula

\[ (1.4) \quad \int_R \int_R (VDU + UD\overline{W}) \, dx \, dy = -i \int_R \int_R (dx + idy + ie_{N-1}(ady - bdx)) \]

where $R$ is the boundary of $R$. From Green's formula, the desired integral

* A function $f(z)$ is said to be continuous in the sense of Hölder, or $H$-Continuous, in a domain $R$, if to each $z \in R$ correspond positive numbers $M, Q$ such that

\[ |f(z) - f(z')| < M |z - z'|^Q \]

for all $z' \in R$. If $M$ and $Q$ can be chosen independent of $z$, $f(z)$ is called uniformly H-continuous in $R$.

** A number $\sum_{p=1}^{N} a_p + ib_p$ ($a_p, b_p$ real) will be called hypercomplex (or hypercomplex-valued). It will be called complex (complex-valued), in case $a_p + ib_p = 0$ ($p = 1, \ldots, N-1$).
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representations for the solutions of (1.1) or (1.2) will be derived through replacing $V$ by a suitable elementary solution $V(\varepsilon z')$ of the adjoint system of equations.

If the domain $R$ and the coefficients $a(x,y) = a(z)$, $b(x,y) = b(z)$ ($z = x + iy$) are sufficiently regular, we shall, in fact, construct a function $V(x,y;x',y') = V(z,z') (z' = x' + iy')$ which is continuously differentiable for distinct $z,z'$ in $R (z \neq z')$ and which, for $z'$ fixed in $R$, satisfies the differential equations

$$\frac{DV(\varepsilon z')}{dz} = 0,$$

$$\frac{D^2V(z';z)}{dz} = 0,$$

and, in addition, the relations

$$(1.5a) \quad \lim_{\varepsilon \to 0} \int_C U(z) V(z;z') (dz + ie_{\varepsilon^{-1}} (ady-bdx)) = U(z'),$$

$$(1.5b) \quad \lim_{\varepsilon \to 0} \int_C U(z) V(z';z) (dz + ie_{\varepsilon^{-1}} (ady-bdx)) = -U(z'),$$

where $U(z)$ is any function continuous at $z'$, and $C$ is a circle of radius $\varepsilon$ about $z'$. Possession of such a $V(z;z')$, obviously, would enable us to derive an analog to Cauchy's formula from (1.4). The construction of such a function depends upon certain preliminary lemmas to which we now turn.

**Lemma 1.1.** Let $R$ be an open region bounded by a simple closed curve $C$ which has a tangent at each point. Assume the angle $\vartheta$ made with $Ox$ by this tangent is a continuous function of arc length $s$
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along C. If \( f(z) \) is a function defined and \( H \)-continuous along \( C \):

\[
|f(z') - f(z'')| < M |z' - z''|^\alpha \quad (0 < \alpha < 1),
\]

then the integral

\[
F(z') = \int_C f(z) \frac{ds}{z-\z'}
\]

is uniformly \( H \)-continuous in \( R \).

**Corollary:** If \( f(z) \) has \( H \)-continuous first derivatives \( f'(z) = \frac{df}{dz} \) along \( C \), then \( F(z') \) has uniformly \( H \)-continuous first derivatives in \( R \).

**Proof:** The corollary would be an immediate consequence, by integration by parts along \( C \), of the assertion of the Lemma. In proving the lemma, we first shall show that \( F(z') \) is uniformly bounded in \( R \).

Let \((r, \theta)\) be polar coordinates about a point \( z_o \) of \( C \), the positive tangent to \( C \) at \( z_0 \) being the direction \( \theta = 0 \). Thus, \( \theta = 0 \) at \( z_0 \).

Let \( z = z_0 + re^{i\phi} \) be a variable point of \( C \). Then there exists a positive number \( c \) such that \( \cos(\theta - \phi) > \frac{1}{2} \), \( |\sin \phi| < \frac{1}{2} \), if \( |z-z_o| \leq c \).

Since \( C \) is compact, the number \( c \) may be assumed to be independent of \( z \). On \( C \),

\[
dr = r \sin \phi \, d\phi, \quad d\phi = \frac{dz}{Z_0}.
\]

Given \( z' \in R \), let \( z_o \) be a point of \( C \) which is nearest \( z' \). If \( z = z_0 + re^{i\phi} \) is, as before, a variable point of \( C \), then by the cosine law of trigonometry,

\[
|z-z'|^2 = |z-z_o|^2 + |z_o|^2 - 2 |z-z_o| |z_0| \sin \phi.
\]
For points  of  for which  we know, however, that

\[ |z - z_o| = \int_{S_0}^{S} \cos(\theta - \phi) \, ds > (1/2) \, |s - s_o|, \]

\[ |z - z_o| \, \sin \phi = \int_{S_0}^{S} \sin \phi \, ds < (1/5) \, |s - s_o|, \]

\( s_o \) being the value of \( s \) at \( z_o \).

Thus, for  we have

\[ |z - z'|^2 > (1/4) \, (s - s_o)^2 - (1/4) \, |z' - z_o| \, \sin \phi \sin \phi \]

The right side of this inequality can be written as

\[ (1/4) \, (s - s_o)^2 + |z' - z_o| \left| z' - z_o \right| - \frac{|s - s_o|}{4} \]

or, alternatively, as

\[ \left( \frac{s - s_o}{2} - |z' - z_o| \right)^2 + (1/4) \, |s - s_o| \, |z' - z_o|. \]

By the first of these expressions,

\[ |z - z'| > \frac{|s - s_o|}{2} \]

for  By the second expression,

\[ |z - z'| > \frac{|s - s_o|}{2} - |z' - z_o| > \frac{|s - s_o|}{4} \]

for  . In summary,

\[ |z - z'| > \frac{|s - s_o|}{4} \]

for  \( |z - z_o| < \).

Since \( \theta \) is continuous, and \( C \) is compact, we may assume the constant \( c \) so small that a disk of radius \( c \) or smaller about any point of
C intersects \( C \) only in one connected arc.

Using the symbol \( R_e \) to designate the set of points of \( \mathbb{R} \) which are at a greater distance than \( e \) from the boundary \( C \), we observed that \( F(z') \) is uniformly bounded in \( R_{c/2} \). Consider now a point \( z' \) in \( \mathbb{R} - R_{c/2} \):

Let \( z_0 \) be a point of \( C \) nearest \( z' \), and let \( C_o = C_o(z_0) \) be that subarc of \( C \) which is contained within a disk of radius \( c \) about \( z_0 \). Writing

\[
F(z') = f(z_0) \int_C \frac{dz}{z-z'} + \int_C \frac{f(z) - f(z_0)}{z-z'} \, dz = 2\pi i f(z_0) +
\]

\[
\left\{ \int_{C_o} + \int_{C-C_o} \right\} \frac{f(z) - f(z_0)}{z-z'} \, dz = 2\pi i f(z_0) + F_1(z') + F_2(z'),
\]

we observe that \( F_2(z') \) is bounded uniformly with respect to \( z' \), since

\[|z-z'| > c/2 \text{ on } C-C_0. \]

\( F_1(z') \) also is uniformly bounded, since

\[|F_1(z')| \leq M \int_{C_0} \frac{|z-z_0|^{\alpha - 1}}{|z-z'|} \, dz \leq 3M \int_{C_0} (s-s_0) \, ds = \frac{3}{\alpha} M C^{\alpha}, \]

The uniform boundedness of \( F(z') \) is an immediate consequence.

To prove the uniform \( H \)-continuity of \( F(z) \) in \( \mathbb{R} \), we need estimate the difference \( F(z') - F(z'') \) only for such pairs of points \( z', z'' \) as are nearer than an arbitrary, fixed, amount, e.g., for

\[|z'-z''| < a (a > 0). \]

This is so because of the uniform boundedness, by which there exists a constant \( M \) such that

\[|F(z') - F(z'')| < M a \leq M \frac{1}{|z'-z''|} \]

for \( |z'-z''| \geq a_1 \). It is sufficient also to restrict one of the points, say \( z' \), to a fixed ring-like domain \( R_{c_2} \), where \( a_2 > a_1 > 0 \). In
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Fact, if \( z' \in \mathbb{R}_a \), both points \( z', z'' \) are contained in \( R_{a_2-a_1} \), a region whose minimum distance from \( C \) is \( a_2-a_1 > 0 \). In such a region, however, \( F(z) \) has uniformly bounded first derivatives, and, a fortiori, satisfies a uniform Hölder condition.

Thus, we shall suppose \( |z' - z''| \leq a_1 \) and \( |z' - C| \leq a_2 \) * where \( a_1, a_2 \) are arbitrary constants which will now be fixed. We shall suppose, namely, that:

(i) \( a_2 \leq c/4 \);
(ii) \( a_1 \leq c/8 \);
(iii) both \( a_1 \) and \( a_2 \) (with \( a_2 > a_1 \)) are so small that, if \( z'_0, z''_0 \) are points on \( C \) nearest \( z', z'' \), resp., then

\[ |z''_0 - z'\_0| \leq 2 |z'' - z'| \] **

(iv) if the distance between two points \( z_1, z_2 \in C \) is

\[ |z_1 - z_2| < 6 a_1 \] , then \( |s(z_1) - s(z_2)| < 2 |z_1 - z_2| \) , where \( s(z) \) represents arc length along \( C \) at \( z \).

Let us now write

\[
F(z') - F(z'') = \int_C \frac{f(z) - f(z'_0)}{z - z'} \, ds - \int_C \frac{f(z) - f(z''_0)}{z - z''} \, ds
\]

\[
= \int_{C_0} \left[ \frac{f(z) - f(z'_0)}{z - z'} - \frac{f(z) - f(z''_0)}{z - z''} \right] \, ds + \left\{ \int_{C_0} \frac{f(z) - f(z'_0)}{z - z'} \, ds + \int_{C_0} \frac{f(z) - f(z''_0)}{z - z''} \, ds \right\}
\]

\[ = F_0 + F_1 \]

* By \( |z' - C| \) is meant inf \( z \in C \) \( |z' - z| \).

** We may, for instance, let \( a_2 \) be so small that the ring like region \( \mathbb{R}_a(2a_2) \) is simply covered by the interior normals to \( C \). Then, \( a_1 \) can be so determined that the points of any disk in \( \mathbb{R}_a(2a_2) \) of radius \( a_1 < a_2 \) lie on normals to \( C \) whose directions vary sufficiently little.
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We shall show there exists $M_2 > 0$, independent of $z', z''$, such that the
curly brackets $F_1$ are less in absolute value than $M_2 \left| z'-z'' \right|$. Setting

$$G(z') = \int_{C-C_0} f(z) \frac{ds}{z-z'}, \quad H(z') = \int_{C-C_0} \frac{ds}{z-z'},$$

we have, in fact,

$$F_1 = G(z') - G(z'') + \left[ f(z'') - f(z') \right] H(z'') + f(z') \left[ H(z') - H(z'') \right].$$

Further, by (i) and (ii), the straight segment $L$ joining $z', z''$ is at no
point nearer to $C-C_0$ than $(5/8)c$, whence it follows that, on $L$, $G(z)$ and
$H(z)$ are uniformly bounded and have first derivatives which also are
bounded uniformly with respect to $z', z''$. From this, from the $H$-continuity
of $f(z)$, and from (iii), the statement as to $F_1$ follows.

To complete the proof of the theorem, we must adduce a similar
property for $F_0$. Let $K$ be a disk about $z'$ of radius $2 \left| z'-z'' \right|$. If $K$
intersects $C$ at all, $K \subseteq K_0$, where $K_0$ is a disk of radius

$$p = 4 \left| z'-z'' \right|$$

about $z'$. Let $C_0$ be the arc of $C$ contained in $K_0$.

Obviously, $C_0 - C_0'$ does not intersect $K_0$ or, a fortiori, $K$, so that, by
an elementary geometrical argument, $\left| z-z'' \right| > (1/2) \left| z-z' \right|$ for $z \notin C_0 - C_0'$.

Let us write

$$F_0 = \int_{C_0} \left[ \frac{f(z') - f(z''')} {z-z'} - \frac{f(z) - f(z'')} {z-z''} \right] ds + \left( z'-z'' \right) \int_{C_0-C_0'} \frac{f(z) - f(z')} {z-z''} \frac{ds} {z-z''}$$

$$+ (f(z') - f(z'')) \int_{C_0-C_0'} \frac{ds} {z-z''} = F_{00} + (z'-z'')F_{01} + (f(z') - f(z''))F_{02}.$$
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The arc \( C_o \) lies, by (ii), in \( C_o = C_o(z_o') \), and, by (ii) and (iii), in \( C_o(z_o'') \). From (1.6), therefore,

\[
(1.6.1) \quad |z-z'| > (1/2) |s-s_o'|, \quad |z-z''| > (1/2) |s-s_o''|
\]

on \( \mathcal{J}_o \), where \( s_o', s_o'' \) are, resp., the values of \( s \) on \( C \) at \( z_o', z_o'' \). It follows from this and from (iv) that

\[
|F_{01}| \leq \left| \int_{C_o} \frac{f(z) - f(z_o')}{z-z'} \, ds \right| + \left| \int_{C_o} \frac{f(z) - f(z_o'')}{z-z''} \, ds \right|
\]

\[
\leq 32M \int_{s_0'}^{s_0'} |a-s_o'|^{-2} \, ds + 32M \int_{s_0''}^{s_0''} |a-s_o''|^{-2} \, ds = \frac{16M}{\alpha - \frac{1}{2}} \alpha^{-1} \frac{16M}{\alpha} \alpha^{-1} \left| z-z'' \right|^\alpha.
\]

To estimate \( F_{01} \), we recall that \( |z-z'| > |z-z'| \) on \( C_o-C_0 \). From this, from (1.6.1), and from the fact that \( |z-z'| < |s-s_o'| \), we obtain

\[
|F_{01}| \leq 32M \int_{C_o} |a-s_o'|^{-2} \, ds \leq 64M \int_{s_0'}^{s_0'} s^{-2} \, ds = \frac{64M}{\alpha - \frac{1}{2}} \alpha^{-1} \left( \alpha^{-1} - \alpha \right) (s_0' - s_0'').
\]

whence we deduce easily the existence of a constant \( M_3 \) independent of \( z', z'' \), such that

\[
|z'-z''| \leq M_3 \left| z'-z'' \right|^\alpha.
\]

To conclude the proof of the lemma, it suffices to show

\[
|F_{02}| \leq M_4 \log \left| z'-z'' \right| + M_5,
\]

where \( M_4 \) and \( M_5 \) being constants independent of \( z', z'' \). This is, however, an obvious consequence of the inequalities

\[
|F_{02}| \leq \int_{C_o} \frac{|ds|}{|z-z'|} \leq 2 \int_{C_o} \frac{|ds|}{|z-z'|} \leq 8 \int_{C_o} \frac{|ds|}{|z-z'|} \leq 16 \int_{C_o} \frac{|ds|}{|z-z'|}.
\]
LEMMA 1.2. Let $S$ be a regular domain. If $P(x, y) \neq P(z)$ is a complex-valued, uniformly $H$-continuous function in $S$, the functional

$$I(P; z^1) = I_0(P; z^1) = -(1/2 \pi) \int_S \frac{P(z)}{z-z^1} \, dxdy$$

defines a solution

$$w(z) = I(P; z)$$

of the equation

$$(D_x + if(y))w(z) = P(z)$$

which has uniformly $H$-continuous first partial derivatives in $S$.

Proof: Let $z_0$ be any point of $S$. Following the lines of a well-known argument *, we may write

$$W(z^1) = \int_S \frac{P(z)}{z-z^1} \, dxdy = P(z_0)G(z^1) + \int_S \left[ P(z) - P(z_0) \right] \frac{1}{z-z^1} \, dxdy,$$

where

$$G(z_1) = \int_S \frac{dxdy}{z-z^1}.$$

Thus,

$$W(z^1) - W(z_0) \frac{z^1 - z_0}{z^1 - z_0} = P(z_0) \frac{G(z^1) - G(z_0)}{z^1 - z_0} + \int_S \left[ P(z) - P(z_0) \right] \frac{1}{z-z^1} - \frac{1}{z-z_0} \, dxdy.$$

The second integral on the right is known to have a limit, as $z^1 \to z_0$, which itself is uniformly $H$-continuous in $S$ **; $G(z)$ we shall shortly prove to have all derivatives at any interior point of $S$ and its first

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* See E. Hopf [1] page 203

derivatives $G_x(z)$, $G_y(z)$ to be uniformly $H$-continuous in $S$. It will follow, in particular, that, at $z = z_0$, $W(z)$ has first partial derivatives whose values are easily computed from the formula. Replacing $z_0$, an arbitrary point of $S$, by $z'$, we have, in fact,

\[(1.7) \quad D_x W(z') = P(z') D_x G(z') + \iint_{S} [P(z) - P(z')] D_x(z-z')^{-1} \, dx \, dy,
\]

from which, and from the analogous expression for $D_y W(z')$, we obtain

\[(D_x + iD_y) W(z') = P(z')(D_x + iD_y) G(z') + \iint_{S} [P(z) - P(z')] (D_x + iD_y)(z-z')^{-1} \, dx \, dy.
\]

Hence, to show that $w(z) = -(1/2\pi) W(z)$ satisfies $(D_x + iD_y) W(z) = P(z)$, we need only to recognize that

\[(D_x + iD_y)(z-z')^{-1} = 0 \text{ for } z \neq z'\]

and to verify, in addition, the previous assertion as to the derivatives of $G(z)$ and the equality

\[(D_x + iD_y) G(z') = -2\pi i.\]

Let $K_\rho$ be a circular disk of radius $\rho$ about the point $z'$. $G(z')$ is the limit as $\rho \to 0$ of the proper integral

\[\int_{S-K_\rho} \frac{dx \, dy}{z-z'},\]

that is, by Green's formula, of

\[(1/2) \iint_{S-K_\rho} \left\{ (D_x + iD_y) \overline{z} \right\} \, dx \, dy = -(1/2) \int_{S} \oint_{K_\rho} \frac{\overline{z}}{z-z'} \, ds,
\]

where $\overline{z} = x-iy$ is the conjugate of $z$, and $K_\rho$ is the boundary of $K_\rho$. Hence,

\[G(z') = -\pi \overline{z'} - (1/2) \int_{S} \frac{\overline{z}}{z-z'} \, ds,
\]

$\overline{z'}$ being the conjugate of $z'$. Each term on the right has all derivatives
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for $z' \in R$, and the integral is annihilated by the operator $D_{x'} + iD_{y'}$.

Hence, $G(z')$ also has all derivatives, and

$$(D_{x'} + iD_{y'})G(z') = -2 \Pi,$$

as required.

We still must demonstrate the uniform H-continuity in $S$ of the first derivatives of $G(z)$. It is enough to discuss one of them, say $G_x(z)$, since the other is determined by $(D_{x} + iD_{y})G(z) = -2 \Pi$, a relation which holds for all $z$ in $S$. By the foregoing,

$$D_{x}G(z') = -\Pi - (1/2) \int_S \frac{ds}{(s-z')^2} - \Pi + (1/2) \int_S \frac{ds}{(s-z')^2}.$$

Writing

$$dz = e^{iQ} \frac{ds}{|dz|},$$

where $Q = \varphi(z)$ is the angle made with Ox by the tangent to the boundary at $z$, we have

$$d\bar{z} = e^{-2\Pi Q} dz = h(z) \frac{ds}{sz'},$$

Under the restrictions imposed, $h(z)$ is H-continuous for $z \in S$. Thus, Lemma 1.1 applies to

$$\int_S \frac{ds}{s-z'} = \int_S \frac{h(z) \frac{ds}{sz'}}{s-z'},$$

and this completes the proof.

**Lemma 1.3.** If $S$ is a regular domain of order 1, if $P(z)$ has uniformly H-continuous first derivatives in $S$, then

$$w(z) = I_0(P; z)$$

has uniformly H-continuous second derivatives in $S$.

**Proof:** By Lemma 1.1, the function $w(z)$ has uniformly H-continuous
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first derivatives in \( S \). To prove the lemma, it is enough to discuss the derivatives of \( w_x(z) \), hence of \( W_z(z) \), where, as before,

\[
W(z') = \int \int \frac{P(z)}{z-z'} \, dx\,dy = \lim_{\rho \to 0} \int \int \frac{P(z)}{z-z'} \, dx\,dy,
\]

\( K \subset S \) being a circular disk of radius \( \rho \) about the point \( z' \) of \( S \). By Green's formula,

\[
W(z') = \lim_{\rho \to 0} \left[ \int \int_{S-K} P(z) \log(z-z') \, dy - \int \int_{S-K} P_x(z) \log(z-z') \, dx\,dy \right]
\]

\[
= \int \int_{S-K} P(z) \log(z-z') \, dy - \int \int_{S-K} P_x(z) \log(z-z') \, dx\,dy.
\]

Hence,

\[
D_x W(z') = - \int \frac{P(z)}{z-z'} \, dy + \int \int \frac{P_x(z)}{z-z'} \, dx\,dy.
\]

The area integral on the right, by Lemma 2.2, has uniformly \( H \)-continuous first partial derivatives in \( S \). The boundary integral \( J(z') \) has all derivatives with respect to \( x',y' \) for \( z' \in S \), and we shall show its first derivatives, in particular, say,

\[
J_{xx}(z') = \int \frac{P(z)}{(z-z')^2} \, dy,
\]

to be uniformly \( H \)-continuous in \( S \). To do so, we observe that, in the notation of Definitions 2.1, \( dy = \sin \theta \, |ds| \), since on \( C_1 \) \( |ds| \) is equal to the element of arc \( da_{x_2} \). Further, \( |ds| = e^{-i \theta} \, |ds| \); thus,

\[
P(z) \, dy = \frac{P(z)}{(z-z')^{x_2}} |ds| \, e^{-i \theta} \, ds = j(z) \, ds,
\]

where \( j(z) \) is defined and has \( H \)-continuous first derivatives \( j'(z) = \frac{dj(z)}{ds} \) on each curve comprising \( S \). We may then, integrating by parts, write
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\[ J_{x'}(z') = \int_{S} \frac{P(z)dy}{(z-z')} = \int_{S} \frac{J(z)dz}{(z-z')} - \int_{S} j'(z) \frac{dz}{z-z'} \]

Lemma 1.7 now applies to the last integral. The result is that \( J_{x'}(z') \)
is uniformly \( H \)-continuous in \( S \) as stated.

As final preparation for the construction and application of an
elementary solution, we introduce a convergence concept into our algebra
of hypercomplex quantities. Let \( U = \sum_{p=1}^{r} u_{p} u_{p} \) be an element of this algebra,
the \( u_{p} \) being complex-valued numbers. We then define

\[ N(U+V) \leq N(U) + N(V), \quad |U+V| \leq |U| + |V|, \]

\[ N(UV) = N(U) \cdot N(V), \quad |UV| \leq |U||V|. \]

Since, further,

\[ U^{n} = \left( u_{r} + \sum_{p=1}^{r-1} u_{p} u_{p} \right)^{n} = \left( u_{r} + e \right)^{n} = u_{r}^{n} + \binom{n}{1} u_{r}^{n-1} e + \ldots + \binom{n}{r-1} u_{r}^{n-r+1} e^{r-1}, \]
e\( r \) being zero, we have also

\[ N(U^{n}) = (NU)^{n}, \]
\[ |U^{n}| \leq c_{r} n^{r-1} \cdot \text{Max}(1, |U|^{r-1}) \cdot \text{Max}((NU)^{n}, (NU)^{n-r+1}) \quad (n \geq r), \]

where \( c_{r} \) is a constant depending on \( r \). Defining convergence in terms of
the valuation \( | \cdot | \), we can then state:

**Lemma 1.1.** Let \( f(z) = \sum_{k=0}^{\infty} a_{k} z^{k} \) be a power series with complex coef-
ficients which converges for \( |z| < c. \)
If $e$ is a nilpotent element, then the series
\[ f(z+e) = \sum_{k=0}^{\infty} a_k(z+e)^k \]
also converges for $|z| < c$. The convergence is absolute-uniform for $|z| \leq c_0 < c$.

**COROLLARY:** If, for $z$ in some open set $S$, $w(z)$ is a continuously differentiable hypercomplex function such that
\[ N(w(z)) < c_0 < c, \]
then in $S$
\[ \frac{df(w(z))}{dz} = \frac{df^*(w(z))}{dz} \cdot \frac{dw(z)}{dz}, \]
where $f^*(z) = \frac{d}{dz} f(z)$.

**Proof:** Let
\[ f_n(z) = \sum_{k=0}^{n} a_k z^k. \]
By the foregoing rules for the new valuation, there is a constant $C$ depending on $e$ such that (for $m \geq r$)
\[ \left| f_{nm}(z+e) \right| \leq C \max \left\{ \frac{1}{2^m} k^{r-1} |a_k| |z|^k, \sum_{k=m}^{n} k^{r-1} |a_k| |z|^{k-r+1} \right\} \]
\[ \leq 2 C \max(1, |z|^{r-1}) \sum_{k=m}^{n} k^{k-1}\cdots(k-r+1) |a_k| |z|^{k-r+1}. \]

Lemma 1.4 now follows from the absolute-uniform convergence for $|z| \leq c_0 < c$ of all the series (in particular of the $(r-1)$th) obtained successively from $f(z)$ by termwise differentiation. The corollary also is proved by termwise differentiation.

The rules governing the manipulation of ordinary convergent power series apply, thus, to power series in hypercomplex numbers. A well known rearrangement theorem, in particular, gives us
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LEMMA 1.5 If \( f(z) \) represents a convergent power series, then

\[
 f(z + \varepsilon) = \sum_{k=0}^{\infty} \frac{1}{k!} e^k f^{(k)}(z),
\]

where \( f^{(k)}(z) = \frac{d^k}{dz^k} f(z) \).

Proof of this result depends on the fact that \( e^k = 0 \) (\( k = r, r+1, \ldots \)).

We can now, making use of the preceding lemmas, construct a suitable elementary solution of the equation \( D\mathbf{\omega} = 0 \), assuming \( a(x,y) \equiv a(z) \), \( b(x,y) \equiv b(z) \) to be uniformly \( H \)-continuous in a regular domain \( R \). With the notation

\[
 I(p; z') = -(1/4\pi) \int \int \frac{P(z)}{|z-z'|^2} \, dx \, dy,
\]

we begin by defining

(1.8) \( t_p(z) = z \)

\[
 t_p(z) = I \left( -(aD_x + bD_y)t_p(z); z \right) \quad (p = 1, \ldots, r-1).
\]

By Lemma 1.2, each \( t_p(z) \) has uniformly \( H \)-continuous first partial derivatives in \( R \), and the hypercomplex function

\[
 t(z) = \sum_{p=1}^{r} a_p t_p(z) \equiv z + T(z) \quad (T(z) \text{ nilpotent})
\]

satisfies

(1.3) \( D T \equiv (D_x + iD_y + a_{r-1}(aD_x + bD_y))t = 0 \).

t(z) will be called a generating solution of \( D_t = 0 \). We observe that

\[
 D(t(z) - t_0)^k = 0 \quad (t_0 = \text{hypercomplex constant}),
\]

and, more generally,

LEMMA 1.6. To any complex-valued function \( f(z) \), regular and analytic in a subdomain \( S \subset R \), corresponds a hypercomplex valued function
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\[ F(z) \equiv f(t(z)) \equiv \sum_{k=0}^{k-1} \frac{1}{k!} f^{(k)}(z) (T(z))^k \]

which at each point of \( S \) satisfies

\[ dF(z) = f'(t(z)) dt(z), \]

and, hence, in particular, the equation

\[ DF(z) = 0. \]

**Proof:** In the neighborhood of an arbitrary point \( z_0 \) of \( S \), \( f(z) \) can be represented as a convergent power series, may

\[ f(z) = s(z; z_0) = \sum_{k=0}^{\infty} a_k (z - z_0)^k. \]

By Lemma 1.4, the power series \( s(t(z); z_0) \) converges in the neighborhood of \( z_0 \), and Lemma 1.5 then shows

\[ s(t(z); z_0) = \sum_{k=0}^{k-1} \frac{1}{k!} s^{(k)}(z; z_0) (T(z))^k = \sum_{k=0}^{k} \frac{1}{k!} f^{(k)}(z) (T(z))^k. \]

The differentiation rule, and, hence, the fact that the right side of the last equation is annihilated by \( D \), are proved, finally, by applying termwise to the series

\[ s(t(z); z_0) = \sum_{k=0}^{\infty} a_k (t(z) - z_0)^k, \]

an operation which is justified by the corollary to Lemma 1.4.

Equation (1.9) may also be written as

\[ (1 + a_{-1} z) x + i(1 - i a_{-b}) y = 0, \]

and from this the identity
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\[(1.10) \quad \frac{\partial}{\partial \tau} \left[ dx + idy + i e_{a-1}(ady-bdx) \right] = t_x dx + t_y dy \]

is obvious. Now we define

\[(1.11) \quad V(z; z') = \left( \frac{t_x(z')}{t(z) - t(z')} \right) \left( \frac{t_x(z)}{1 - i e_{a-1} b(z')} - 1 \right)\]

This is the elementary solution of $DV = 0$ which we shall use in Green's formula. Its important properties are summarized in

**Theorem 1.1.** If $a(z)$, $b(z)$ are complex-valued, uniformly $H$-continuous functions in a regular domain $D$, let

\[(1.12) \quad t(z) = z + \sum_{p=1}^{N} e_{p} t_{p}(z) \]

be a solution of equation (1.9) which possesses uniformly $H$-continuous first derivatives in $D$. Such a solution exists. Defining $V(z; z')$ as in (1.11), we then have

\[(1.13) \quad DV(z; z') = 0. \]

Further, both the relations

\[
\lim_{\rho \to 0} \oint_{C_{\rho}} U(z) V(z;z') \left( dx + idy + i e_{a-1}(ady-bdx) \right) = U(z'),
\]

\[
\lim_{\rho \to 0} \oint_{C_{\rho}} U(z) V(z';z) \left( dx + idy + i e_{a-1}(ady-bdx) \right) = -U(z'),
\]

$C_{\rho}$ being a circle of radius $\rho$ about the fixed point $z'$ of $D$, are valid for any hypercomplex function $U(z)$ which is continuous at $z'$.

If $a(z)$, $b(z)$ possess uniformly $H$-continuous first derivatives in $D$, and if, in addition, $D$ is regular of order 1, we may assume $t(z)$ to have uniformly $H$-continuous second derivatives in $D$. In this case,

\[(1.13') \quad D^2 V(z; z') = 0. \]
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Proof: The existence of a generating solution \( t(z) \) and the continuity properties of its derivatives have already been shown. We have only to verify (1.5) and 1.13*). The second integral in (1.5) can be written

\[
-(2\pi i)^{-1} \int_{C'} \frac{dt(z)}{t(z) - t(z')} - (2\pi i)^{-1} \int_{C'_P} \frac{(U(z) - U(z'))}{(t(z) - t(z'))} \frac{dz + ite^{-q}(ay - bx)}{t(z) - t(z')}
\]

\[
= -U(z') I_1 - (2\pi i)^{-1} I_2
\]

To evaluate \( I_1 \), we may introduce, in accordance with Lemma 1.6, the function

\[
f(z) = \log(t(z) - t(z')) = \log(z - z') + \sum_{k=1}^{\infty} \frac{1}{k!} \frac{(T(z) - T(z'))}{(z - z')^k}
\]

Obviously,

\[
df(z) = d\log(z - z') + d \sum_{k=1}^{\infty} \frac{1}{k!} \frac{(T(z) - T(z'))}{(z - z')^k}
\]

whence we see that

\[
\int_{C'} df(z) = 2\pi i.
\]

The integral on the left is, however, \( 2\pi i I_1 \), since

\[
df(z) = \frac{dt(z)}{t(z) - t(z')}
\]

a relation which follows from Lemma 1.6.

To prove that \( I_2 \) tends to zero with \( P \), we first observe that, if \( w \) is a complex number and a nilpotent, then

\[
(w - a)^{-1} = \sum_{k=1}^{\infty} w^k a^{-1}
\]

Hence,

\[
(t(z) - t(z'))^{-1} = (z - z')^{-1} \sum_{k=1}^{\infty} (-1)^k a^{-1} \frac{(T(z) - T(z'))}{(z - z')^k}
\]

It follows, since \( T(z) \) has uniformly bounded first derivatives in \( P \),
that on $C_{\rho}$
\[
\left| \frac{t_{x}(z)}{1 - i e_{-1}b(z)} \right| \leq M_{2}, \quad |dz + i e_{-1}(ady-bdx)| \leq M_{3} \ ds,
\]

$m_{1}, m_{2}$ being constants independent of $\rho$, and $ds$ the element of arc length on $C_{\rho}$. Now let $\Theta(\rho)$ be a modulus of continuity for $U(z)$ at $z'$:
\[
|U(z) - U(z')| \leq \Theta(\rho)
\]
for $|z-z'| \leq \rho$ with $\lim_{\rho \to 0} \Theta(\rho) = 0$. Evidently,
\[
|I_{2}| \leq M_{1} M_{2} M_{3} \Theta(\rho) \int_{C_{\rho}} ds = 2 \pi M_{1} M_{2} M_{3} \Theta(\rho).
\]

It follows that $I_{2}$ does tend to zero with $\rho$, as stated, and thus the second relation (1.5) is established.

To prove the other of these relations, let us write the first integral in (1.5) as
\[
\int_{C_{\rho}} U(z) V(z';z) (dx + idy + i e_{-1}(ady-bdx))
\]
\[
+ \int_{C_{\rho}} U(z) (V(z';z) + V(z;z'))(dx + idy + i e_{-1}(ady-bdx)) = J_{1} + J_{2}.
\]
We have already shown that $J_{1}$ tends to $U(z')$ as $\rho \to 0$. What remains is to prove that $J_{2} \to 0$. First we note that the function
\[
g(z) = \frac{t_{x}(z)}{1 - i e_{-1}b(z)}
\]
is uniformly $H$-continuous in $R$:
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\[ |g(z) - g(z')| < K |z - z'|^h \quad (0 < h < 1, \ K = \text{const.}) \]

Hence, on \( C_p \),

\[ |V(z'; a) + V(z; b)| = |(2 \pi i)^{-1} (t(z) - t(z'))^{-1} (g(z) - g(z'))| \]

\[ \leq K_1 |z - z'|^{h - 1} = K_1 \rho^{h - 1} \]

where \( K_1 \) is a constant independent of \( \rho \). Also,

\[ |U(z)| \leq K_2 \]

in a neighborhood of \( z' \), say for \( |z - z'| \leq \rho_0 \). For \( \rho < \rho_0 \), it follows, therefore, that

\[ |J_2| \leq \frac{K_1 K_2 M}{2 \pi h} \int_{C_{1, h}} ds = 2 \pi K_1 K_2 M \rho^h \to 0 \]

as \( \rho \to 0 \), as asserted.

For such \( t(z) \) as possess continuous second derivatives in \( R \), let us, finally, verify equation (1.13). By (1.11),

\[ DV(z'; a) = (1/2 \pi i) (t' - t)^{-1} D \left( \frac{t_x}{1 - i a_{x-1} b} \right) \]

\[ = (1/2 \pi i) (t' - t)^{-1} \left\{ \frac{D t_x}{1 - i a_{x-1} b} + \frac{a_{x-1} t_x D b}{(1 - i a_{x-1} b)^2} \right\} \]

where we have put \( t = t(z) \), \( t' = t(z') \), etc. We observe, further, that

from \( D t = 0 \) follows

\[ 0 = D_{x} D_{x} t = D_{x} (D_{x} + i D_{y} + e_{x-1} (a D_{x} + b D_{y})) t = (D_{x} + i D_{y} + e_{x-1} (a D_{x} + b D_{y})) D_{x} \]

\[ + e_{x-1} (a D_{x} + b D_{y}) t = D_{x} + e_{x-1} (a t_{x} + b t_{y}) \]

and, in addition,

\[ (1 + e_{x-1} a) t_{x} + (i + e_{x-1} b) t_{y} = 0 \]

the last two results together give
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\[ D_{x} = -a_{x-1} t_{x} \left[ z_{x} + \frac{ib_{x} (1 + \epsilon_{x-1})}{i - \epsilon_{x-1} b} \right] \]

Hence,

\[ DN(z; z') = (2\pi i)^{-1} (t - t)^{-1} a_{x-1} \frac{t_{x}}{1 - \epsilon_{x-1} b} \left[ \frac{z_{x} - ib_{x} (1 + \epsilon_{x-1}) + i Db}{1 - \epsilon_{x-1} b} \right] \]

\[ = -V(z; z') (a_{x} + b_{y}) \]

Equation (1.13\#) now follows from the fact that

\[ D_{x} = D + a_{x-1} (a_{x} + b_{y}) \]

Theorem 1.1 and Green's formula, applied to a domain consisting of the points of \( R \) outside a small circle about the fixed point \( z' \), now give us

**Theorem 1.2.** If \( a(z), b(z) \) have uniformly \( H \)-continuous first derivatives in a regular domain \( R \), let \( t(z) \) be a function of the type (1.12) as described in Theorem 1.1, and let \( V(z; z') \) be defined from (1.11). Then for any hypercomplex-valued function \( U(z) \) of class \( C_{r}^{t} \) in \( R \), there is an integral representation

\[ U(z') = \int_{R} U(z) V(z; z') (dx + i dy + i e_{x-1}(ady - bdx)) - i \int_{R} V(z; z') D^{*} U(z) dxdy. \]

If \( R \) is regular of order 1, \( t(z) \) may be assumed to have \( H \)-continuous second derivatives in \( R \), and in this case the alternative representation

\[ U(z') = \int_{R} U(z) V(z; z') (dx + i dy + i e_{x-1}(ady - bdx)) + i \int_{R} V(z; z') DU(z) dxdy. \]

also is valid.

Partial converses to these statements are provided by the combined assertions of the two following theorems:
THEOREM 1.3. Assume \( a(z), b(z) \) have uniformly \( H \)-continuous first derivatives in the regular domain \( R \). If \( f(z) \) is a hypercomplex-valued function defined and integrable on the boundary \( \partial R \) of \( R \), then the integrals

\[
I(z') = \int_R f(z) \, V(z; z') \, (dx + idy + ie_{p-1}(ady-bdx)),
\]

\[
J(z') = \int_R f(z) \, V(z; z') \, (dx + idy + ie_{p-1}(ady-bdx))
\]

represent functions with \( H \)-continuous first derivatives in \( R \) such that

\[
D_x I(z) = 0, \quad D_y J(z) = 0.
\]

Proof, in accordance with Theorem 1.1, is by differentiating under the integral signs.

THEOREM 1.4. Let \( R \) be a regular region of order 1 in which \( a(z), b(z) \) are assumed to have uniformly \( H \)-continuous first partial derivatives. Let \( j(z) \) be a hypercomplex-valued function defined and having uniformly \( H \)-continuous first partial derivatives in \( R \). If \( V(z; z') \) is defined as in Theorem 1.1, the integrals

\[
S(z') = \iint_R j(z) \, V(z; z') \, dx \, dy,
\]

\[
T(z') = \iint_R j(z) \, V(z; z') \, dx \, dy
\]

have \( H \)-continuous first derivatives in \( R \) and in \( R \) satisfy the equations

\[
(1.14) \quad D_x S(z) = ij(z), \quad DT(z) = -ij(z).
\]
Proof: Reasoning as in the proof of Lemma 1.2, we can easily show that
\[ T(z) = \int \int V(z') dz' dx dy + \int \int (j(z') - j(z')) \frac{d}{dy} V(z') dz' dx dy \]
and that the second integral on the right satisfies a uniform \( H \)-condition in \( R \). We must also show that
\[ H(z) = \int \int V(z') dz' dx dy \]
has \( H \)-continuous first derivatives in \( R \) and that
\[ (1.15) \quad DH(z) = -1. \]

To facilitate the discussion of \( H(z) \), we shall introduce a new function
\[ s(z) = \frac{1}{2} \bar{z} + \sum_{p=1}^{n-1} \bar{a}_p \bar{a}_p^* (z) \]
which is to have uniformly \( H \)-continuous first derivatives in \( R \) and to satisfy there the equation
\[ (1.16) \quad \frac{d}{dz} \bar{a}_p (z) = 1, \]
that is,
\[ (1.16_p) \quad (\bar{a}_p + \bar{b}_y) \bar{a}_p (z) + (\bar{a}_p + \bar{b}_y) \bar{a}_p^* (z) = 0 \quad (p = 1, \ldots, n-1; \bar{a}_p (z) = \frac{3}{2}). \]

Specifically, using again the notation
\[ I(P; z') = -(1/2) \int \int \frac{P(z')}{|z'|^2} dx dy, \]
we define
\[ s_{\bar{a}} (z) = \frac{1}{2} \bar{z} \]
\[ \bar{a}_p (z) = I(-(\bar{a}_p + \bar{a}_y) \bar{a}_p^*; \bar{a}_p; z) \quad (p = 1, \ldots, n-1). \]
It is clear from Lemma 1.2 that each $z_p(z)$ has uniformly H-continuous first
derivatives in $\mathcal{R}$ and that equations (1.16) are satisfied.

If $K_0$ is a disk of radius $\mathfrak{p}$ about $z' \in \mathcal{R}$, then $H(z')$ is the limit as
$\mathfrak{p} \to 0$ of the proper integral
$$
\int_{\mathcal{R} \setminus K_0} \int V(z';z) \, dx \, dy = \int_{\mathcal{R} \setminus K_0} V(z';z) \, D(\mathbf{z}) \, dx \, dy
$$
or, by Green's formula, of
$$
-i \left\{ \int_{\mathcal{R} \setminus K_0} V(z';z) \, s(\mathbf{z}) \left( dz + ie^{-1}(ady-bdx) \right) \right\},
$$
since $D^*V(z';z) = 0$ in $\mathcal{R} \setminus K_0 (\mathfrak{p} > 0)$. Theorem 1.1 thus gives us
$$
H(z') = -is(z') - i \int_{\mathcal{R}} V(z';z) \, s(\mathbf{z}) \left( dz + ie^{-1}(ady-bdx) \right),
$$
whence we observe that $H(z)$ has H-continuous first derivatives in the
interior of $\mathcal{R}$ and that, moreover, the second equation of (1.14) is justified.
The first can be proved in a similar fashion.

We shall later have need also of

THEOREM 1.5. Let $a(z), b(z)$ have uniformly H-continuous first de-

rivatives in a regular domain $\mathcal{R}$ of order one, and let $V(z';z)$ be defined
from (1.11). Let $C$ be a simple, closed curve contained in $\mathcal{R}$ having con-
tinuous curvature, and let $U(z)$ be defined and piecewise continuous on $C$.
If $U(z)$ is H-continuous at a point $z_0$ of $C$, the integral
$$
J(z') = \int_C V(z';z) \, U(\mathbf{z}) \left( dx + idy + ie^{-1}(ady-bdx) \right)
$$
satisfies the relation
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\[ \lim_{z' \to z_0} J(z') = J(z_0) - (1/2)U(z_0), \]
as \( z' \) tends to \( z_0 \) from the interior of \( C \).

**Proof:** By foregoing reasoning,

\[ J(z') = -(2\pi i)^{-1} \int_C U(z) \frac{dt(z)}{t(z) - t(z')} = -(2\pi i)^{-1} \int_C U(z) \, d\log(t(z) - t(z')) \]
\[ = -(2\pi i)^{-1} \int_C U(z) \, d\log(z-z') - (2\pi i)^{-1} \int_C (U(z) - U(z_0)) \, d\log(z-z) \]
\[ \frac{1}{2} \int_C (T(z) - T(z'))^k. \]

The second integral on the right is continuous on the boundary because of the Hölder condition supposed for \( U(z) \), while the first integral satisfies

\[ \lim_{z' \to z_0} (2\pi i)^{-1} \int_C U(z) \, d\log(z-z') = (2\pi i)^{-1} \int_C U(z) \, d\log(z-z_0) + (1/2)U(z_0) \star. \]

2. Representation of the solutions of homogeneous systems of equations:

With the aid of Cauchy's integral formula, a simple representation can be obtained for sufficiently regular solutions of the system of equations

\[ (2.1) \quad DU = (D_x + iD_y + ia_{z-1}(a(z)D_x + b(z)D_y))U(z) = 0, \]

where \( a(z), b(z) \) are complex-valued functions possessing uniformly Hölder continuous first derivatives in a domain \( R \). We shall show, namely, that the manifold of solutions of \( DU = 0 \) regular in the neighborhood of a point \( z_0 \) of \( R \) is the manifold of all convergent power series

\[ (2.2) \quad \sum_{n=0}^{\infty} c_n (t(z) - t(z_0))^n. \]

* The integral on the right converges absolutely. For proof of this formula, see H. Courant [1], pp. 306-312.
with hypercomplex constant coefficients \( c_n \), where

\[
(2,3) \quad t(z) = z + \sum_{k=1}^{\infty} c_k t^k (z) = z + T(z) \quad \text{(} T(z) \text{ nilpotent)}
\]

is a function possessing uniformly \( H \)-continuous second derivatives in a neighborhood of \( z_0 \) and satisfying the equation

\[
Dt(z) = 0.
\]

We have previously called \( t(z) \) a generating solution of \( Dt = 0 \). Convergence of the series is defined with respect to the metric introduced in the preceding section. The existence inside a subdomain \( R_0 \) of \( R \), which is regular of order \( 1 \), of a function of the type \( (2,3) \) with the indicated properties is guaranteed by Theorem 1.1.

Let \( U(z) \) be a solution of \( (2.1) \) which is of class \( C^1 \) in \( R \). Let \( C \) be a circle about \( z_0 \) which with its interior is contained inside \( R_0 \). By the second formula of Theorem 1.2, and by \( (1.10), (1.11) \), the value of \( U \) at any point \( z' \) interior to \( C \) is

\[
U(z') = (2\pi i)^{-1} \int_C U(z) \frac{dt(z)}{t(z) - t(z')}.
\]

Employing the expansion

\[
\frac{1}{t(z) - t(z')} = \frac{1}{t(z) - t(z_0)} \sum_{k=0}^{n} \left( \frac{t(z') - t(z_0)}{t(z) - t(z_0)} \right)^k + \frac{1}{t(z) - t(z')} \left( \frac{t(z') - t(z_0)}{t(z) - t(z_0)} \right)^{n+1},
\]

we see that, at the points of any disk \( K \) about \( z_0 \) which is inside \( C \), \( U(z) \) is, indeed, represented by a series of the form \( (2.2) \), its coefficients defined by

\[
c_k = (2\pi i)^{-1} \int_C U(z) (t(z) - t(z_0))^{-k-1} dt(z),
\]
provided that for \( z' \in K \) the remainder

\[
(2\pi i)^{-1} \left( t(z') - t(z_0) \right) \int_{C} \frac{u(s) \, dt(s)}{(t(s) - t(z_0))^{n+1} (t(s) - t(z'))}
\]

tends uniformly to zero. This can be proved in much the same way as in the classical case, and further details will be omitted.

Attention is directed to Lemma 1.5 by which the series expression (2.2) for an arbitrary regular solution of the system of equations (2.1) can be written as

\[
U(z) = \sum_{p=0}^{\infty} a_p U_p(z) = \sum_{p=0}^{\infty} \sum_{k=0}^{p-1} \frac{1}{k!} (z(z) - T(z_0))^k \, f_p^{(k)}(z),
\]

the \( f_p(z) \) being functions analytic at \( z_0 \). Conversely, such an expression defines a solution \( U(z) \) of (2.1).

\[
(D_x + (A_p + iA_p)D_y)(u_p + iv_p) = \sum_{q=1}^{m} (c_{pq}u_q + c_{pq}v_q) + \sum_{q=m+1}^{n} c_{pq}u_q
\]

and

\[
(D_x + A_s D_y)u_s = \sum_{q=1}^{m} (c_{sq}u_q + c_{sq}v_q) + \sum_{q=m+1}^{n} c_{sq}u_q
\]

\[(p = 1, \ldots, m; s = m+1, \ldots, n),\]

the coefficients

\[(3.7) \quad A_p(x,y) = A_p^* + iA_p^\prime \quad (A_p^*, A_p^\prime \text{ real}; A_p^\prime \neq 0; p = 1, \ldots, m),\]

\[A_s(x,y) \quad (A_s \text{ real}; s = m+1, \ldots, n)\]

being of class $C^r$, and the remaining coefficients

\[(3.1) \quad c_{pqr} = c_{pqr}^* + ic_{pqr}^\prime \quad (c_{pqr}^*, c_{pqr}^\prime \text{ real}),\]

\[c_{jq} \quad (c_{jq} \text{ real})\]

continuous, inside a semicircle

\[D: x^2 + y^2 \leq c^2, x > 0.\]

The $c_{pqr}$, $A_p$, and the first and second derivatives of the $A_p$ are assumed to be uniformly bounded in $D \#$. Carleman showed that, if a continuously dif-

* Carleman does not state this explicitly, but the assumption is certainly used in the proof that $v < 0$ (p. 5) and in the definition of $L$, p. 6. This assumption may also be implicit in Carleman's assertion (equations (12), p. 4) as to the existence in $D$ of continuously differentiable solutions $u(x,y)$, $v(x,y)$ of the system

\[(D_x + A_p D_y)(u + iv) = 0\]

of the form

\[u = A_p^\prime(x^*, y^*)(x-x^*) + A(x-x^*)^2 + 2B(x-x^*)(y-y^*) + c(y-y^*)^2 + \xi((x-x^*)^2 + (y-y^*)^2)\]

\[(\nabla) \quad v = y-y^* - A_p^\prime(x^*, y^*)(x-x^*) + A_1(x-x^*)^2 + 2B_1(x-x^*)(y-y^*) + c_1(y-y^*)^2 + \xi_1((x-x^*)^2 + (y-y^*)^2)\]
ferentiable solution of this system vanishes on the y-axis:

\[ u_p(0,y) = 0 \text{ for } |y| < d \]

\[ (u_p = u_{p1} + u_{p2} + \cdots + u_{pn}) \text{ for } p \leq n, \ p = 1, \ldots, n, \]

there exists a radius \( d_0 \) such that

\[ u_p(x,y) = 0 \ (p = 1, \ldots, n) \]

in the semi-circle \( x^2 + y^2 < d_0^2, \ x > 0. \)

The importance of this theorem lies, of course, in how very little is required of the coefficients in the equations. * The results previously known had demanded analyticity of these coefficients. Previous results, on the other hand, had applied to systems of any type, while Carleman's theorem excludes all systems of partly parabolic, and some systems of partly elliptic, type. We shall show how, by Carleman's own method, and with the aid of the results of section 1, his theorem can be extended to all systems of hyperbolic and elliptic type.

We begin with the totally elliptic system of linear equations

\[ (3.2) \ (D_x + A_p D_y + e_{p1} D^{-1}_y) u_p(x,y) = \sum_{q=1}^{m} (a_{pq1} u_{pq1} + a_{pq2} u_{pq2}) \equiv 0_p(u) \ (p = 1, \ldots, n) \]

where \((x', y') \in D,\) and \( A_p, e, a_{pq1}, a_{pq2}, a_{pq3} \) are functions of \( x', y', \) and \( e, e_1 \) functions of \( x, y, x', y' \) which tend to zero with \((x-x')^2 + (y-y')^2\) uniformly in a certain neighborhood of \( x=y=x'=y'=0. \) Carleman does not say what kind of construction he had in mind to produce functions of the type \( (A_p) \). In Chapter III, section 2 will be presented a method of construction under the condition that the \( A_p \) are defined and of class \( C^{n1} \) in the entire circle \( K: x^2 + y^2 < d^2. \) To assure this condition, it is, however, enough, to require that the \( A_p \) and their first, second, and third derivatives be defined and uniformly continuous in the semi-circle \( D, \) as the domain of \( A_p, \) as a function of class \( C^{n1}, \) could then be extended, first to the \( y \)-axis, next to all of \( K. \)

* See the comments of Petrovskii [1], pp. 1-5.
made up of subsystems whose principal parts are in canonical form. \( 2r_p \)
represents the number of real dependent variables (and of equations for
real quantities) in the principal part of the \( p \)-th subsystem, and

\[ e_1, e_{p_1}, \ldots, e_{p_p} = 1 \]

the standard basis of the algebra associated with it. The coefficients
(3.1) and (3.0) are defined, the first having uniformly continuous first,
second, and third derivatives, the second being uniformly continuous, in
\( D \). We suppose also that a solution

\[ u_p = \sum_{q=1}^{r_p} e_{pq} (u^{(p_i)}_{pq} + iu^{(p_i)}_{pq}) = \sum_{q=1}^{r_p} e_{pq} u_{pq} \]

is known which is uniformly bounded and of class \( C^1 \) in \( D \) and satisfied

\[ u_p(0,y) = 0 \quad \text{for} \quad |y| < d \quad (p = 1, \ldots, m) \]

and shall show there exists a radius \( d_0 \) such that

\[ u_p(x,y) = 0 \quad (p = 1, \ldots, m) \]

in the semi-circle \( x^2 + y^2 < d_0^2, x > 0 \).

Following Carleman, we introduce new variables through

\[ u_p = e^{t(x^2 + y^2 - ax^2)} v_p \quad (a, t \text{ real, positive}) \]

in terms of which equations (3.2) can be written

\[ (D_x + A_p D_y + e_p x_p^{-1} D_y) v_p + t(1-2ax+2a^{2}x+2a^{3}x^{-1})v_p = q_p(v) \]

or, alternatively

\[ (D_x + D_y A_p + e_p x_p^{-1} D_y)v_p + t(1-2ax+2a^{2}x+2a^{3}x^{-1})v_p = q_p(v) + A_p v_p = h_p(v) \]
Let $T_k$ be the hyperbolic arc defined by
\[ x + y^2 - cx^2 = k^2 \]
\[ 0 < x \leq \frac{1}{2c} - \sqrt{\frac{1}{4c^2} - \frac{k^2}{c}} \quad k < 1/2 \sqrt{c} , \]
and let $D_k$ be the domain bounded by $T_k$ and the $y$-axis. Over $D_k$, we shall, like Carleman, apply Green's formula to the expression (3.4) using for this purpose a suitable singular solution of the equation
\[ (D_x + A_p D_y + e_{p,r} r^{-1} D_y)W_p = t(1-2cx + 2A_p r + 2e_p r^{-1} r) W_p = 0 . \]

It is not difficult to produce a general representation for the solutions of equations (3.5) from which the specific singular solution desired for use in Green's formula can be obtained. Set
\[ z_p = e^{-t(x+y^2-cx^2)} W_p . \]
Equations (3.5) become
\[ (D_x + A_p D_y + e_{p,r} r^{-1} D_y)z_p = 0 . \]
We may suppose that in $D$ the auxiliary equations
\[ (D_x + A_p D_y)(u+iv) = 0 \]
have a solution
\[ w(z) = w(x,y) = u(x,y) + iv(x,y) \]
which possesses continuous and uniformly bounded first, second, and third derivatives and which is such that not all first derivatives $u_x$, $u_y$, $v_x$, $v_y$ simultaneously vanish at any point of the closure of $D$. Then Taylor's Theorem with remainder, applied in a neighborhood of an arbitrary point $z' = x'+iy'$,

\* See the first footnote of this section and the end of section 2, Chapter III.
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of \( D \), shows that

\[
(3.8) \quad \frac{A_D(z^1)}{\Omega(x(z^1))} (w(z) - w(z^1)) = X(z^2 z^1) + iY(z^2 z^1)
\]

is a solution of equations (3.7) of type (A). Now we change independent variables by

\[ X = X(z^2 z^1), \quad Y = Y(z^2 z^1). \]

Since

\[
D_x + A_D p Y = \left[ (D_x + A_D p Y) x \right] D_x + \left[ (D_x + A_D p Y) y \right] D_x
\]

\[
(D_x = \frac{\partial}{\partial x}, \text{etc.}), \quad \text{we have from (3.7) and (3.8) that}
\]

\[
(D_x + A_D p Y) X = \left[ (D_x + A_D p Y) x \right] (D_x + A_D p Y) X,
\]

and, hence, that

\[
(3.9) \quad (D_x + A_D p Y) + e_p x p^{-1} D_y p = \left[ (D_x + A_D p Y) x \right] (D_x + A_D p Y) + e_p x p^{-1} (e_p x p Y = 0),
\]

where

\[
a = x_x / (D_x + A_D p Y) x, \quad b = x_y / (D_x + A_D p Y) x.
\]

Let \( s(X+iY) = S(z^2 z^1) \) be a generating solution of the homogeneous equation obtained by setting the right side of (3.9) equal to zero. (The designation \( t(x+iY) \) was used in section 1). As we have shown in section 1 the most general solution of this equation (i.e., of equation (3.6)) is an analytic function

\[
F(s(X+iY)) = F(S(z^2 z^1))
\]

of the generating solution; in consequence, the most general solution of

* We observe that, by (3.8), (3.7), \( (D_x + A_D p Y) X = 0 \) implies \( x_x = x_y = x = y = 0 \), hence, that \( x = y = 0 \), an equality that is excluded in the closure of \( D \).

** more exactly, a sum of such functions with hypercomplex coefficients
(3.5) is a function of the form
\[ W = e^{t(x+y^2-z^2)} F(S(z_1z')) \]

As the first step in suitably choosing \( F \), we recall that \( x \) and \( y \) are expressible in terms of \( x_1, y \) by equations of the form (A) of a preceding footnote. By a result of Carleman (pp. 55 ff.), it then follows that there exist numbers \( c_1, c_2 \), independent of \( p \), such that
\[ x + y^2 - cz^2 = c_0 + c_1x + c_2y + 2c_3xy + c_4(x^2-y^2) + (x^2+y^2)R(x,y) \]
for
\[ |z| < 1, \quad x > 0, \]
where the \( c_q \) are complex-valued constants, and
\[ R < 0 \]
in the closure of the domain (3.11).

The second step in defining \( F \) is to introduce
\[ F(z_1z') = e^{-t(c_0 + c_1x + c_2y + 2c_3xy + c_4(x^2-y^2))} (s(x,y))^R. \]

By definition of \( s(x,y) \), see (1.6),
\[ e^{t(x+y^2-z^2)} F(z_1z') = e^{t(x^2+y^2)R(x,y)} e^{itQ(z_1z')} e^{-3(s)} (s(z_1z'))^{-1}, \]
where \( Q \) is a real-valued function and \( N \) nilpotent. Now we can define
\[ e^{t(Q-z_1z')} = (2\pi i)^{-1} e^{-itQ(z_1z')} t - N(z_1z') t S_{y} (z_1z') \]
It follows, in view of (3.12) and of the continuity assumptions made, that there exists a constant \( K' \) such that
\[ R, C, N, S \] all depend on \( p \), but this dependence need not be explicitly indicated.
Non-Parabolic Systems

\[ |\mathcal{W}_p(z;z')| < K'/|z-z'| \]

hence, there exists a constant \( K \) such that

\[ (3.13) \quad |\mathcal{W}_p(z;z')| < K'/|z-z'| . \]

It is convenient here also to observe that, since equations (3.6) are satisfied by \( S(z;z') \),

\[ dS(z;z') = S_x(z;z')dx + S_y(z;z')dy = S_y(z;z') \left( dy - (A_p + e_p p_{-1})dx \right), \]

and, hence,

\[ (3.14) \quad \mathcal{W}_p(z;z') \left( dy - (A_p + e_p p_{-1})dx \right) = (2\pi i)^{-1} e^{it} (Q(z;z') - Q(z';z'')) \left( z(N(z;z') - N(z';z')) - \frac{\mathcal{S}_p(z;z')}{\mathcal{S}_p(z;z')} \right). \]

Let us now write Green's formula

\[ (3.15) \quad \int \int_{D_k \setminus \omega} H_p(V) \mathcal{W}_p(z;z') \, dxdy = \left\{ \int \int_{\omega_k} \mathcal{W}_p(V) \left( dy - (A_p + e_p p_{-1})dx \right) \right\} \]

for the domain obtained from \( D_k \) by deleting the interior \( \omega \) of a small circle \( \gamma \) about the fixed point \( z' \in D_k \). The limit of the area integral as \( \gamma \) shrinks to \( z' \) exists in view of (3.13). The limit of the integral over \( \gamma \) tends to \( V_p(z') \), as may be shown from (3.14) by the procedures used in Theorem 1.1. Hence,

\[ (3.16) \quad V_p(z') = \int_{\omega_k} \mathcal{W}_p(V) \left( dy - (A_p + e_p p_{-1})dx \right) - \int_{D_k} H_p(V) \mathcal{W}_p \, dxdy . \]

This expression corresponds entirely to equation (18) in Carleson's paper, and from now on the argument is exactly like Carleson's (pp. 6-9). The extension from totally elliptic systems to systems of mixed elliptic and hyperbolic type also can be carried out in the present case just as Carleson had proposed for his somewhat more special system.
CHAPTER III

BOUNDARY PROBLEMS

1. Extremum principle and uniqueness theorems. If two functions $u(x,y)$, $v(x,y)$, which are of class $C^1$ in a domain $R$, there satisfy the Cauchy-Riemann equations:

$$u_x - v_y = 0$$
$$u_y + v_x = 0,$$

neither function can be greater (less) than the maximum (minimum) of the function on the boundary. Proof is usually based upon the fact that $u$ and $v$ each satisfies a certain second-order elliptic equation, namely, $u_{xx} + u_{yy} = 0$, whose solutions previously are known to possess the extremum property in question.

Functions $u(x,y)$ of class $C^1$ in a domain $R$ in which

$$D_x + (b^1 + ib^2)D_y (u + iv) = 0 \quad (b^2 \neq 0 \text{ in } R)$$

also are subject to this extremum principle, at least if $b^1$, $b^2$ are sufficiently smooth functions of $(x,y)$ in $R$. On the assumption, for instance, that $b = b^1 + ib^2$ is Hölder-continuous in each closed sub-domain of $R$, by a suitable change of variables $X = X(x,y)$, $Y = Y(x,y)$ the canonical elliptic system (1.1) can be reduced to the Cauchy-Riemann equations

$$(D_x + iD_y)(u + iv) = 0,$$

thereby, extremum properties of solutions of a system of first-order equations again are derived from previously known extremum properties of solutions of second-order equations.

A different kind of argument can be given which utilises no prior
knowledge about second-order equations, and, also not involving any
change of variables, applies to systems of the form (1.1) in which b
is merely continuous in R. The argument will be developed in a series
of lemmas.

LEMMA 1.1  Let
\[ u_1 = F_1(x_1, \ldots, x_n), \ldots, u_n = F_n(x_1, \ldots, x_n) \]
map a bounded domain R of Euclidean n-space into this n-space. It is
assumed that each F_i is of class C^1 in the closure of R and, in addi-
tion, that the functional determinant
\[ J(x) = J(x_1, \ldots, x_n) = \frac{\partial (u_1, \ldots, u_n)}{\partial (x_1, \ldots, x_n)} \]
is non-negative in R. Then the image F(S) of the set
\[ S = \{ x \in R \mid J(x) = 0 \} \]
is nowhere dense in the image F(R) of R.

Proof: It suffices to show that F(S) has exterior measure zero.
Indeed, S is closed, hence F(S), its continuous image, also is closed,
whence it follows that if F(S) were dense in some sphere K, F(S) would
contain K and not, thus, be of measure zero.

Choose \( \varepsilon > 0 \). Let \( N = N_{\varepsilon} \) be an open set covering F(S) such that,
at any point \( x \) of the inverse image T of N, \( |J(x)| < \varepsilon \).

The measure of the open set T is bounded uniformly with respect
to \( \varepsilon \), say
\[ |T| \leq B \varepsilon \]
where B is the measure of the bounded set R. The measure of \( N_{\varepsilon} \) the
image of T, is at most
\[ \int_T J(x) \, dx \leq \varepsilon \int_T dx \leq \varepsilon B, \]
where \( dx \) represents the volume element in the \( n \)-dimensional \( x \)-space considered. It follows that the measure of \( N_\varepsilon \) can be made arbitrarily small by sufficiently reducing \( \varepsilon \), i.e., that \( F(S) \) has outer measure zero.

**Lemma 1.2.** Under the hypotheses of Lemma 1.1, let \( U \) be an open, full sphere contained in the image of \( R: U \subseteq F(R) \). Assume the closure of \( U \) is disjoint from the image of the boundary \( \hat{R} \) of \( R: U \cap F(\hat{R}) = 0 \). Then in \( U \) the degree of mapping of \( R \) into \( F(R) \) is positive.

**Proof:** Let \( X \) be any component in \( R \) of the set antecedent to \( U \).

Since \( U \) contains no image point of the boundary of \( R \), \( F(X) \subseteq U \).

\( F(X) \subseteq U \): i.e., \( F \) maps \( X \) into \( U \), the boundary of \( X \) into the boundary of \( U \). The degree of this mapping of \( X \) into \( U \), called a local mapping, is, therefore, constant in \( U \). By Lemma 1.1, \( U \) contains a full sphere \( U_1 \) which does not intersect \( F(S) \): i.e., \( F(x) \notin U_1 \) implies \( J(x) > 0 \).

Let \( X_1, X_2, \ldots \) be the components in \( X \) of the open set which is antecedent to \( U_1 \). Thus, \( X_1 \subseteq I \), \( F(X_1) \subseteq U_1 \), and \( F(X_1) \subseteq U_1 \). As we have seen, \( J(x) > 0 \) in each \( X_1 \); it follows that the local degree of mapping of \( X_1 \) into \( U_1 \) is positive for every \( i \), and the same is, therefore, true of the degree of mapping in \( U_1 \) of \( X \) into \( U \). But the degree

\* The boundary of any point set \( V \) is represented as \( \hat{V} \).
of mapping of \( X \) into \( U \) is constant and, thus, also must be positive.

We have thus shown that the local degree of mapping in \( U \) of any component of its inverse image is necessarily positive, and from this it follows immediately that the global degree of mapping in \( U \) of \( R \) into \( F(R) \) also is positive.

**Lemma 1.3.** Let us make the hypotheses of Lemma 1.1 and assume, in addition, that for every point \( \bar{x} \) of the boundary of \( R \),

\[
F_{\bar{x}}(\bar{x}) < C,
\]

where \( C \) is a constant. Then any open set contained in the range of \( F \) must lie in the half-space

\[
u_1 < C.
\]

**Proof:** A point \((u_1, \ldots, u_n)\) for which \( u_1 > C \) is in the outer component of the complement of the image of \( R \); hence, the degree of mapping over a neighborhood of such a point is zero. By Lemma 1.2, this neighborhood was not covered by the mapping.

**Lemma 1.4.** Let

\[
u_i = F_{\bar{x}}(x_1, \ldots, x_n) \quad (i = 1, \ldots, n),
\]

(or, for short, \( u = F(x) \)) where the \( F_{\bar{x}} \) are of class \( C^1 \) in the closure of a bounded domain \( R \). Suppose that the functional determinant

\[
J(x) = \frac{\partial (u_1, \ldots, u_n)}{\partial (x_1, \ldots, x_n)}
\]

is non-negative in \( R \), and, moreover, that \( J(x) \) can vanish in \( R \) only if each partial derivative \( \frac{\partial u_i}{\partial x_j} \) also vanishes. If, finally, each point \( \bar{x} \) of the boundary of \( R \) is mapped into the half-space \( u_1 < c \) (\( c = \text{const} \)),

\[
F_{\bar{x}}(\bar{x}) < c \quad (\bar{x} \in R),
\]
then each point $x \in R$ also is mapped into this half-space:

$$F(x) \leq c \quad (x \in R).$$

Proof: Let $T$ be any component of the inverse image of that part of $F(R)$ in which $u_1 > c$. Because the mapping is continuous, $u_1 = c$ on the image of the boundary of $T$. Also, $J(x) = 0$ in $T$, for otherwise $F(T)$ would contain an open set, a contradiction to Lemma 1.3. Hence, $u = F(x)$ is constant in $T$ and is, thus, a point for which $u_1 = c$. But this contradicts the definition of $T$, unless $T$ is empty.

**Theorem 1.1.** Let $R$ be a bounded domain in the $xy$-plane in which the functions $u(x,y)$, $v(x,y)$ are defined and of class $C^1$ and satisfy the elliptic system of partial differential equations

$$ (1.2) \quad (D_x + bD_y)(u + iv) = 0, $$

where $b(x,y) = b^1(x,y) + ib^2(x,y)$ is continuous, and $b^2(x,y) > 0$ in $R$. Suppose, further, that $u(x,y)$ is continuous in the closure of $R$, and that, at all points $(x,y)$ of the boundary of $R$, $u(x,y) \leq 0$. Then $u(x,y) \leq 0$ at all points $(x,y) \in R$.

Proof: From the given system of equations, which may be written

$$ u_x + b^1 u_y - b^2 v_y = 0, $$

$$ v_x + b^1 v_y + b^2 u_y = 0, $$

we see

$$ J(x,y) = \begin{vmatrix} u_x & u_y \\ v_x & v_y \end{vmatrix} = \begin{vmatrix} u_x + b^1 u_y & u_y \\ v_x + b^1 v_y & v_y \end{vmatrix} = b^2(u_y^2 + v_x^2). $$

Lemma 1.4 thus applies to any component $T_c$ of the open set

$$ \left[ (x,y) \in R \mid u(x,y) > c \right] \quad (c > 0), $$

a set on whose boundary $u = c$. By this lemma, therefore, $u(x,y) \leq c$ in $T_c$, a contradiction if $T_c$ is not
vacuous. Since \( c \) can be arbitrarily small, the conclusion of the theorem follows.

**Theorem 1.2.** Suppose that all the hypotheses of Theorem 1.1 hold and, in addition, that \( u = 0 \) on the boundary of \( R \). Then \( u(x,y) \) and \( v(x,y) \) are both identically constant in \( R \).

*Proof:* By Theorem 1.1, \( u(x,y) \leq 0 \) in \( R \) and, by a dual argument, \( u(x,y) \geq 0 \) in \( R \); hence, \( u = 0 \) in \( R \). The differential equations then assert \( \nabla u = 0, \nabla v = 0 \) in \( R \).

More generally, we have the

**Corollary 1.2.1.** Let \( R \) be a bounded domain in the \( xy \)-plane in which the functions \( u_p(x,y), v_p(x,y) \) \( (p = 1, \ldots, r) \) are defined and of class \( C^1 \) and satisfy the elliptic system of differential equations

\[
(D + bD_y + e_{x-1}D_y) \sum_{I} (u_p + iv_p) = 0,
\]

where \( b(x,y) = b'(x,y) + ib''(x,y) \) is continuous, and \( b''(x,y) > 0 \), in \( R \). Suppose, further that \( u_p(x,y) \) \( (p = 1, \ldots, r) \) is continuous in the closure of \( R \), and that \( u_p = 0 \) on the boundary of \( R \). Then \( u_p(x,y), v_p(x,y) \) are all identically constant in \( R \).

*Proof:* Equations (1.3) are equivalent to

\[
(D_x + bD_y)(u_p + iv_p) + D_y(u_{p+1} + iv_{p+1}) = 0 \quad (p = 1, \ldots, r-1),
\]

\[
(D_x + bD_y)(u_r + iv_r) = 0.
\]

Thus, by the boundary conditions and Theorem 1.2, \( u_r + iv_r = \text{const.} \)

If \( u_{p+1} = \text{const.} \), then \( (D_x + bD_y)(u_p + iv_p) = 0 \), and, again by applying Theorem 1.2, \( u_p + iv_p = \text{const.} \).
THEOREM 1.3. Let \( R \) be a bounded domain in the \( xy \)-plane in which the functions \( u(x,y), v(x,y) \) are defined and of class \( C^1 \) and satisfy the elliptic system of equations (1.2), where \( b(x,y) = b'(x,y) + \imath b''(x,y) \) is continuous, and \( b''(x,y) > 0 \) in \( R \). Then \( u(x,y) \) cannot be greater (less) at an interior point of \( R \) than its maximum (minimum) on the boundary. A dual statement holds for \( v(x,y) \).

**Proof.** Theorem 1.1 is applied to any component of the domain

\[
\left. \begin{array}{c}
\text{max} \\
\text{in R}
\end{array} \right\} \quad \frac{u(x,y)}{\delta(x,y) \in R} \quad u(x,y) > \delta(x,y) \quad \text{max} \\
\text{at the boundary}
\]

2. A boundary problem for canonical elliptic systems. Let

\[ a(x) = a'(x) + \imath a''(x), \quad b(x) = b'(x) + \imath b''(x) \]

be complex-valued, uniformly \( H \)-continuous functions in a convex domain \( R \) of \( x \)-space, and let

\[ u(x, y) \equiv a(x) x_1 + b(x) x_2 + e_{\pi-1} D x_2 \]

Let

\[ C_p(x) = \sum_{q=1}^{p} e_q(c_{pq} + \imath d_{pq}), \quad D_p(x) = \sum_{q=1}^{p} e_q(d_{pq} + \imath d_{pq}), \quad G(x) = \sum_{p=1}^{r} e_p(s_{pq} + \imath s_{pq}) \]

be hypercomplex-valued functions \( H \)-continuous in \( R \). Let \( R \) be a bounded domain whose closure is contained in \( R \) and whose boundary \( R \) consists of a finite number of simple closed curves each with continuous curvature. With the dependent variables represented as a hypercomplex function

\[ U(x) = \sum_{p=1}^{r} e_p(u_p + \imath v_p), \]

our object will be to solve in \( \delta \) the system of \( 2r \) equations.
(2.1) \[ L(x,D_x)U = M(x,D_x)U + \sum_{p=1}^{r} (C_p(x) u_p + D_p(x) v_p) = G(x) \]

prescribing \( u_p(x) = f_p(x) \) \((p = 1, \ldots, r)\) on \( \mathbb{R} \), the \( f_p(z) \) being \( H \)-continuous functions there.

It can be assumed that

\[(2.2) \quad a^i(x) b^n(x) - a^n(x) b^i(x) = 1.\]

With

\[(2.3) \quad x^1 = x^1(z;x) = -b^i(z) x^1 + a^i(z) x^2, \]
\[x^2 = x^2(z;x) = -b^n(z) x^1 + a^n(z) x^2, \]

we then have the important identity

\[(2.4) \quad M(z;D_x) = D^{x^1} + i D^{x^2} + e_{x-1} (i a^i(z) D_x^1 - i a^n(z) D_x^2) \]

in which the principal part of \((k,1)\) is put into the form discussed in Chapter II. Proceeding as in Chapter II, section 1, we now introduce the hypercomplex function

\[ t(z;X) = x^i + i x^j + \sum_{p=1}^{r} e_p (i a^i(z))^{x^1} i a(z) x^1, \]

which is a generating solution of the equation

\[ M(z;D_x) t(z;X) = 0. \]

We introduce also the elementary solution for the latter equation

\[ V(X;Y) = V(z;X;Y) = (2 \pi i)^{-D_x} t(z;X) (1 - e_{x-1} a^n(z))^{-1} (t(z;X) - t(z;Y))^{-1}, \]

whose properties are as described in Chapter 2, Theorems 1.1 to 1.5.

Let

\[ M(z;X,Y) = -V(z;X(z;x), X(z;y)) \].
By Theorem 1.1 of Chapter 2, in view of (2.4),

$$(2.5) \quad M(z^p \Delta) \ H(z; x, y) = 0.$$  
Moreover,

$$H(x; y) = 0(x) \ (t (z; z(x)) - t(z; z(y)))^{-1}$$

$$= 0(x) \ \left[ -b(x) (x^1 - y^1) + a(x) (x^2 - y^2) \right.$$  
$$+ \sum_{p=1}^{p-1} 0(p) a(x) a(x) (-b(x) (x^1 - y^1) + a(x) (x^2 - y^2))^{-1}$$

where $0(x)$ satisfies a uniform H"older condition in $R_x$. From this can be deduced the important estimates  

$$(2.6) \quad H(x; y) = 0(|x - y|^{-1})$$  
$$H(y; x) = 0(|y - x|^{-h})$$  
$$H(y; x) - H(x; y) = 0(|x - y|^{-h})$$  
$$\left[ \frac{\partial}{\partial x} (H(y; x) - H(x; y)) \right]_{x=x_0} = 0(|x - x_0|^{-h})$$

and, by (2.5),

$$(2.7) \quad L(z^p \Delta) \ H(z; x, y) = 0(|x - y|^{-h})$$

where $h (0 < h < 1)$ is not greater than the H"older exponent for $a(x)$, $b(x)$ in $R_x$.

We shall approach the boundary problem in a fashion suggested by certain methods of E. Levi [1, 2] and G. Giraud [3] developed to treat elliptic equations of the second order. Of central importance will be
LEMMA 2.1. If \( P(x) \) is a hypercomplex function which is bounded and absolutely integrable on \( R \) and satisfies a Hölder condition at an interior point \( x_0 \) of \( R \), then the integral
\[
V(x) = \int_{R^1} P(y) H(y;x,y) \, dy
\]
has \( H \)-continuous first derivatives at \( x_0 \), and
\[
(2.3) \quad L(x, D_x) V(x) = -P(x) + \int_{R^1} P(y) L(x, D_x) H(y;x,y) \, dy
\]
at \( x = x_0 \).

Proof. We may write *
\[
V(x) = \int_{R^1} P(y) H(x_0;ix,y) \, dy + \int_{R^1} P(y) (H(y;x,y) - H(x_0;x,y)) \, dy = V_1(x) + V_2(x)
\]

By Theorem 1.4 of Chapter 2,
\[
(2.9) \quad M(x_0, D_x) V_1(x) = -P(x_0).
\]

To differentiate \( V_2(x) \), we simply form difference quotients at \( x = x_0 \) and pass to the limit. The result, in view of the estimates (2.6), is
\[
(2.10) \quad D_x V_2(x) = \int_{R^1} P(y) \left[ D_{x_0} (H(y;x,y) - H(x_0;x,y)) \right] \, dy.
\]

Further,
\[
M(x_0, D_x) (H(y;x,y) - H(x_0;x,y)) = M(x_0, D_x) H(y;x,y)
\]
by (2.5). Hence, and because also of the estimate (2.7),
\[
M(x_0, D_x) V_2(x) = \int_{R^1} P(y) \left[ M(x_0, D_x) H(y;x,y) \right] \, dy.
\]

* as in a similar proof given by H. Hopf [1], Lemma 1, p. 203
from which, and from (2.9), formula (2.8) is completely justified.

That the first derivatives of $V(x)$ are $H$-continuous at $x_0$ follows from the $H$-continuity at that point of the derivatives of $V_1(x)$ and of $V_2(x)$. For $V_1(x)$, this statement has been proved in Theorem 1.4, Chapter 2; for $V_2(x)$, it follows from Theorem 3, Giraud [1], p. 373, in view of (2.6), (2.10).

As additional preparation for setting up the stated boundary problem in terms of a system of integral equations, we now introduce the following functions:

\[ K(x,y;0) = L(x,D) H(y;x,y), \]

\[ K(x,y;m) = \int_{R} K(x,z;0) K(z,y;m-1) \, dz, \]

**Lemma 2.2.** Each $K(x,y;m)$ is continuous in $x$ and in $y$ $(x,y \in R_1)$, if $x \neq y$, and for $(m+1)h < 2$,

\[ K(x,y;m) = O((m+1)h^{-2}). \]

If $m$ is sufficiently large, $K(x,y;m)$ is continuous with respect to all $x,y$ in $R_1$.

This lemma is an immediate consequence of Theorem 3, Giraud [2], p. 150.

**Lemma 2.3.** If $y$ is a fixed point of $R_1$, then $K(x,y;m)$ $(m = 0, 1, \ldots)$ is $H$-continuous with respect to $x$ at each point $x_0$ of $R_1$ distinct from $y$.

* in partial analogy with the procedure of Giraud [3], pp. 22-23.
Proof: This statement is true for \( m = 0 \). To prove it in general, let

\[ D \subset R_1 \]

be a disk about \( y \) of radius less than \((1/3) |x_0 - y| \), and write

\[
K(x_0, y ; m) = \left\{ \int_D + \int_{R_1 - D} \right\} K(x_0, z_0 ; 0) K(z_0, y ; m - 1) \, dz = I'(x) + I''(x).
\]

We may restrict \( x \) by requiring

\[
|x - x_0| < \left(\frac{1}{3}\right) |x_0 - y|.
\]

Then for \( z \) in \( D \), under this restriction, \( K(x_0, z_0 ; 0) \) satisfies a H"older condition at \( x_0 \), say

\[
|K(x_0, z_0 ; 0) - K(x_0, z_0 ; 0)| < K_l |x - x_0|^\alpha,
\]

and, therefore, so does \( I'(x) \):

\[
|I'(x) - I'(x_0)| \leq \int_D |K(x_0, z_0 ; 0) - K(x_0, z_0 ; 0)| \, dz \leq K_l |x - x_0|^\alpha \int_D |K(z, y ; m - 1)| \, dz.
\]

For \( z \) in \( R_1 - D \), \( K(z, y ; m - 1) \) is continuous by Lemma 2.2; hence, Lemma 2.1 applies to \( I''(x) \).

Finally, we define

\[
H(x_0, y ; 0) = H(y ; x_0, y) \]

\[
H(x_0, y ; m) = H(y ; x_0, y) + \sum_{q=1}^m \int_{R_1} H(z_1, x_0, z) K(z_1, y ; q-1) \, dz = H(y ; x_0, y) + J(x_0, y ; m).
\]

Lemmas 2.3 and 2.1 show that

\begin{equation}
L(x_0, D_x H(x_0, y ; m) = K(x_0, y ; m).
\end{equation}

We also note

\begin{equation}
J(x_0, y ; m) = O(|x - y|^{m-1}).
\end{equation}
Let us assume, in accordance with Lemma 2.2, that \( u \) is so large that the right side of (2.11) is continuous in \((x, y)\) in \( \mathbb{R}_+ \). We set

\[
U(x) = -\int_{\mathbb{R}_+} H(y; x, y) P(y) \, dy + \int_{\mathbb{R}_+} H(x, y; m) Q(y) \left( -b(y) \, dy^1 + a(y) \, dy^2 - e_{-1} \, dy^1 \right)
\]

and attempt to determine hypercomplex functions

\[
P(x) = \sum_{p=1}^r e_p P_p(x) + iP_p^n(x),
\]

\[
Q(z) = \sum_{p=1}^r e_p Q_p(z)
\]

\((P_p^n, P_p, Q_p, P_p)\) real), defined and \( H \)-continuous for \( x \in \mathbb{R}_+, z \in \mathbb{R}_+ \), respectively, such that \( U(x) \) is a solution of the stated problem. One set of \( 2r \) integral equations involving the \( 3r \) unknown real functions, obtained by applying Lemma 2.1, is

\[
(2.11) \quad C(x) = P(x) - \int_{\mathbb{R}_+} F(y) K(x, y; 0) \, dy + \int_{\mathbb{R}_+} K(x, y; m) Q(y) \left( -b(y) \, dy^1 + a(y) \, dy^2 - e_{-1} \, dy^1 \right).
\]

These equations are equivalent to the differential equations (2.1) assuming that the representation of the solution (2.13) is justified. They must be supplemented by \( r \) additional equations which express the boundary conditions

\[
\sum_{p=1}^r e_p u_p(z) = \sum_{p=1}^r e_p f_p(z) = f(z) \quad (z \in \mathbb{R}_+),
\]

equations which will follow from the behavior at the boundary of the second integral \( B(x) \) on the right side of (2.13). First, let us write
\[ B(x) = \int_{\mathbb{R}} H(y;x,y) Q(y) (-b(y) \, dy^1 + a(y) \, dy^2 - e_{r-1} \, dy^1) \]
\[ + \int_{\mathbb{R}} J(x,y_1 m(y) Q(y) (-b(y) \, dy^1 + a(y) \, dy^2 - e_{r-1} \, dy^1) = B_1(x) + B_2(x). \]

and observe that \( B_2(x) \) is continuous at \( \mathbb{R} \) because of (2.12). Secondly,

\[ B_1(x) = \int_{\mathbb{R}} H(x_0;x,y) Q(y) (-b(x_0) \, dy^1 + a(x_0) \, dy^2 - e_{r-1} \, dy^1) \]
\[ + \int_{\mathbb{R}} H(x_0;x,y) Q(y) ((b(x_0) - b(y)) \, dy^1 + (a(y) - a(x_0)) \, dy^2 \]
\[ + \int_{\mathbb{R}} (H(y;x,y) - H(x_0;x,y)) Q(y) (-b(y) \, dy^1 + a(y) \, dy^2 - e_{r-1} \, dy^1) \]
\[ = B_{11}(x) + B_{12}(x) + B_{13}(x). \]

\( B_{12}(x) \) is continuous at \( x_0 \) in view of the \( H \)-continuity of \( a(y), b(y) \) at points of \( \mathbb{R} \).

\( B_{13}(x) \), similarly, is continuous at \( x_0 \) because of the second estimate (2.6).

The third step is to change variables by

\[ X = X(x_0;x), \quad Y = Y(x_0;y); \]

we then have

\[ B_{11}(x) = F(E) = - \int_{\mathbb{R}} \gamma(Y) V(X,Y) (dX^1 + i dX^2 + i e_{r-1} (-i a'(x_0) \, dX^2 + i a''(x_0) \, dX^2)). \]
where \( Q(y) = \tilde{Q}(x) \), and \( \tilde{R} \) is the image of \( R \). Since, by Theorem 1.5, Chapter II,
\[
\lim_{x \to x_0} F(x) = F(x_0) + (1/2) \tilde{Q}(x_0),
\]
where \( x_0 = x(x_0, x_0) \), it follows that
\[
\lim_{x \to x_0} B(x) = B(x_0) + (1/2) Q(x_0).
\]
Thus, the desired supplementary set of integral equations is
\[
(2.15) \quad f(z) = (1/2) Q(z) - \int_{R} P(y) H(y,z,y) dy + \int_{\tilde{R}} H(z,y;m) Q(y) (-b(y) dy)
+ a(y) dy^2 - \delta_{x-1} dy^1.
\]

We have shown that if a solution of our boundary problem exists and admits a representation of the form (2.13), where \( F(x), Q(z) \) are \( H \)-continuous in their respective domains, the latter functions must satisfy the system of integral equations (2.14), (2.15). If, conversely, these integral equations have a solution \( R(x), Q(z) \) (\( x \in R, z \in \tilde{R} \)), then the latter functions are \( H \)-continuous \(^*\), and formula (2.13) defines a continuously differentiable function which solves the stated problem.

It remains to ascertain when the system of integral equations (2.14-15) has a unique solution. Clearcut general conditions are

\(^*\) This can be seen most easily after iteration. Also see Giraud [3] pp. 27-28.
apparently difficult to obtain **. And again following Giraud ***, I restrict attention to sufficiently small regions homothetic to a fixed region $R_0$ whose boundary consists of a simple closed curve $C$ having continuous curvature. We suppose the closure of $R_0$ to be contained in a bounded convex domain $R_1$ in which, as required at the beginning of this section, the coefficients $a(x), b(x), C_p(x), D_p(x)$, and the right-hand side of equation (2.1) $G(x)$ are $H$-continuous. The prescribed boundary values $f(z)$ are required to be $H$-continuous on $C$. Assuming $R_0$ to contain the origin let us change variables by

$$ x^i = kt^i \quad (k > 0), $$

$$ t^1 + it^2 \text{ to range over } R_0. $$

Equations (2.1) then become

$$(2.1_1) \quad (a(kt)D + b(kt)) \sum_{p=1}^{P} (C_p(kt)u + D_p(kt)u_p) = kG(kt);$$

the corresponding integral equations will be designated (2.14k) and (2.15k). Reducing $k$ is the same as homothetically shrinking $R_0$. If $k$ tends to zero, equations (2.1k) tend a system of entirely homogeneous equations (2.10) with constant coefficients. In case the Fredholm resolvent for the integral equations (2.140), (2.150) which correspond to (2.10) is regular (and leads in the limiting case, therefore, to a unique solution for the boundary problem), by continuity the resolvent for the integral equations

---

** Attention is called, however, to the ingenious reasoning used by S. E. Levi [2] pp. 8-16, footnote p. 19, in his discussion of the Dirichlet problem. Such reasoning appears not to apply when a contour integral is involved.

*** [1], pp. 383-384.
(2.11b-15b) will also be regular, if $k > 0$ is sufficiently small. Thus our problem is reduced to showing that a solution of equations (2.11b) (2.15b) is unique.

The coefficients in equations (2.10) being constant, we may assume these equations to be of the form

$$\left(D_1 + D_2 + kD_3\right)U + \left(aD_1 + bD_2\right) = 0.$$  

The integral relations (2.10b), (2.15b) then reduce, respectively, to

$$P(x) = 0$$

and to

$$f(z) = \frac{1}{2} \mathcal{Q}(z) - \left(2\pi i\right)^{-1} \int_0^\infty \mathcal{Q}(y) \, d\log(t(y) - t(z))$$

$$= \frac{1}{2} \mathcal{Q}(z) - \left(2\pi i\right)^{-1} \int_0^\infty \mathcal{Q}(y) \, d\log(y - z) + d \sum_{k=1}^n \left( \frac{T(y) - T(z)}{y-z} \right)^k,$$

see Section 1, Chapter 2. What we have to show is that equation (2.16) has only the zero solution for $f(z) = 0$. Equating coefficients of $e_{2\pi i}$, we have

$$\mathcal{Q}(z) = \left(2\pi i\right)^{-1} \int_0^\infty \mathcal{Q}(y) \, d\log(y - z) \, ds$$

$$= - \left(2\pi i\right)^{-1} \int_0^\infty \mathcal{Q}(y) \, d\log|y - z| \, ds.$$  

* after sufficient iteration
whence \( Q_r(z) = 0 \). Assuming \( Q_{r'}, \ldots, Q_{r^p} = 0 \) \((p < r)\), we may next verify that \( Q_r \) satisfies an integral relation of the form (2.17) and, hence, also vanishes. It follows that \( Q(z) = 0 \) as was to be proved.

We remark that \( k \) is independent of the prescribed boundary values \( f(z) \), \( k \) also is independent of \( G(x) \), the right hand side of (2.1), a fact which follows from

**LEMMA 2.4.** Under the hypotheses stated at the beginning of this section, in any sufficiently small subdomain \( R_o \) of \( R_1 \), there exists a particular solution of class \( C^1 \) of equations (2.1).

**Proof:** Set

\[
 u(x) = \int_{R_o} P(y) H(y;x,y) \, dy.
\]

The integral relations

\[
 G(x) = -P(x) + \int_{R_o} L(x,D_x)H(y;x,y) P(y) \, dy
\]

then serve to determine \( P(x) \) assuming \( R_o \) to be sufficiently small.

Let \( k \) be so small that, in accordance with the preceding, the integral equations (2.14_k), (2.15_k) have a unique solution \( P(k;x), Q(k;z) \). Estimates of these functions and of their Hölder coefficients can then be made **from which by (2.13) we may obtain bounds for the solution \( U(k;x) \) of the boundary problem for (2.1_k) and for its derivatives. Let \( G^0 \) be an upper bound on \( R_1 \) for \( G(x) \), \( G^1 \) the Hölder coefficient for \( G(x) \) on \( R_1 \); let us assume \( f(z) = 0 \). Then there exist constants \( k_1, k_2, k_3 \), such that

**See Courant-Hilbert, Vol. 2, pp. 269-270.**

**The first of these estimates is furnished by Fredholm theory, the second by means such as are employed by Wiraud [3] pp. 27-28.**
where $k_1, k_2$ tend to zero with $k$.

This is an opportune place to insert proof of a statement required in section 3, Chapter 2, to the effect that, if $A(x,y)$ is a complex-valued non-real function of class $C^n$, in a neighborhood of the origin in the $xy$-plane, then there is a disk $K$ about the origin in which the equations

\[(2.19) \quad \left( \frac{\partial}{\partial x} + A \frac{\partial}{\partial y} \right) w = 0 \]

have a continuously differentiable solution $w(xy)$ whose first derivatives do not all vanish at the origin. * More specifically, we shall show there exist polynomials with complex coefficients

\[
P(x,y) = p_1 x + p_2 y + p_{11} x^2 + p_{12} xy + p_{13} y^2 + p_{21} x^2 + p_{22} x^2 y + p_{23} xy^2 + p_{24} y^3, \]

\[
Q(x,y) = q_1 x^2 + q_2 xy + q_3 y^2 + q_{21} x^2 + q_{22} x^2 y + q_{23} xy^2 + q_{24} y^3, \]

$p_1$ being arbitrary, and there exists a continuously differentiable function $V(x,y)$, such that

\[
U = P + QV \]

is a solution of $(2.19)$.

To do so, we first write the expansion

\[
A(x,y) = a_0 + a_1 x + a_2 y + a_{11} x^2 + a_{12} xy + a_{13} y^2 + R(x,y), \]

* We observe also that $w(x,y)$, like any other solution of $(2.19)$ which is continuously differentiable in $K$, is of class $C^n$ in the interior of $K$. This fact can be proved from Green's formula.
where $a_0$ is non-real, and

$$R(x,y) = 0((x^2 + y^2)^{3/2}), \quad R_x(x,y) = 0(x^2 + y^2), \quad R_y(x,y) = 0(x^2 + y^2).$$

Given $p_1, p_2$ to satisfy $p_1 + a_0p_2 = 0$, we evidently can determine the $p_{jk}$ such that $(D_x + \varphi(x, y))P(x, y)$ is a sum of third order terms, i.e.,

$$(D_x + AD_y)P = R_1(x, y) = 0((x^2 + y^2)^{3/2}).$$

Similarly, given $q_{11}, q_{12}, q_{13}$ satisfying

$$q_{11} + a_0q_{12} = 0, \quad q_{12} + a_0q_{13} = 0,$$

the $q_{2j}$ can then be so fixed as to assure

$$(D_x + AD_y)Q = R_2(x, y) = 0((x^2 + y^2)^{3/2}).$$

Our actual choice of the $q_{1k}$ will be such that

$$q_{11}^2 + 2q_{12}x + q_{13}y^2 \geq c(x^2 + y^2) \quad (c > 0),$$

a condition which guarantees the Lipschitz-continuity in $K$ of the functions

$$b_1(x, y) = R_1(x, y)/Q(x, y), \quad b_2(x, y) = R_2(x, y)/Q(x, y),$$

assuming $K$ to be sufficiently small.

To prove our statement, it is now obviously enough to produce a continuously differentiable solution of the linear equation

$$x^2 - y^2 + 2ixy = (x + iy)^2.$$
This can be done for sufficiently small $K$ by means of a suitable integral representation as employed above.

3. A problem for systems of differential equations of mixed elliptic and hyperbolic type. For each $j = 1, \ldots, s$, let

$$E^j(U^j)$$

be an elliptic expression in $U = (u^j, \ldots, u^s)$ of the same type as the left side of (2.1). Its coefficients will be assumed to be uniformly $H$-continuous in a domain $R_j$ of the $x^1x^2$-plane. Let $C$ be a simple closed curve having continuous curvature which with its interior $R$ is contained in $R_j$ and is such that

(1) each system of equations

$$E^j(U^j) = G^j(x) \quad (j = 1, \ldots, s),$$

the $G^j(x)$ being uniformly $H$-continuous in $R_j$, has one and only one solution in $R$ such that $u^j_k (k = 1, \ldots, r_j)$ assumes arbitrarily prescribed $H$-continuous values on $C$.

Let $K^j(x, w^1, \ldots, w^M)$, defined for $x \in R_j$ and for all $w^1, \ldots, w^M$, satisfy the inequality

$$|K^j(x_1, w^1_1, \ldots, w^M_1) - K^j(x_2, w^1_2, \ldots, w^M_2)| < K^j \max_{p,q} |w^p_q| |x_1 - x_2|^\alpha + K^j \sum_{p=1}^M |w^p_2 - w^p_1|$$

$$\quad (0 < \alpha \leq 1).$$
We shall suppose \( R \) to be such that

(2) the solution of (3.2) for which the prescribed boundary values vanish satisfies

\[
|U^j(x)| < k_1^0 G^0
\]

\[
|D^2_{x\alpha} U^j(x)| < k_2 G^0 + k_3 G^1,
\]

\( G^0 \) being an upper bound on \( G \) for \( |G(x)| \), \( G^1 \) the Hölder coefficient for \( G(x) \) on \( R_1 \), where

\[
k_1, k_2 < C \text{ Max } (1, \frac{1}{\text{Max}}) \quad (0 < C < 1).
\]

Let

\[
H^j(w) = \sum_{k=1}^{t} \left| p^j(D_x + A^jD_2 + B^j) w^k \right| \quad (j = 1, \ldots, t)
\]

be a hyperbolic system of \( t \) linear expressions in \( w = (w_1, \ldots, w^t) \). We shall suppose the coefficients of (3.4) to be of class \( C^1 \) in \( R \). We also suppose that

(3) the hyperbolic system of equations

\[
R^j(w) = R^j(x),
\]

\( R^j \) being of class \( 0 \) in \( R_1 \), has one and only one continuously differentiable solution in \( R_1 \) which coincides on a fixed initial curve \( I \) with arbitrarily prescribed continuously differentiable initial functions.

Let \( L^j(x, w^1, \ldots, w^t) \), defined and of class \( 0 \) for \( x \in R_1 \) and for all \( w^1, \ldots, w^t \), satisfy the inequality

\[
L^j(x, w^1, \ldots, w^t) - L^j(x_2, w^1_2, \ldots, w^t_2) < L^0 \text{ Max } |w^p| |x_1 - x_2| + L^f \sum_{p=1}^{M} |w^p - w^p_2|.
\]
We shall suppose, finally, that

(4) the solution of (3.5) for which the prescribed initial values vanish satisfies

\[ |v^j(x)| < c_1 \max_{x \in \mathcal{R}_1} |f^j(x)| \]
\[ \left| \frac{D_x v^j(x)}{x^2} \right| < c_2 \max_{x \in \mathcal{R}_1} \left( |f^j(x)|, \left( \left| \frac{D_x^2 f^j(x)}{x^2} \right| \right) \right) \]

where

\[ c_1, c_2 < \max \left( \frac{c^j}{\min \lambda}, \frac{c^j}{\max \lambda} \right) \quad (0 < c < 1) \]

We shall show, under the foregoing hypotheses, that the equations

\[ E^j(v) = K^j(x, w^1, \ldots, w^\mu) \]
\[ H^k(w) = L^k(x, w^1, \ldots, w^\mu) \]

where the symbols \( w^1, \ldots, w^\mu \) stand for the \( u^j, v^j \), have one and only one solution such that the \( u^j, v^j \) (\( k = 1, \ldots, n \)) assume arbitrarily prescribed \( \mathcal{H} \)-continuous values on \( \mathcal{C} \) and \( w^1, \ldots, w^\mu \) arbitrarily prescribed continuously differentiable initial values on the initial curve \( \mathcal{I} \).

Let us write the system in more abbreviated form as

\[ E(w) = K(x, w) \]
\[ H(w) = L(x, w). \]

Let \( w_1, w_2, \ldots \) be a sequence of functions (having \( \mu \) components as above) which are continuous and have uniformly bounded first derivatives in \( R_1 - \mathcal{C} \) and which satisfy the stated initial and boundary conditions and the equations.
$E(w_{n+1}) = K(x, w_n(x))$

$H(w_{n+1}) = L(x, w_n(x))$ (n = 1, 2, ...)

\[ \text{in } \mathbb{R}_+C. \]

With the notation

$N_1(w) = \max_{p=1}^{p=t} \max_{x \in \mathbb{R}_+C} |w^P(x)|$, $N_2(w) = \max_{p=t+1}^{p=M} \max_{x \in \mathbb{R}_+C} |w^P(x)|$, $N(w) = \max(N_1(w), N_2(w))$,

we have from (3.3), by considering the equation

$E(w_{n+1} - w_n) = E(w_{n+1}) - E(w_n) = K(x, w_n(x)) - K(x, w_{n-1}(x))$,

the estimate

$N_2(w_{n+1} - w_n) < k_1 k^I \sum_{p=1}^{M} |w^P_{n+1} - w^P_n| < cN(w_n - w_{n-1})$.

Similarly, $N_1(w_{n+1} - w_n) < cN(w_n - w_{n-1})$; hence

(3.8) $N(w_{n+1} - w_n) < cN(w_n - w_{n-1}) < c^N w_0$,

where $w_0$ is a constant. Using the second estimate of (3.3), we have, further,

$N_2(D_\mathcal{B} w_{n+1} - w_n) < k_2 k^I \sum_{p=1}^{M} |w^P_{n+1} - w^P_n| + k_3 \sum_{p=1}^{M} \max_{x \in \mathbb{R}_+C} \left| \mathcal{D}_x (w^P_{n+1} - w^P_n) \right| < cN(w_n - w_{n-1})$.

Further computation using the second estimate of (3.6) then shows, in fact, that

(3.9) $N(D_\mathcal{B} w_{n+1} - w_n) < k_4 N(w_n - w_{n-1}) + cN(D_\mathcal{B} w_n - w_{n-1})$.

An immediate consequence of the inequalities (3.6), (3.9) is the uniform convergence in $\mathbb{R}_+C$ of the sequence $(w_n)$ and of the sequences of its partial derivatives. This completes the proof.
BIBLIOGRAPHY


