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WIENER-HOPF TYPE IN A BOUNDED REGION**

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The existence of a solution of a nonlinear perturbation of an elliptic convolution equation of Wiener-Hopf type in a bounded region G of R^n is proved. More explicitly, let A be an elliptic convolution operator on G of order α , $\alpha > 0$; A_j the principal part of A in a local coordinate system and $\tilde{A}_j(x^j, \xi)$ be the symbol of A_j with a factorization with respect to ξ_n of the form: $\tilde{A}_j(x^j, \xi) = \tilde{A}_j^+(x^j, \xi)\tilde{A}_j^-(x^j, \xi)$ for $x_n^j = 0$. \tilde{A}_j^+ , \tilde{A}_j^- are homogeneous of orders $0, \alpha$ in ξ respectively; the first admitting an analytic continuation in $\text{Im } \xi_n > 0$, the second in $\text{Im } \xi_n \leq 0$. Let T_k , $k = 0, \dots, [\alpha] - 1$ be bounded linear operators from $H_+^k(G)$ into $L^2(G)$ where $H_+^k(G)$, $k \geq 0$ are the Sobolev-Slobodetskii spaces of generalized functions.

The purpose of the paper is to prove the solvability of: $Au_+ + \lambda^\alpha u_+ = f(x, T_0 u_+, \dots, T_{[\alpha]-1} u_+)$ on G ; u_+ in $H_+^\alpha(G)$ for large $|\lambda|$ and on a ray $\arg \lambda = \theta$ such that $\tilde{A}_j + \lambda^\alpha \neq 0$ for $|\xi| + |\lambda| \neq 0$ and for all j . $f(x, \zeta_0, \dots, \zeta_{\alpha-1})$ has at most a linear growth in $(\zeta_0, \dots, \zeta_{\alpha-1})$ and is continuous in all the variables.

Linear elliptic convolution equations in a bounded region for arbitrary α and with symbols having the above type of factorization ($\lambda = 0$) have been considered recently by Visik-Eskin [3]. Those equations are similar to integral equations since no boundary conditions are required.

The notation and terminology are those of Visik-Eskin and are given in § 1. The theorems are proved in § 2.

1. Let s be an arbitrary real number and $H^s(R^n)$ be the Sobolev-Slobodetskii space of (generalized) functions f such that:

$$\|f\|_s^2 = \int_{R^n} (1 + |\xi|^2)^s |\tilde{f}(\xi)|^2 d\xi < +\infty$$

where $\tilde{f}(\xi)$ is the Fourier transform of f .

We denote by $H^s(R_+^n)$, the space consisting of functions defined on $R_+^n = \{x: x_n > 0\}$ and which are the restrictions to R_+^n of functions in $H^s(R^n)$. Let lf be an extension of f to R^n , then:

$$\|f\|_s^+ = \|f\|_{H^s(R_+^n)} = \inf \|lf\|_s.$$

The infimum is taken over all extensions lf of f .

The $\tilde{H}_0^+ = \{f_+; f_+(x) = f(x) \text{ if } x_n > 0, f \in L^2(R^n), f_+(x) = 0 \text{ if } x_n \leq 0\}$

and similarly for $\overset{\circ}{H}_0^-$.

We denote by H_+^s , the space of functions f_+ with f_+ in $\overset{\circ}{H}_0^+$ and $f_+ \in H^s(R_+^n)$ on R_+^n .

$\overset{\circ}{H}_s^+$ is the subspace of $H^s(R^n)$ consisting of functions with supports in $\text{cl}(R_+^n)$. \tilde{H}_s^+ , \tilde{H}_s , \tilde{H}_s^+ denote respectively the spaces which are the Fourier images of H_+^s , $H^s(R^n)$, $\overset{\circ}{H}_s^+$.

Let $\tilde{f}(\xi)$ be a smooth decreasing (i.e., $|\tilde{f}(\xi)| \leq M |\xi_n|^{-1-\varepsilon}$ for large $|\xi_n|$ and for some $\varepsilon > 0$) function. The operator Π^+ is defined as:

$$\Pi^+ \tilde{f}(\xi) = \frac{1}{2} \tilde{f}(\xi) + i(2\pi)^{-1} \text{v.p.} \int_{-\infty}^{\infty} \tilde{f}(\xi', \eta_n) (\xi_n - \eta_n)^{-1} d\eta_n$$

where $\xi' = (\xi_1, \dots, \xi_{n-1})$.

For any \tilde{f} , then the above relation is understood as the result of the closure of the operator Π^+ defined on the set of smooth and decreasing functions.

Π^+ is a bounded mapping from \tilde{H}_s into \tilde{H}_s^+ if $0 \leq s < 1/2$ and is a bounded mapping from \tilde{H}_s into \tilde{H}_s^+ if $s \geq 1/2$.

Set: $\xi_- = \xi_n - i|\xi'|$; $(\xi_- - i)^s$ is analytic for any s if $\text{Im } \xi_n \leq 0$ and:

$$\|f\|_s^+ = \|\Pi^+ (\xi_- - i)^s \mathcal{L}\tilde{f}(\xi)\|_0$$

where $\mathcal{L}f$ is any extension of f to R^n (Cf. [3], p. 93 relation (8.1)).

Let G be a bounded open set of R^n with a smooth boundary. $H^s(G)$ denotes the restriction to G of functions in $H^s(R^n)$ with the norm:

$$\|u\|_s = \inf \|v\|_{H^s(R^n)}; \quad v = u \text{ on } G.$$

By $H_+^s(G)$, we denote the space of functions f defined on all of R^n , equal to 0 on $R^n/\text{cl}(G)$ and coinciding in $\text{cl } G$ with functions in $H^s(G)$.

DEFINITION 1. $\tilde{A}(\xi)$ is in 0_α if and only if:

- (i) $\tilde{A}(\xi)$ is a homogeneous function of order α in ξ .
- (ii) \tilde{A} is continuous for $\xi \neq 0$.

DEFINITION 2. $\tilde{A}_+(\xi)$ is in 0_α^+ if and only if:

- (i) $\tilde{A}_+(\xi)$ is in 0_α .
- (ii) $\tilde{A}_+(\xi', \xi_n)$ has an analytic continuation with respect to ξ_n in the half-plane $\text{Im } \xi_n > 0$ for each ξ' .

Similar definition for 0_α^- :

DEFINITION 3. \tilde{A} is in E_α if and only if:

- (i) \tilde{A} is in 0_α .

- (ii) $\tilde{A}(\xi) \neq 0$ for $\xi \neq 0$.
 (iii) $\tilde{A}(\xi)$ has, for $\xi' \neq 0$, continuous first order derivatives, bounded if $|\xi| = 1$, $\xi' \neq 0$.

DEFINITION 4. $\tilde{A}(x, \xi', \xi_n)$ is in D_α^0 if and only if:

- (i) $\tilde{A}(x, \xi)$ is infinitely differentiable with respect to x and ξ ; $\xi \neq 0$.
 (ii) $\tilde{A}(x, \xi)$ is in 0_α for x in R^n .
 (iii) $\alpha_{k_2}(x) = \frac{\partial^k}{(\partial \xi')^k} \tilde{A}(x, 0, -1) = (-1)^k \exp(-i\alpha\pi) \frac{\partial^k}{(\partial \xi')^k} \tilde{A}(x, 0, 1)$
 x in R^n ; $0 \leq |k| < \infty$; $k = (k_1, \dots, k_n)$.

DEFINITION 5. Let A be a bounded linear operator from H_s^+ into $H^{s-\alpha}(R_+^n)$. Then any bounded linear operator T from H_{s-1}^+ into $H^{s-\alpha}(R_+^n)$, (or from H_s^+ into $H^{s-\alpha+1}(R_+^n)$) is called a right (left) smoothing operator with respect to A .

T is a smoothing operator with respect to A if it is both a left and right smoothing operator.

Let $\tilde{A}(\xi)$ be in 0_α for $\alpha > 0$. For u_+ in H_s^+ , $s \geq 0$, with support in $\text{cl}(R_+^n)$, set: $Au_+ = F^{-1}(\tilde{A}(\xi)\tilde{u}_+(\xi))$ where F^{-1} is the inverse Fourier transform. It is well defined in the sense of generalized functions. A is a bounded linear operator from H_s^+ into $H^{s-\alpha}(R^n)$.

Let $\tilde{A}(x, \xi)$ be an element of E_α for each x in $\text{cl } G$ and $\tilde{A}(x, \xi)$ be infinitely differentiable with respect to x and ξ . Since G is a bounded set of R^n , we may assume that G is contained in a cube of side $2p$ centered at 0. We extend $\tilde{A}(x, \xi)$ with respect to x to all of R^n by setting $\tilde{A}(x, \xi) = 0$ if $|x| \geq p - \varepsilon$ for $\varepsilon > 0$. We get a finite function, homogeneous of order α with respect to ξ .

We take the expansion into Fourier series of $\tilde{A}(x, \xi)$:

$$\tilde{A}(x, \xi) = \sum_{k=-\infty}^{\infty} \psi_0(x) \exp[(i\pi kx)/p] \tilde{L}_k(\xi); \quad k = (k_1, \dots, k_n)$$

where:

$$\tilde{L}_k(\xi) = (2p)^{-n} \int_{-p}^p \exp[(-i\pi kx)/p] \tilde{A}(x, \xi) dx$$

$\psi_0(x) = 1$ for $|x| \leq p - \varepsilon$; $\psi_0(x) = 0$ for $|x| \geq p$; $\psi_0(x) \in C_c^\infty(R^n)$. We have: $|\tilde{L}_k(\xi)| \leq C |\xi|^\alpha (1 + |k|)^{-M}$ for arbitrary positive M . Let u_+ be in $H_s^+(G)$, we define:

$$(1.1) \quad Au_+ = \sum_{k=-\infty}^{\infty} \psi_0(x) [\exp((ikx\pi)/p)] L_k * u_+$$

where $L_k * u_+ = L_k u_+$ is defined as before since $\tilde{L}_k(\xi)$ is independent of x .

Denote by P^+ , the restriction operator of functions defined on R^n to G . We consider an elliptic convolution equation of order α , on G of the form:

$$(1.2) \quad P^+Au_+ = \sum_j P^+\varphi_j A\psi_j u_+ + Tu_+$$

T is a smoothing operator. The φ_j is a finite partition of unity corresponding to a covering N_j of $\text{cl } G$ with $\text{diam}(N_j)$ sufficiently small. The ψ_j are in $C_0^\infty(R^n)$ with $\varphi_j\psi_j = \varphi_j$ and $\text{supp}(\psi_j) \subseteq N_j$.

Suppose $\tilde{A} \in D_\alpha^0$, then the operator $\varphi_j A\psi_j$ taken in local coordinates may be written as:

$$\varphi_j A\psi_j = \varphi_j A_j \psi_j + T_j$$

where A_j is a convolution operator of the form (1.1) and T_j is a smoothing operator (Cf. [3] Appendix 2).

2. The main result of the paper is the following theorem:

THEOREM 1. *Let A be an elliptic convolution operator on G , of order $\alpha > 0$, and of the form (1.2). Suppose that:*

- (i) $\tilde{A}_j(x^j, \xi) \in E_\alpha \cap D_\alpha^0$.
- (ii) $\tilde{A}_j(x^j, \xi)$ has for $x_\alpha^j = 0$ a factorization of the form:

$$\tilde{A}_j(x^j, \xi) = \tilde{A}_j^+(x^j, \xi) \tilde{A}_j^-(x^j, \xi)$$

where $\tilde{A}_j^+ \in 0_0^+$; $\tilde{A}_j^- \in 0_\alpha^-$ for all $x^j \in N_j \cap G$.

(iii) *There exists a ray $\arg \lambda = \theta$ such that $\tilde{A}_j(x^j, \xi) + \lambda^\alpha \neq 0$ for $|\xi| + |\lambda| \neq 0$, $x^j \in N_j \cap G$.*

Let $f(x, \zeta_0, \dots, \zeta_{[\alpha]-1})$ be a function measurable in x on G , continuous in all the other variables. Suppose there exists a positive constant M such that:

$$|f(x, \zeta_0, \dots, \zeta_{[\alpha]-1})| \leq M \left\{ 1 + \sum_{j=0}^{[\alpha]-1} |\zeta_j| \right\}.$$

Let $T_k; k = 0, \dots, [\alpha] - 1$ be bounded, linear operators from $H_+^k(G)$ into $L^2(G)$. Then for $|\lambda| \geq \lambda_0 > 0$; $\arg \lambda = \theta$; there exists a solution u in $H_+^\alpha(G)$ of:

$$P^+(A + \lambda^\alpha)u_+ = f(x, T_0 u_+, \dots, T_{[\alpha]-1} u_+) \quad \text{on } G.$$

The solution is unique if f satisfies a Lipschitz condition in $(\zeta_0, \dots, \zeta_{[\alpha]-1})$.

To prove the theorem, we shall do as in [2]. First, following Visik-Agranovich [4], we establish an *a priori* estimate and show the existence and the uniqueness of a solution of a linear elliptic convolution

equation depending on a large parameter in a bounded region. Then we use the Leray-Schauder fixed point theorem to prove Theorem 1.

We have:

THEOREM 2. *Let A be an elliptic convolution operator, of order $\alpha > 0$, of the form (1.2). Suppose that all the hypotheses of Theorem 1 are satisfied. Let $f \in L^2(G)$; then there exists a unique solution u_+ in $H_+^\alpha(G)$ of:*

$$P^+(A + \lambda^\alpha)u_+ = f \text{ on } G; |\lambda| \geq \lambda_0 > 0 \quad \arg \lambda = \theta.$$

Moreover:

$$\|u_+\|_\alpha + |\lambda|^\alpha \|u_+\|_0 \leq M \|f\|_0$$

where M is independent of λ, u_+ .

Proof of Theorem 1. Let v be an element of $H_+^\alpha(G)$ and $0 \leq t \leq 1$. Consider the linear elliptic convolution equation:

$$P^+(Au_+ + \lambda^\alpha u_+) = f(x, tT_0v, \dots, tT_{[\alpha]-1}v).$$

With the hypotheses of the theorem, $f(x, tT_0v, \dots, tT_{[\alpha]-1}v)$ is in $L^2(G)$. It follows from Theorem 2 that there exists a unique solution u_+ in $H_+^\alpha(G)$ of the problem.

Let $\mathcal{A}(t)$ be the nonlinear mapping from $[0, 1] \times H_+^\alpha(G)$ into $H_+^\alpha(G)$ defined by $\mathcal{A}(t)v = u_+$ where u_+ is the unique solution of the above problem.

The theorem is proved if we can show that $\mathcal{A}(1)$ has a fixed point.

PROPOSITION 1. $\mathcal{A}(t)$ is a completely continuous mapping from $[0, 1] \times H_+^\alpha(G)$ into $H_+^\alpha(G)$.

Proof. (i) $\mathcal{A}(t)$ is continuous. Suppose that $t_n \rightarrow t; t_n, t$ in $[0, 1]$ $v_n \rightarrow v$ in $H_+^\alpha(G)$. Set: $u_n = \mathcal{A}(t_n)v_n$. Then from Theorem 2, we get:

$$\begin{aligned} \|u_n - u\|_\alpha &\leq M \|f(\cdot, t_n T_0 v_n, \dots, t_n T_{[\alpha]-1} v_n) \\ &\quad - f(\cdot, t T_0 v, \dots, t T_{[\alpha]-1} v)\|_0. \end{aligned}$$

It follows from Lemmas 3.1 and 3.2 of [1] that $u_n \rightarrow u$ in $H_+^\alpha(G)$.

(ii) $\mathcal{A}(t)$ is compact. Suppose that $\|v_n\|_\alpha \leq M$. Then from the weak compactness of the unit ball in a Hilbert space and from the generalized Sobolev imbedding theorem, we get:

$$v_{n_j} \rightarrow v \text{ weakly in } H_+^\alpha(G) \text{ and strongly in } H_+^{\alpha-\varepsilon}(G); 0 < \varepsilon, \alpha - \varepsilon \geq 0.$$

Applying the argument of the first part, we get the compactness of $\mathcal{A}(t)$.

PROPOSITION 2. $I - \mathcal{A}(0)$ is a homeomorphism of $H_+^\alpha(G)$ into itself. If $v = \mathcal{A}(t)v$, for $0 < t \leq 1$; then: $\|v\|_\alpha \leq M$ where M is independent of t .

Proof. The first assertion is trivial.

Suppose that $v = \mathcal{A}(t)v$. It follows from Theorem 2 that:

$$\begin{aligned} \|v\|_\alpha + |\lambda|^\alpha \|v\|_0 &\leq M \|f(\cdot, tT_0v, \dots, tT_{[\alpha]-1}v)\|_0 \\ &\leq M\{1 + \|v\|_{[\alpha]-1}\}. \end{aligned}$$

It is well-known that:

$$\|v\|_{[\alpha]-1} \leq 1/2M \|v\|_\alpha + C \|v\|_0.$$

Taking $|\lambda|$ sufficiently large, we have: $\|v\|_\alpha \leq M_2$. $\mathcal{A}(t)$ satisfies the hypotheses of the Leray-Schauder fixed point theorem (the uniform continuity condition as in [2] is not necessary). So $\mathcal{A}(1)$ has a fixed point, i.e. $\mathcal{A}(1)u_+ = u_+$.

The uniqueness of the solution in the case $f(x, \zeta_0, \dots, \zeta_{[\alpha]-1})$ satisfies a Lipschitz condition in $(\zeta_0, \dots, \zeta_{[\alpha]-1})$ follows trivially from the estimate of Theorem 2. We shall not reproduce it.

Proof of Theorem 2. As usual, we consider first the case of the positive half-space R_+^n with the convolution operator A having a constant symbol.

LEMMA 1. Let $\tilde{A}(\xi)$ be an element of E_α , $(\alpha > 0)$. Suppose that: $\tilde{A}(\xi) = \tilde{A}_+(\xi)\tilde{A}_-(\xi)$ with $\tilde{A}_+(\xi)$ in 0_+^α , $\tilde{A}_-(\xi)$ in 0_-^α . Let P^+ be the restriction operator of functions in R^n to R_+^n and A be the convolution operator with symbol $\tilde{A}(\xi)$. Suppose there exists a ray $\arg \lambda = \theta$ such that: $\tilde{A}(\xi) + \lambda^\alpha \neq 0$ for $|\xi| + |\lambda| \neq 0$. If f is in $H^0(R_+^n)$, then there exists a unique solution u in H_α^+ of:

$$P^+(A + \lambda^\alpha)u_+ = f \text{ on } R_+^n; |\lambda| \geq \lambda_0 > 0.$$

Moreover:

$$\|u_+\|_\alpha^+ + |\lambda|^\alpha \|u_+\|_0^+ \leq M \|f\|_0^+$$

where M is independent of λ, u_+, f .

Proof. Set $\tilde{A}(\xi, \lambda) = \tilde{A}(\xi) + \lambda^\alpha$. It is homogeneous of order α in (ξ, λ) . Since $\tilde{A}(\xi)$ is in E_α , we have the following factorization with respect to ξ_n , which is unique up to a constant multiplier:

$$\tilde{A}(\xi) = \tilde{A}_+(\xi)\tilde{A}_-(\xi)$$

(Cf. Theorem 1.2 of [3], p. 95). The same proof with $\xi_+ = \xi_n + i|\xi'|$ replaced by $\xi_+^\lambda = \xi_n + i(|\lambda| + |\xi'|)$ and ξ_- replaced by:

$$\xi_-^\lambda = \xi_n - i(|\lambda| + |\xi'|)$$

gives:

$$\tilde{A}(\xi, \lambda) = \tilde{A}_+(\xi, \lambda)\tilde{A}_-(\xi, \lambda).$$

Moreover:

If $\tilde{A}_+(\xi)$ is in 0_0^+ , then $\tilde{A}_+(\xi, \lambda)$ is also in O_0 (is homogeneous of order 0 in (ξ, λ)). Similarly for $\tilde{A}_-(\xi, \lambda)$.

Let $lf(x)$ be an extension of f to R^n . Consider:

$$\tilde{u}_+(\xi) = (\tilde{A}_+(\xi, \lambda))^{-1} \Pi^+ l\tilde{f}(\xi)(\tilde{A}_-(\xi, \lambda))^{-1}.$$

For $|\lambda| \neq 0$, $\tilde{u}_+(\xi)$ has an analytic continuation in $\text{Im } \xi_n > 0$ and:

$$\int |\tilde{u}_+(\xi', \xi_n + i\tau)|^2 d\xi' d\xi_n \leq C,$$

C is independent of $\tau > 0$. So: $\tilde{u}_+(\xi) \in \tilde{H}_0^+$. (Cf. [3], p. 91).

We get:

$$\begin{aligned} \|u_+\|_\alpha^+ &= \|\Pi^+ (\xi_- - i)^\alpha \tilde{u}_+(\xi)\|_0^+ \\ &\leq \|(\xi_- - i)^\alpha (\tilde{A}_+(\xi, \lambda))^{-1} \Pi^+ l\tilde{f}(\xi)(\tilde{A}_-(\xi, \lambda))^{-1}\|_0. \end{aligned}$$

Since $\tilde{A}_+(\xi, \lambda)$ is homogeneous of order 0 in (ξ, λ) , we have:

$$\tilde{A}_+(\xi, \lambda) = \tilde{A}_+(\xi/(|\xi| + |\lambda|), \lambda/(|\xi| + |\lambda|)).$$

Let $c = \text{Min } |\tilde{A}_+(\xi, \lambda)|$ for $|\xi| + |\lambda| = 1, \arg \lambda = \theta$. Then $c > 0$ and is independent of λ .

So:

$$\begin{aligned} \|u_+\|_\alpha^+ &\leq c^{-1} \|(\xi_- - i)^\alpha \Pi^+ l\tilde{f}(\xi)(\tilde{A}_-(\xi, \lambda))^{-1}\|_0 \\ &\leq C \|l\tilde{f}(\xi)(\tilde{A}_-(\xi, \lambda))^{-1}\|_\alpha. \end{aligned}$$

We may write:

$$\tilde{A}_-(\xi, \lambda) = (|\xi| + |\lambda|)^\alpha \tilde{A}_-(\xi/(|\xi| + |\lambda|), \lambda/(|\xi| + |\lambda|)).$$

Let $C = \text{Min } |\tilde{A}_-(\xi, \lambda)|$ for $|\xi| + |\lambda| = 1, \arg \lambda = \theta$. Then $C > 0$ and is independent of λ .

We obtain:

$$\|u_+\|_\alpha^+ \leq C \|l\tilde{f}(\xi)\|_0 \leq C_2 \|f\|_0^+.$$

A similar argument gives:

$$\|u_+\|_0^+ \leq C |\lambda|^{-\alpha} \|f\|_0^+.$$

So:

$$\|u_+\|_\alpha^+ + |\lambda|^\alpha \|u_+\|_0^+ \leq C \|f\|_0^+.$$

C is independent of λ, f, u_+ .

A direct verification shows that u_+ is a solution of the equation. It remains to show that the solution is unique. Let v_+ be an element of H_α^+ . Suppose that v_+ is also a solution of the equation. Then as in [3], $\tilde{v}_+(\xi)$, its Fourier transform is given by an expression of the same form as $\tilde{u}_+(\xi)$ with $\tilde{l}f(\xi)$ replaced by $\tilde{l}_1f(\xi)$. l_1f being an extension of f to R^n .

Set $l_2f = lf - l_1f$. Then $l_2f \in H_0^-$, so $\tilde{l}_2f \in \tilde{H}_0^-$. $\tilde{l}_2f(\xi)(\tilde{A}_-(\xi, \lambda))^{-1}$ is analytic in $\text{Im } \xi_n \leq 0$ for $|\lambda| \neq 0$ and moreover:

$$\int |\tilde{l}_2f(\xi', \xi_n + i\tau)|^2 |\tilde{A}_-(\xi', \xi_n + i\tau)|^{-2} d\xi' d\xi_n \leq C$$

where C is independent of $\tau \leq 0$.

Hence $\tilde{l}_2f(\xi)(\tilde{A}_-(\xi, \lambda))^{-1}$ is in \tilde{H}_0^- (Cf. [3], p. 91), so:

$$\Pi^+ \tilde{l}_2f(\xi)(\tilde{A}_-(\xi, \lambda))^{-1} = 0.$$

Therefore: $\tilde{A}_+(\xi, \lambda)(\tilde{u}_+(\xi) - \tilde{v}_+(\xi)) = 0$.

But $\tilde{A}_+(\xi, \lambda) \neq 0$ for $|\lambda| \neq 0$, we get $\tilde{u}_+ = \tilde{v}_+$.

Q.E.D.

Set:

$$\begin{aligned} A_1 u &= \sum_{k=-\infty}^{\infty} \psi_0(x) \exp[(ik\pi x)/p] L_k * u \\ A_0 u &= \sum_{k=-\infty}^{\infty} \psi_0(x_0) \exp[(ik\pi)/p] L_k * u \end{aligned}$$

where L_k, ψ_0 are as in § 1.

LEMMA 2. Let A_1, A_0 be as above and $\psi(x)$ be in $C_c^\infty(R^n)$ with $\psi(x) = 0$ for $|x - x_0| > \delta$; $|\psi(x)| \leq K$ where K is independent of δ . Then:

$$\|\psi(A_1 - A_0)u\|_{s-\alpha}^+ \leq C\delta \|u\|_s^+ + C(\delta) \|u\|_{s-1}^+$$

for all u in H_s^+ , $s \geq 0$.

Proof. Cf. Lemma 4.7 of [3], p. 119.

Proof of Theorem 2 (continued). (1) First, we establish an *a-priori* estimate of the solutions.

Consider:

$$P^+ \varphi_j A \psi_j u_+ + \lambda^\alpha P^+(\varphi_j u_+) = P^+(\varphi_j f) - T u_+$$

where T is a smoothing operator with respect to $\varphi_j A \psi_j$.

It has been shown in [3] (Appendix 2) that in a local coordinates system, the operator $\varphi_j A \psi_j$ becomes: $\varphi_j A_j \psi_j + T_j$ where A_j has for symbol $\tilde{A}_j(x^j, \xi)$ and T_j is a smoothing operator.

So, we have:

$$P^+ \varphi_j A_j(\psi_j u_+) + \lambda^\alpha P^+(\varphi_j u_+) = P^+(\varphi_j f) + T_j^2 u_+$$

where T_j^2 is again a smoothing operator.

Let A_{j_0} be the convolution operator with symbol $\tilde{A}_j(x_0^j, \xi)$ evaluated at the point x_0^j . We write:

$$\begin{aligned} P^+ \varphi_j A_{j_0}(\psi_j u_+) + \lambda^\alpha P^+(\varphi_j u_+) &= P^+(\varphi_j f) \\ &+ T_j^2 u_+ + P^+ \varphi_j (A_{j_0} - A_j) \psi_j u_+. \end{aligned}$$

Applying Lemma 4.D.1 of [3] (p. 145), we have:

$$P^+ \varphi_j A_{j_0}(\psi_j u_+) = P^+ A_{j_0}(\varphi_j u_+) + T_j^3 u_+$$

where T_j^3 is a smoothing operator.

Therefore:

$$(A_{j_0} + \lambda^\alpha) \varphi_j u_+ = \varphi_j f + T_j^4 u_+ + \varphi_j (A_{j_0} - A_j) \psi_j u_+.$$

The symbols \tilde{A}_{j_0} satisfy the hypotheses of Lemma 1. Applying Lemma 1; 2, we obtain:

$$\begin{aligned} \|\varphi_j u_+\|_\alpha^+ + |\lambda|^\alpha \|\varphi_j u_+\|_0^+ &\leq M\{\|\varphi_j f\|_0^+ + \|u_+\|_0\} \\ &+ 1/2M\|u_+\|_\alpha + \|\psi_j u_+\|_\alpha^+ + \|\varphi_j u_+\|_0^+ \} \end{aligned}$$

where we have used the well-known inequality:

$$\|u_+\|_{\alpha-1} \leq \varepsilon \|u_+\|_\alpha + C(\varepsilon) \|u_+\|_0.$$

On the other hand: $\|\psi_j u_+\|_\alpha^+ \leq M\|u_+\|_\alpha$. Summing with respect to j , we get:

$$\begin{aligned} \|u_+\|_\alpha + |\lambda|^\alpha \|u_+\|_0 &\leq M\{\|f\|_0 + 1/2M\|u_+\|_\alpha \\ &+ \delta \|u_+\|_\alpha + K\|u_+\|_0\}. \end{aligned}$$

Taking δ small and $|\lambda|$ sufficiently large, we have:

$$\|u_+\|_\alpha + |\lambda|^\alpha \|u_+\|_0 \leq M\|f\|_0.$$

So, if there exists a solution, then the solution is unique.

(2) It remains to show the existence of a solution. From Lemma 1, we know that $P^+(A_{j_0} + \lambda^\alpha)$ has an inverse R_{j_0} . Let \hat{R}_{j_0} be the operator R_{j_0} expressed in the global system of coordinates of G . Consider:

$$Rf = \sum_j \varphi_j \hat{R}_{j_0}(\psi_j f) .$$

R is a bounded linear mapping from $L^2(G)$ into $H_+^\alpha(G)$.

We show that: $\mathcal{A}Rf = P^+(A + \lambda^\alpha)Rf = f + \mathcal{E}f$ with $\|\mathcal{E}\| \leq 1/2$.

We have:

$$\mathcal{A}Rf = \sum_j P^+(A + \lambda^\alpha) \varphi_j \psi_j \hat{R}_{j_0}(\psi_j f) .$$

Applying Lemma 4.D.1. of [3], we may write:

$$\mathcal{A}Rf = \sum_j P^+ \varphi_j (A + \lambda^\alpha) \psi_j \hat{R}_{j_0}(\psi_j f) + TRf$$

where T is a smoothing operator.

We express $\varphi_j(A + \lambda^\alpha) \psi_j \hat{R}_{j_0}(\psi_j f)$ in local coordinates. We get:

$$\varphi_j(A_{j_0} + \lambda^\alpha) \psi_j R_{j_0}(\psi_j f) + \varphi_j(A_j - A_{j_0}) \psi_j R_{j_0}(\psi_j f) + T_j^1 R_{j_0}(\psi_j f) .$$

Using Lemma 4.D.1 of [3] again, we obtain:

$$\begin{aligned} & \varphi_j(A_{j_0} + \lambda^\alpha) R_{j_0}(\psi_j f) + \varphi_j(A_j - A_{j_0}) \psi_j R_{j_0}(\psi_j f) + T_j^2 R_{j_0}(\psi_j f) \\ &= T_j^2 R_{j_0}(\psi_j f) + \varphi_j f + \varphi_j(A_j - A_{j_0}) \psi_j R_{j_0}(\psi_j f) = \varphi_j f + \mathcal{E}_j(\psi_j f) . \end{aligned}$$

The T_j are all smoothing operators.

Applying Lemma 1, we have:

$$\|T_j^2 R_{j_0}(\psi_j f)\|_0^+ \leq C \|R_{j_0}(\psi_j f)\|_{\alpha-1}^+ \leq \varepsilon \|f\|_0 + C |\lambda|^{-\alpha} \|f\|_0 .$$

From Lemmas 1 and 2, we get:

$$\begin{aligned} \|\varphi_j(A_j - A_{j_0}) \psi_j R_{j_0}(\psi_j f)\|_0^+ &\leq \delta \|\psi_j R_{j_0}(\psi_j f)\|_\alpha^+ \\ &\quad + C(\delta) \|\psi_j R_{j_0}(\psi_j f)\|_{\alpha-1}^+ \\ &\leq \delta \|f\|_0 + C(\delta) \|\hat{R}_{j_0}(\psi_j f)\|_{\alpha-1}^+ \\ &\leq \delta \|f\|_0 + \varepsilon C(\delta) \|R_{j_0}(\psi_j f)\|_\alpha \\ &\quad + C(\delta) M(\varepsilon) \|\hat{R}_{j_0}(\psi_j f)\|_0 \\ &\leq \{\delta + \varepsilon C(\delta)\} \|f\|_0 \\ &\quad + |\lambda|^{-\alpha} M(\varepsilon) C(\delta) \|f\|_0 . \end{aligned}$$

Taking ε, δ small, $|\lambda|$ large enough, we have:

$$\|\mathcal{E}_j(\psi_j f)\|_0^+ \leq \frac{1}{4N} \|f\|_0 .$$

We obtain:

$$Rf = f + TRf + \sum_j \hat{\mathcal{E}}_j(\psi_j f) = f + \mathcal{E}f$$

where $\hat{\mathcal{E}}_j$ is the operator \mathcal{E}_j expressed in the global coordinates system of G . We obtain: $\|\mathcal{E}f\|_0 \leq 1/4 \|f\|_0 + 1/4 \|f\|_0$ for large $|\lambda|$.

Hence $\|\mathcal{E}\| \leq 1/2$; therefore $(I + \mathcal{E})^{-1}$ exists. We define:

$$\mathcal{A}^{-1} = R(I + \mathcal{E})^{-1}.$$

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