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**NONLINEAR ELLIPTIC CONVOLUTION EQUATIONS OF  
WIENER-HOPF TYPE IN A BOUNDED REGION**

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# NONLINEAR ELLIPTIC CONVOLUTION EQUATIONS OF 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  $\alpha$ ,  $\alpha > 0$ ;  $A_j$  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  $\xi_n$  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  $\xi$  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  $\alpha$  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:

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

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

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

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

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

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  $\Pi^+$  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  $\Pi^+$  defined on the set of smooth and decreasing functions.

$\Pi^+$  is a bounded mapping from  $\tilde{H}_s$  into  $\tilde{\mathring{H}}_s^+$  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:

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

where  $lf$  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  $R^n \setminus \text{cl}(G)$  and coinciding in  $\text{cl } G$  with functions in  $H^s(G)$ .

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

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

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

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

Similar definition for  $0_\alpha^-$ :

DEFINITION 3.  $\tilde{A}$  is in  $E_\alpha$  if and only if:

- (i)  $\tilde{A}$  is in  $0_\alpha$ .

- (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  $D_\alpha^0$  if and only if:

- (i)  $\tilde{A}(x, \xi)$  is infinitely differentiable with respect to  $x$  and  $\xi$ ;  $\xi \neq 0$ .  
 (ii)  $\tilde{A}(x, \xi)$  is in  $0_\alpha$  for  $x$  in  $R^n$ .  
 (iii)  $a_{kz}(x) = \frac{\partial^k}{(\partial \xi')^k} \tilde{A}(x, 0, -1) = (-1)^k \exp(-i\alpha\pi) \frac{\partial^k}{(\partial \xi')^k} \tilde{A}(x, 0, 1)$   
 $x$  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  $0_\alpha$  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  $E_\alpha$  for each  $x$  in  $\text{cl } G$  and  $\tilde{A}(x, \xi)$  be infinitely differentiable with respect to  $x$  and  $\xi$ . 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  $\alpha$  with respect to  $\xi$ .

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  $\alpha$ , 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  $\varphi_j$  is a finite partition of unity corresponding to a covering  $N_j$  of  $\text{cl } G$  with  $\text{diam}(N_j)$  sufficiently small. The  $\psi_j$  are in  $C_c^\infty(R^n)$  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  $x_n^j = 0$  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  $\lambda, u_+$ .

*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:

$$\|u_n - u\|_\alpha \leq M \|f(\cdot, t_nT_0v_n, \dots, t_nT_{[\alpha]-1}v_n) - f(\cdot, tT_0v, \dots, tT_{[\alpha]-1}v)\|_0.$$

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  $E_\alpha$ ,  $(\alpha > 0)$ . Suppose that:  $\tilde{A}(\xi) = \tilde{A}_+(\xi)\tilde{A}_-(\xi)$  with  $\tilde{A}_+(\xi)$  in  $0_0^+$ ,  $\tilde{A}_-(\xi)$  in  $0_\alpha^-$ . 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  $H_\alpha^+$  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  $\lambda, u_+, f$ .

*Proof.* Set  $\tilde{A}(\xi, \lambda) = \tilde{A}(\xi) + \lambda^\alpha$ . It is homogeneous of order  $\alpha$  in  $(\xi, \lambda)$ . Since  $\tilde{A}(\xi)$  is in  $E_\alpha$ , we have the following factorization with respect to  $\xi_n$ , 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  $\xi_-$  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  $(\xi, \lambda)$ ). 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  $(\xi, \lambda)$ , 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  $\lambda$ .

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  $\lambda$ .

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  $\lambda, f, u_+$ .

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  $H_\alpha^+$ . 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:

$$A_1u = \sum_{k=-\infty}^{\infty} \psi_0(x) \exp[(ik\pi x)/p] L_k * u$$

$$A_0u = \sum_{k=-\infty}^{\infty} \psi_0(x_0) \exp[(ik\pi)/p] L_k * u$$

where  $L_k, \psi_0$  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  $\delta$ . 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  $\delta$  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:  $\mathcal{A}Rf = P^+(A + \lambda^\alpha)Rf = f + \mathcal{C}f$  with  $\|\mathcal{C}\| \leq 1/2$ .

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:

$$\varphi_j (A_{j_0} + \lambda^\alpha) \psi_j R_{j_0}(\psi_j f) + \varphi_j (A_j - A_{j_0}) \psi_j R_{j_0}(\psi_j f) + T_j^2 R_{j_0}(\psi_j f) .$$

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

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

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  $\varepsilon, \delta$  small,  $|\lambda|$  large enough, we have:

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

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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