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**THE DIRICHLET PROBLEM FOR SOME OVERDETERMINED
SYSTEMS ON THE UNIT BALL IN C^n**

ERIC BEDFORD

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A characterization is given of those functions on $\partial B^n = \{|z| = 1\}$ which can be extended to be analytic, pluriharmonic, or n -harmonic in $B^n = \{|z| < 1\}$.

1. Introduction. If f is a continuous function on $\partial B^n = \{z = (z_1, \dots, z_n) : |z| = 1\}$, then f can be extended to a harmonic function F in $B^n = \{z : |z| < 1\}$. That is, the Dirichlet problem is uniquely solvable. If we wish F , in addition, to be analytic, pluriharmonic, or n -harmonic, the extension is not always possible, and we must impose some restrictions on the function f . It is well-known that necessary and sufficient conditions for f to have an analytic extension are that f satisfy the tangential Cauchy-Riemann equation. In this paper we show that there are other systems that replace the tangential Cauchy-Riemann equations as consistency conditions. We also give the consistency conditions for a function to extend to be pluriharmonic or n -harmonic.

2. Pluriharmonic extension. Some important differential operators tangential to ∂B^n , $n \geq 2$ are:

$$(1) \quad \mathcal{L}_{ij} = \bar{\zeta}_i \frac{\partial}{\partial \zeta_j} - \bar{\zeta}_j \frac{\partial}{\partial \zeta_i}$$

$$(2) \quad \bar{\mathcal{L}}_{ij} = \zeta_i \frac{\partial}{\partial \bar{\zeta}_j} - \zeta_j \frac{\partial}{\partial \bar{\zeta}_i}$$

where we take $1 \leq i, j \leq n$ and $\zeta = (\zeta_1, \dots, \zeta_n) \in \partial B^n$. A simple computation shows that the real and imaginary parts of these operators are tangent to ∂B^n . These operators extend naturally into the interior of B^n . The following lemma shows the interplay between the action of the \mathcal{L}_{ij} on ∂B^n and in B^n .

LEMMA 1. *Let \mathcal{L} be one of the operators (1) or (2), and let $u \in C^1(\partial B^n)$ be given. If $P(x, \zeta)$ is the Poisson kernel on B^n , we have:*

$$(3) \quad (\mathcal{L}_\zeta u) * P(z) = \mathcal{L}_z(u * P(z))$$

for $\zeta \in \partial B^n$, $z \in B^n$.

Proof. The operator \mathcal{L} satisfies the hypotheses of Lemma 2, and thus the right hand side of (3) is harmonic (the left hand side

obviously is). Since (3) is valid for $|z| = 1$, it must hold for all $z \in B^n$.

LEMMA 2. *An operator $\mathcal{D} = f(x, y)\partial/\partial y - g(x, y)\partial/\partial x$ preserves harmonic functions if and only if the pair (f, g) satisfies the Cauchy-Riemann equations,*

$$\begin{aligned} f_x &= g_y \\ f_y &= -g_x . \end{aligned}$$

Proof. It is a straightforward calculation that $(\mathcal{D}u)_{xx} + (\mathcal{D}u)_{yy} = 0$ for all harmonic u if and only if $f_x = g_y$ and $-f_y = g_x$.

COROLLARY 1. *If $f \in L^1(\partial B^n)$, and $\mathcal{L}f = g$ in the weak sense, (i.e., $\int_{|\zeta|=1} f \mathcal{L}\varphi = -\int_{|\zeta|=1} g\varphi$ for all $\varphi \in C^\infty(\partial B^n)$), then*

$$g * P(z) = \mathcal{L}_z(f * P(z)) .$$

Proof. Since the Poisson kernel on B^n is $P(\zeta, z) = 1 - |z|^2/|z - \zeta^{2n}|$, one can calculate that:

$$\mathcal{L}_z P(\zeta, z) = -\mathcal{L}_\zeta P(\zeta, z) .$$

Thus if dS is normalized surface area, we have:

$$\begin{aligned} \mathcal{L}_z(f * P(z)) &= \int_{|\zeta|=1} f(\zeta) \mathcal{L}_z P(\zeta, z) dS \\ &= -\int_{|\zeta|=1} f(\zeta) \mathcal{L}_\zeta P(\zeta, z) dS = \int_{|\zeta|=1} g(\zeta) P(\zeta, z) dS \\ &= g * P(z) . \end{aligned}$$

DEFINITION. If α and β are multi-indices, then $z^\alpha \bar{z}^\beta = \prod_{j=1}^n z_j^{\alpha_j} \bar{z}_j^{\beta_j}$ has *type* (p, q) if $|\alpha| = p$ and $|\beta| = q$. If $h(z, \bar{z})$ is a sum of monomials of type (p, q) , then h is of type (p, q) .

Observe that if h is of type (p, q) , then $\bar{\mathcal{L}}_{ij} h$ is either zero or of type $(p+1, q-1)$. Similarly, $\mathcal{L}_{ij} h$ is either of type $(p-1, q+1)$ or zero.

By L we will denote the matrix of operators $L = (\mathcal{L}_{ij})$.

If $K = (K_{rs})$ and $M = (M_{ij})$ are two matrices of operators, then KM will denote the tensor product of the two matrices:

$$KM(u) = K \otimes M(u) = (K_{rs} M_{ij} u) .$$

LEMMA 3. *Let $F \in C^1(\bar{B}^n)$ satisfy $\Delta F = 0$. If $\bar{L}F(z) = 0$ for all $z \in B^n$, then F is analytic.*

Proof. The system $\bar{L}F = 0$ is precisely the tangential Cauchy-

Riemann equations (see [1], [2]). Thus if f is the restriction of F to ∂B^n , then f has a holomorphic extension to B^n , which must coincide with F , since F is harmonic.

REMARK. The lemma may also be proved directly without mention of the tangential Cauchy-Riemann equations.

THEOREM 1. *If $u \in C^3(\partial B^n)$, then*

$$(4) \quad \bar{L}\bar{L}L(u) = 0$$

if and only if u extends to a pluriharmonic function U on B^n .

Proof. If u extends to a pluriharmonic U , then we write $U(z, \bar{z}) = f(z) + g(\bar{z})$ where f and g are analytic. An entry of the matrix $\bar{L}\bar{L}LU$ looks like:

$$\begin{aligned} \bar{L}(\bar{\mathcal{L}}_{ij}\bar{\mathcal{L}}_{kl}U) &= \bar{L}\bar{\mathcal{L}}_{ij}(\bar{z}_k f_{z_l} - \bar{z}_l f_{z_k}) \\ &= \bar{L}\left(z_i\left(\frac{\partial \bar{z}_k}{\partial \bar{z}_j}\right)f_{z_l} - z_i\left(\frac{\partial \bar{z}_l}{\partial \bar{z}_j}\right)f_{z_k}\right. \\ &\quad \left. - z_j\left(\frac{\partial \bar{z}_k}{\partial \bar{z}_i}\right)f_{z_l} + z_j\left(\frac{\partial \bar{z}_l}{\partial \bar{z}_i}\right)f_{z_k}\right) \\ &= \bar{L}(\text{analytic}) = 0. \end{aligned}$$

To prove the converse, we show that the harmonic extension U of u is pluriharmonic. Since U is harmonic, we may write, as before:

$$U(z, \bar{z}) = \sum_{p,q \geq 0} F_{p,q}.$$

By Lemma 1, we have:

$$\bar{L}\bar{L}L(\sum F_{p,q}) = \sum_{p,q \geq 0} \bar{L}\bar{L}LF_{p,q} = 0.$$

Recall that $\bar{L}\bar{L}L$ takes a polynomial of type (p, q) into one of type $(p+1, q-1)$ or zero. Thus $\bar{L}\bar{L}LF_{p,q} = 0$ for each $p, q \geq 0$.

By Lemma 3, the entries of the matrix $\bar{L}LF_{p,q}$ are analytic. But on the other hand, they must be of type (p, q) or zero. Thus if $q \geq 1$, we conclude that $\bar{L}LF_{p,q} = 0$.

Again by Lemma 3, the entries of $LF_{p,q}$ are analytic if $q \geq 1$. But since they will be type $(p-1, q+1)$ or zero, we conclude that $LF_{p,q} = 0$ for $q \geq 1$. This means that $\bar{F}_{p,q} = 0$ is analytic if $q \geq 1$. Thus if $p, q \geq 1$, then $F_{p,q} = 0$.

Thus we may write

$$U(z, \bar{z}) = \sum_{j \geq 1} (F_{j,0} + F_{0,j}) + F_{0,0}.$$

Hence U is pluriharmonic.

REMARK. It was observed by L. Nirenberg that there is no second order operator \mathcal{D} which gives the consistency conditions for pluriharmonic functions ∂B^n .

COROLLARY 2. Let $m \geq 2$ and $u \in C^\infty(\partial B^n)$ be given. Then u can be extended to U pluriharmonic in B^n if and only if (5) or (6) holds:

$$(5) \quad \bar{L}^2(L^2\bar{L}^2)^m Lu = 0$$

$$(6) \quad (L^2\bar{L}^2)^m Lu = 0.$$

Proof. If u can be extended, then the above equations are clearly valid.

We prove the other implication by induction. Line (5) holds for $m = 0$ (Theorem 1). We assume that (6) is valid for $m = k$ and show that (5) also holds for $m = k$. The other part, showing that (5) is valid for $m = k$ implies (6) valid for $m = k + 1$ is identical. If U is the harmonic extension of u , Lemma 1 applied to (5) yields:

$$\bar{L}^2 L^2 (\bar{L}^2 L^2)^{k-1} \bar{L}(\bar{L}LU) = 0.$$

Conjugating, we get:

$$(L^2\bar{L}^2)^k L(LL\bar{L}\bar{U}) = 0.$$

Thus the entries of $L\bar{L}\bar{U}$ are pluriharmonic. Thus if we write $U = \sum F_{p,q}$, we have $\bar{L}LF_{p,q} = 0$ for $p, q \geq 1$, since $\bar{L}L$ preserves type. Thus $LF_{p,q}$ is analytic for $p, q \geq 1$. Hence $F_{p,q} = 0$ for $p, q \geq 1$. Hence $F_{p,q} = 0$ for $p, q \geq 1$.

3. Cauchy-Riemann equations.

LEMMA 4. If $f \in C^2(\bar{B}^n)$, then $\bar{\mathcal{L}}_{ij}f = 0$ if and only if

$$\mathcal{L}_{ij}\bar{\mathcal{L}}_{ij}f = 0.$$

Proof. If $\bar{L}f = 0$, then clearly $\mathcal{L}_{ij}\bar{\mathcal{L}}_{ij}f = 0$. To prove the converse, we fix all variables except z_i and z_j and restrict f to

$$C_r = \{|z_i|^2 + |z_j|^2 = r^2\}.$$

Let dS_r be the normalized surface area, and integrate by parts:

$$\int_{C_r} \bar{\mathcal{L}}_{ij}f(\overline{\mathcal{L}_{ij}f})dS_r = - \int_{C_r} f(\overline{\mathcal{L}_{ij}\bar{\mathcal{L}}_{ij}f}) = 0.$$

Thus $\bar{\mathcal{L}}_{ij}f = 0$ on C_r . Since this must hold for all r , $\bar{\mathcal{L}}_{ij}f = 0$.

REMARK. If $\Omega = \{\rho = 0\}$ is a smooth domain, $\text{grad } \rho \neq 0$ on $\partial\Omega$, then we set $\overline{\mathcal{L}}_{ij} = \rho_{z_i}(\partial/\partial\bar{z}_j) - \rho_{\bar{z}_j}(\partial/\partial z_i)$. The proof above shows that for $f \in C^2(\partial\Omega)$, $\overline{\mathcal{L}}_{ij}f = 0$ on $\partial\Omega$ if and only if $\mathcal{L}_{ij}\overline{\mathcal{L}}_{ij}f = 0$ on $\partial\Omega$.

THEOREM 2. Let $m \geq 1$ and $u \in C^m(\partial B^n)$ be given. Then u can be extended to an analytic function on B^n if and only if:

$$(7) \quad \overline{\mathcal{L}}_{ij}(\mathcal{L}_{ij}\overline{\mathcal{L}}_{ij})^{(m-1)/2}u(\zeta) = 0 \quad (m \text{ odd})$$

$$(8) \quad \mathcal{L}(\mathcal{L}_{ij}\overline{\mathcal{L}}_{ij})^{m/2}u(\zeta) = 0 \quad (m \text{ even})$$

for all $\zeta \in \partial B^n$ and $1 \leq i, j \leq n$.

Proof. In Lemma 4 we have shown that $\text{Range}(\mathcal{L}_{ij}) \cap \text{Null}(\overline{\mathcal{L}}_{ij}) = 0$. Similarly, $\text{Range}(\overline{\mathcal{L}}_{ij}) \cap \text{Null}(\mathcal{L}_{ij}) = 0$. Thus equations (7) and (8) will hold if and only if $\overline{\mathcal{L}}_{ij}u = 0$. Since $\bar{L}u$ is the tangential Cauchy-Riemann system, (7) and (8) will hold if and only if u can be extended to an analytic function.

REMARK. The above theorem remains valid for $f \in C^\infty(\partial\Omega)$, as in the remark following Lemma 4.

4. N -Harmonic functions.

DEFINITION. Let Γ be the set of subsets of $\{1, 2, \dots, n\}$. For $\gamma \in \Gamma$, we say that u is γ -regular if $\partial u/\partial\bar{z}_k = 0$ when $k \in \gamma$ and $\partial u/\partial z_k = 0$ when $k \notin \gamma$. We define a new operator $T = (\mathcal{L}_{ij}\overline{\mathcal{L}}_{ij})$. For $\gamma \in \Gamma$, we define T^γ (resp. L^γ) to be T (resp. L) with the variables z_k and \bar{z}_k interchanged whenever $k \notin \gamma$.

The function z_1 , for instance, is γ -regular for many γ , but $z_1\bar{z}_1$ is not γ -regular for any γ . Note that every γ -regular function is n -harmonic.

LEMMA 5. If f is harmonic on B^n , then $T^\gamma f = 0$ if and only if f is γ -regular.

Proof. We have established in Lemma 4 that $Tg = 0$ if and only if g is analytic. Consider the real linear map $\gamma: \mathbb{C}^n \rightarrow \mathbb{C}^n$

$$\gamma(x_1, y_1, \dots, x_n, y_n) = (\zeta_1, \dots, \zeta_n)$$

where

$$\begin{aligned} \zeta_k &= x_k + iy_k & \text{if } k \in \gamma \\ \zeta_k &= x_k - iy_k & \text{if } k \notin \gamma. \end{aligned}$$

Any γ -regular function f can be obtained from some analytic g by composition:

$$f = g \circ \gamma .$$

Hence $T^r f = Tg = 0$ if and only if f is γ -regular.

THEOREM 3. *A function $u \in C^\infty(\partial B^n)$ can be extended to a function U which is n -harmonic in B^n if and only if:*

$$(9) \quad \left(\prod_{r \in \Gamma} T^r \right) u = 0 .$$

(Since the T^r 's do not commute, the product (9) is taken in an arbitrary but fixed order.)

Proof. We shall show that the harmonic extension U of u is n -harmonic if and only if (9) holds. The function U is n -harmonic if and only if we may write:

$$U = \sum_{r \in \Gamma} u^r \text{ where } u^r \text{ is } \gamma\text{-regular .}$$

The "if" is clear since each u^r is n -harmonic. The "only if" follows because we may use the Cauchy integral formula in z_1 to write:

$$u(z, \bar{z}) = f(z_1, w) + g(\bar{z}_1, w) \quad w = (z_2, \bar{z}_2, \dots, z_n, \bar{z}_n)$$

where f and g are n -harmonic. If we continue and split each part in a similar fashion we obtain the desired representation.

Now we show that if f is γ -regular, then so is Tf . We compute:

$$(10) \quad \begin{aligned} \mathcal{L}_{ij} \bar{\mathcal{L}}_{ij} f &= z_i \bar{z}_i f_{z_j \bar{z}_j} - z_i \bar{z}_j f_{z_i \bar{z}_j} \\ &- z_j \bar{z}_i f_{z_j \bar{z}_i} + z_j \bar{z}_j f_{z_i \bar{z}_i} - \bar{z}_j f_{\bar{z}_j} - \bar{z}_i f_{\bar{z}_i} . \end{aligned}$$

In expression (10), f will be multiplied by the variable ξ only if $f_\xi \neq 0$. Thus if f is γ -regular so is Tf .

If we perform the analogous computation for T^σ , we can use the same argument to show that if f is γ -regular then so is $T^\sigma f$.

Now if U is n -harmonic, then $U = \sum_{\sigma \in \Gamma} u^\sigma$; and

$$\begin{aligned} \prod_{r \in \Gamma} T^r u^\sigma &= \prod_{r_1} T^{r_1} T^\sigma \prod_{r_2} T^{r_2} u^\sigma \\ &= 0 . \end{aligned}$$

This is because $\prod T^r u^\sigma$ is σ -regular and will be annihilated by T^σ .

To prove the converse we establish the following result:

LEMMA 6. *Let v, v_1, \dots, v_k be harmonic. If v_j is γ_j -regular and*

$$(11) \quad T^r v = v_1 + \dots + v_k ,$$

then we may write $v = u + u_1 + \cdots + u_k$ where u_j is γ_j -regular, and u is γ -regular.

Proof of lemma. Let $u_0 = u_1 + \cdots + u_k$ be the sum of all monomials of v that are γ_j -regular for some $j = 1, 2, \dots, k$. Thus u_0 is harmonic and so is $v - u_0$. We now claim that $T^r(v - u_0)$ is zero.

By the construction of u_0 , every monomial $z^\alpha \bar{z}^\beta$ of $v - u_0$ is not γ_j -regular for any $j = 1, 2, \dots, k$. From an inspection of (10), one can see that if $T^r(v - u_0)$ is nonzero, then it will be a sum of monomials, none of which is γ_j -regular for any $j = 1, 2, \dots, k$.

On the other hand, from (11) and the construction of u_0 , it is clear that $T^r(v) - T^r u_0$ is a sum of γ_j -regular functions. Hence $T^r(v - u_0)$ must vanish. By Lemma 5, we conclude that $v - u_0 = u$ is γ -regular, concluding the proof of this lemma.

Proof of theorem. We iterate Lemma 6 several times and find that if (8) is valid, then

$$U = \sum_{r \in I} u^r, \text{ as desired.}$$

COROLLARY 3. *A function $u \in C^\infty(\partial B^n)$ can be extended to a function $U = \sum_{j=1}^k u_j$, where u_j is γ_j -regular if and only if*

$$\left(\prod_{j=1}^k T^{r_j} \right) u = 0.$$

Proof. This follows easily from Lemma 6.

REMARK. All of the above results remain valid if the boundary differential operators are interpreted in the weak sense of Corollary 1.

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Zvi Arad, π -homogeneity and π' -closure of finite groups	1
Ivan Baggs, A connected Hausdorff space which is not contained in a maximal connected space	11
Eric Bedford, The Dirichlet problem for some overdetermined systems on the unit ball in C^n	19
R. H. Bing, Woodrow Wilson Bledsoe and R. Daniel Mauldin, Sets generated by rectangles	27
Carlo Cecchini and Alessandro Figà-Talamanca, Projections of uniqueness for $L^p(G)$	37
Gokulananda Das and Ram N. Mohapatra, The non absolute Nörlund summability of Fourier series	49
Frank Rimi DeMeyer, On separable polynomials over a commutative ring	57
Richard Detmer, Sets which are tame in arcs in E^3	67
William Erb Dietrich, Ideals in convolution algebras on Abelian groups	75
Bryce L. Elkins, A Galois theory for linear topological rings	89
William Alan Feldman, A characterization of the topology of compact convergence on $C(X)$	109
Hillel Halkin Gershenson, A problem in compact Lie groups and framed cobordism	121
Samuel R. Gordon, Associators in simple algebras	131
Marvin J. Greenberg, Strictly local solutions of Diophantine equations	143
Jon Craig Helton, Product integrals and inverses in normed rings	155
Domingo Antonio Herrero, Inner functions under uniform topology	167
Jerry Alan Johnson, Lipschitz spaces	177
Marvin Stanford Keener, Oscillatory solutions and multi-point boundary value functions for certain n th-order linear ordinary differential equations	187
John Cronan Kieffer, A simple proof of the Moy-Perez generalization of the Shannon-McMillan theorem	203
Joong Ho Kim, Power invariant rings	207
Gangaram S. Ladde and V. Lakshmikantham, On flow-invariant sets	215
Roger T. Lewis, Oscillation and nonoscillation criteria for some self-adjoint even order linear differential operators	221
Jürg Thomas Marti, On the existence of support points of solid convex sets	235
John Rowlay Martin, Determining knot types from diagrams of knots	241
James Jerome Metzger, Local ideals in a topological algebra of entire functions characterized by a non-radial rate of growth	251
K. C. O'Meara, Intrinsic extensions of prime rings	257
Stanley Poreda, A note on the continuity of best polynomial approximations	271
Robert John Sacker, Asymptotic approach to periodic orbits and local prolongations of maps	273
Eric Peter Smith, The Garabedian function of an arbitrary compact set	289
Arne Stray, Pointwise bounded approximation by functions satisfying a side condition	301
John St. Clair Werth, Jr., Maximal pure subgroups of torsion complete abelian p -groups	307
Robert S. Wilson, On the structure of finite rings. II	317
Kari Ylinen, The multiplier algebra of a convolution measure algebra	327