

Henryk Łubowicz, Bohdan Wieprzkowicz

ON THE DISCONTINUOUS RIEMANN-HILBERT PROBLEM

1. INTRODUCTION

Let $\Gamma = \{\Gamma_0, \Gamma_1, \dots, \Gamma_m\}$ be a set of $m+1$ smooth Jordan-Lapunov contours lying in the complex plane.

Assume that the contour Γ_0 contain the remaining ones in this manner that the G^+ is the $m+1$ - connected domain bounded by $\Gamma_0, \Gamma_1, \dots, \Gamma_m$. By G^- we denote the complement of $G^+ + \Gamma$ to the whole plane.

We suppose that the origin of the coordinate system is placed in the domain G^+ .

Moreover we assume that the orientation of contour Γ_0 (i.e. the positive direction on the Γ_0) is accordant with the orientation of the coordinate system, and the orientations of the remaining contours $\Gamma_1, \Gamma_2, \dots, \Gamma_m$ are opposite to the orientation of Γ_0 .

2. FORMULATION OF THE PROBLEM

By the Riemann-Hilbert non-linear discontinuous problem we understand the following problem. It is required to find in the domain G^+ a function $w(z)$ which satisfies the equation

$$\partial_{\bar{z}} w(z) + a(z) w(z) + b(z) \overline{w(z)} = f(z) \quad (1)$$

and at each point $t \in \Gamma' = \Gamma - \sum_{j=0}^m \sum_{i=1}^{k_j} \{c_i^{(j)}\}$ satisfies the non-linear boundary condition

$$\operatorname{re} [\overline{\lambda(t)} w(t)] = \gamma[t, w(t)] \quad (2)$$

where $c_i^{(j)}$ are the points of discontinuity of the function γ on the contour Γ .

3. ASSUMPTIONS

I. The angle $\Delta(t, t_1)$ that is formed by the tangents in two points $t, t_1 \in \Gamma$ satisfies the Hölder condition

$$|\Delta(t, t_1)| \leq k_\gamma |t - t_1|^h, \quad 0 < h \leq 1 \quad (3)$$

where k_γ is a positive constant.

II. Complex functions $a(z)$, $b(z)$, $f(z)$ are defined in every point $z = x + iy$ of the region $G^+ + \Gamma$ and are absolutely integrable with the power $p > 2$ i.e. they belong to the class $L_p(G^+ + \Gamma)$ $p > 2$.

III. $\lambda(t) = \alpha(t) + i\beta(t)$, $m_\lambda < |\lambda(t)| < M_\lambda$, $|\lambda(t)| \neq 0$, where $\alpha(t)$ and $\beta(t)$ are real functions, defined and bounded for $t \in \Gamma$ and satisfying the Hölder conditions

$$\begin{aligned} |\alpha(t) - \alpha(t_1)| &\leq k_\alpha |t - t_1|^\nu \\ |\beta(t) - \beta(t_1)| &\leq k_\beta |t - t_1|^\nu, \quad 0 < \nu \leq h \end{aligned} \quad (4)$$

m_λ , M_λ , k_α and k_β are positive constants.

IV. The real function $\gamma(t, s)$ defined and bounded in the domain $[t \in \Gamma', |s| < \frac{\rho_1}{\prod_{i=1}^{k_j} |t - c_i^{(j)}|^{\alpha_j}}, j=0, 1, \dots, m]$ belongs to

the class $\mathcal{H}_{\alpha_*}^v$ of W. P o g o r z e l s k i [4], therefore it satisfies the following inequalities

$$|\gamma(t, s)| < \frac{M_\gamma}{\prod_{i=1}^{k_j} |t - c_i^{(j)}|^{\alpha_*}} + M'_\gamma |s| \quad (5)$$

$$|\gamma(t, s) - \gamma(t_1, s_1)| < \frac{k_\gamma |t - t_1|^v}{\left[|t - c_i^{(j)}| |t - c_{i+1}^{(j)}| \right]^{\alpha_* + v}} + k'_\gamma |s - s_1|$$

where M_γ , M'_γ , k_γ , k'_γ are positive constants and $c_i^{(j)}$, $i=1, 2, \dots, k$, $j=0, 1, \dots, m$ are the points of discontinuity of the function γ , placed on the curve Γ_j according to its positive direction; k_j denotes the number of points of discontinuity of the function γ on the curve Γ_j and $k_0 + k_1 + \dots + k_m = r$. The points t and t_1 are placed inside the same arc $\widehat{c_1^{(j)} c_{i+1}^{(j)}}$ besides the point t_1 lies on the part $\widehat{t c_{i+1}^{(j)}}$ (we assume $c_{k_j+1}^{(j)} = c_1^{(j)}$).

4. SOLUTION OF THE PROBLEM

In virtue of the results of I. N. V e k u a [5] p.229, the solution of the equation (1) is of the form

$$w(z) = \phi(z) e^{\omega(z)} + \tilde{w}(z),$$

where

$$\omega(z) = \frac{1}{\pi} \iint_{\mathbb{D}^+} \left[a(\xi) + b(\xi) \frac{\overline{\phi(\xi)} e^{\overline{\omega(\xi)}}}{\phi(\xi) e^{\omega(\xi)}} \right] \frac{d\xi d\eta}{\xi - z}, \quad \xi = \xi + i\eta \quad (7)$$

and $e^{\omega(z)} \in C_{\frac{p-2}{p}}$ (that means that the function $e^{\omega(z)}$ is bounded and satisfies Hölder condition with the exponent $\frac{p-2}{p}$),

$\tilde{w}(z)$ is a particular solution of the equation (1) and is given by the formula

$$\tilde{w}(z) = -\frac{1}{\pi} \iint_{G^+} [\Omega_1(z, \xi) f(\xi) + \Omega_2(z, \xi) \overline{f(\xi)}] d\xi d\eta \quad (8)$$

where Ω_1 and Ω_2 denote the kernels normed with respect to the domain G^+ (see [5]) and are of the form

$$\Omega_1(z, t) = X_1(z, t) + i X_2(z, t) = \frac{e^{\omega_1} + e^{\omega_2}}{2(t-z)} \quad (9)$$

$$\Omega_2(z, t) = X_1(z, t) - i X_2(z, t) = \frac{e^{\omega_1} - e^{\omega_2}}{2(t-z)}$$

$$X_1(z, t) = \frac{e^{\omega_1(z, t)}}{2(t-z)}, \quad X_2(z, t) = \frac{e^{\omega_2(z, t)}}{2i(t-z)}. \quad (10)$$

$$\omega_j = \frac{t-z}{\pi} \iint_{G^+} \frac{a(\xi) X_j(\xi, t) + b(\xi) \overline{X_j(\xi, t)}}{(t-\xi) X_j(\xi, t)} d\xi d\eta, \quad (j=1, 2)$$

and $\tilde{w}(z) \in C_{\frac{p-2}{p}}$

The function $\phi(z)$ holomorphic in G^+ and continuous in $G^+ + \Gamma$ satisfies the non-linear boundary condition

$$\operatorname{re} [\overline{\lambda(t)} e^{\omega(t)} \phi(t)] = \operatorname{re} [t, w(t)] - \operatorname{re} [\lambda(t) \tilde{w}(t)] \quad (11)$$

According to the results of Z. B u ć o [1] we shall seek the solution of the problem (11) in the form

$$\phi(z) = \int_{\Gamma} M(z, \tau) \mu(\tau) d\sigma + i C \quad (12)$$

where

$$M(z, \tau) = \begin{cases} \frac{z_k - \tau}{\tau - z} & \text{when } \tau \in \Gamma_k \quad (k=1, 2, \dots, m) \\ \frac{\tau}{\tau - z} & \text{when } \tau \in \Gamma_0 \end{cases} \quad (13)$$

and $\mu(t)$ is the real function, continuous on Γ' , C is the real constant, δ denotes the arc-coordinate of the point $t \in \Gamma$.

When the point $z \in G^+$ tends to the point $t \in \Gamma$, the function $\phi(z)$ has the following boundary value

$$\lim_{z \rightarrow t} \phi(z) = \delta(t) \mu(t) + \int_{\Gamma} M(t, \tau) \mu(\tau) d\delta + i C \quad (14)$$

where

$$\delta(t) = \begin{cases} (t - z_k) \bar{t}' \pi i, & t \in \Gamma_k \quad (k=1, 2, \dots, m) \\ t \bar{t}' \pi i, & t \in \Gamma_0 \end{cases} \quad (15)$$

It is necessary to choose the unknown function $\mu(t)$ and the constant C so that the function (12) would satisfy the condition (11). According to H. L u b o w i c z [3] this leads to the solution of the integral equation of the form

$$A(t) \mu(t) + \int_{\Gamma} \frac{K(t, \tau)}{\tau - t} \mu(\tau) d\tau = \delta[t, w(t)] - \operatorname{re} [\overline{\lambda(t)} \tilde{w}(t)] - \operatorname{re} \overline{\lambda(t)} e^{\omega} i C \quad (16)$$

where

$$A(t) = \frac{1}{2} \pi i \left[\overline{\lambda(t)} e^{\omega} (t - z_k) \bar{t}' - \lambda(t) e^{\bar{\omega}} (\bar{t} - \bar{z}_k) t' \right] \quad (17)$$

$$K(t, \tau) = \frac{1}{2} \left[\overline{\lambda(t)} e^{\omega(t)} (z_k - t) \bar{\tau}' + \lambda(t) e^{\omega(t)} (\bar{z}_k - \bar{t}) \tau' e^{2i \arg(\tau - t)} \right] \quad (18)$$

In virtue of the assumption I and III the function $K(t, \tau)$ satisfies the Hölder condition with the exponent $\nu' = \min(\nu, \frac{p-2}{p})$

We shall write the equation (16) in the form

$$\begin{aligned} A(t) \mu(t) + \frac{B(t)}{\pi i} \int_{\Gamma} \frac{\mu(\tau)}{\tau - t} d\tau &= \delta[t, w(t)] - \operatorname{re} [\overline{\lambda(t)} \tilde{w}(t)] + \\ &- \operatorname{re} [\overline{\lambda(t)} e^{\omega(t)} i C] - \int_{\Gamma} \tilde{K}(t, \tau) \mu(\tau) d\tau \end{aligned} \quad (19)$$

where

$$B(t) = \pi i K(t, t) = \frac{1}{2} \pi i \left[\overline{\lambda(t)} e^{\omega(t-z_k)} \bar{t}' + \lambda(t) e^{\bar{\omega}(\bar{t}-\bar{z}_k)} t' \right] \quad (20)$$

$$\tilde{K}(t, \tau) = \frac{k(t, \tau)}{|\tau - t|^{1-\nu^*}} \quad (0 < \nu^* < \nu') \quad (21)$$

$$k(t, \tau) = \frac{1}{2} \left[\overline{\lambda(t)} e^{\omega(z_k - t)} (\tau' - t') + \right. \\ \left. + \lambda(t) e^{\bar{\omega}(\bar{z}_k - \bar{t})} (\tau' e^{2i \arg(\tau - t)} - t') \frac{e^{i \arg(t - \tau)}}{|\tau - t|^{\nu^*}} \right] \quad (22)$$

and $k(t, \tau)$ satisfies the Hölder condition with the exponent $\nu' - \nu^*$.

At first we shall study the unhomogeneous characteristic equation

$$A(t) \mu(t) + \frac{B(t)}{\pi i} \int_{\Gamma} \frac{\mu(\tau)}{\tau - t} d\tau = F(t) \quad (23)$$

where we assume that $F(t)$ satisfies the Hölder condition. The functions $A(t)$, $B(t)$ defined by (17), (20) and in virtue of assumptions I, III satisfy the Hölder condition with the exponent ν' .

The index of equation (23) is given by the formula

$$\alpha = \frac{1}{2\pi} \sum_{k=0}^m \left[\arg \frac{A(t) - B(t)}{A(t) + B(t)} \right]_{\Gamma_k} \quad (24)$$

By the formulae (17) and (20) we have

$$\alpha = \frac{1}{\pi} \sum_{k=0}^m [\arg \lambda(t)]_{\Gamma_k}$$

The equation (23) is soluble for an arbitrary right-hand side $F(t)$ if the homogeneous equation, associated with it has only zero solution.

In this paper we shall study only the case $\alpha > 0$.
The solution of equation (23) has a form

$$\begin{aligned} \mu(t) = & \frac{X^+(t) + X^-(t)}{2[A(t) + B(t)]X^+(t)} F(t) + \\ & + \frac{X^+(t) - X^-(t)}{2\pi i} \int_{\Gamma} \frac{F(\tau) d\tau}{[A(\tau) + B(\tau)]X^+(\tau)(\tau - t)} + \\ & + [X^+(t) - X^-(t)] P_{\alpha-1}(t) \end{aligned} \quad (25)$$

where $P_{\alpha-1}(t)$ is an arbitrary polynomial of the degree not greater than $\alpha - 1$, when $\alpha \geq 1$, and $P_{\alpha-1}(t) \equiv 0$ when $\alpha = 0$. $X^+(t)$ and $X^-(t)$ are the boundary values of the canonical solution of Hilbert problem

$$X^+(t) = \frac{A(t) - B(t)}{A(t) + B(t)} X^-(t) \quad (26)$$

Treating the right-hand side of the equation (19) as a given function and use the formula (25) we obtain an integral equation

$$\begin{aligned} \mu(t) + A^* \int_{\Gamma} \tilde{K}(t, \tau) \mu(\tau) d\tau - \frac{B^* Z}{\pi i} \int_{\Gamma} \frac{\left[\int_{\Gamma} \tilde{K}(\tau, \tau_1) \mu(\tau_1) d\tau_1 \right]}{Z(\tau)(\tau - t)} d\tau = \\ = A^* \gamma[t, w(t)] - \frac{B^* Z}{\pi i} \int_{\Gamma} \frac{\gamma[\tau, w(\tau)]}{Z(\tau)(\tau - t)} d\tau + f^* \end{aligned} \quad (27)$$

where

$$A^*(t) = \frac{A(t)}{A^2(t) - B^2(t)}, \quad B^*(t) = \frac{B(t)}{A^2(t) - B^2(t)}$$

$$Z(t) = [A(t) + B(t)] X^+(t) = [A(t) - B(t)] X^-(t) \quad (29)$$

$$f^* = -A^* \operatorname{re} [\overline{\lambda(t)} \tilde{w}(t)] - A^* \operatorname{re} [\overline{\lambda(t)} e^{\omega(t)} iC] + \quad (30)$$

$$+ \frac{B^* Z}{\pi i} \int_{\Gamma} \frac{\operatorname{re} [\overline{\lambda(\tau)} \tilde{w}(\tau)] d\tau}{Z(\tau) (\tau - t)} + \frac{B^* Z}{\pi i} \int_{\Gamma} \frac{\operatorname{re} [\overline{\lambda(\tau)} e^{\omega(\tau)} iC] d\tau}{Z(\tau) (\tau - t)} - 2B^* Z P_{\alpha-1}$$

Let us examine the integral

$$J(t) = \int_{\Gamma} \frac{\tilde{K}(\tau, \tau_1) \mu(\tau_1) d\tau_1}{Z(\tau) (\tau - t)} d\tau \quad (31)$$

which is of the form

$$J(t) = \int_{\Gamma} \tilde{N}(t, \tau_1) \mu(\tau_1) d\tau_1$$

where

$$\tilde{N}(t, \tau_1) = \frac{N^*(t, \tau_1)}{|t - \tau_1|^{1-\beta^*}}, \quad (0 < \beta^* < \nu_1) \quad (32)$$

$N^*(t, \tau_1)$ satisfies the Hölder condition with the exponent $\nu_1 - \beta^*$ [3].

The integral equation (27) has the form

$$\mu(t) + A^* \int_{\Gamma} \tilde{K}(t, \tau) \mu(\tau) d\tau - \frac{B^* Z}{\pi i} \int_{\Gamma} \tilde{N}(t, \tau) \mu(\tau) d\tau = \quad (33)$$

$$= A^* \delta[t, w(t)] - \frac{B^* Z}{\pi i} \int_{\Gamma} \frac{\delta[\tau, w(\tau)]}{Z(\tau) (\tau - t)} d\tau + f^*$$

Thus the solution of the problem (1), (2) is reduced to the solution of 4 equations in the unknown functions $w(z)$, $\omega(z)$, $\mu(z)$, $\phi(z)$

$$w(z) = \phi(z) e^{\omega(z)} + \tilde{w}(z)$$

$$\omega(z) = \frac{1}{\pi} \iint_{G^+} \left[a(\xi) + b(\xi) \frac{\overline{\phi(\xi)} e^{\overline{\omega(\xi)}}}{\phi(\xi) e^{\omega(\xi)}} \right] \frac{d\xi d\eta}{\xi - z}$$

$$\begin{aligned} \mu(z) + A^* \int_{\Gamma} \tilde{K}(z, \tau) \mu(\tau) d\tau - \frac{B^* Z}{\pi i} \int_{\Gamma} \tilde{N}(t, \tau) \mu(\tau) d\tau = \\ = A^* \delta[z, w(z)] - \frac{B^* Z}{\pi i} \int_{\Gamma} \delta \left[\frac{\tau, w(\tau)}{Z(\tau) (\tau - z)} \right] d\tau + f^* \end{aligned} \quad (34)$$

$$\phi(z) = \int_{\Gamma} M(z, \tau) \mu(\tau) d\sigma + iC$$

where $A^*, B^*, Z, f^*, \tilde{K}$ and $\tilde{N}$ depend on $z, \lambda(z), e^{\omega(z)}$.

We shall prove the existence of the solution using the topological method of J. S c h a u d e r. Let Λ be the function space consisting of all the systems of functions

$$Q(z) = [w(z), \omega(z), \mu(z), \phi(z)].$$

The complex functions $w(z)$ are defined and continuous in every point $t \in G^+ + \Gamma'$ and they satisfy the inequalities

$$\max_{0 \leq j \leq m} \sup_{z \in G^+ + \Gamma_j} \left[\prod_{i=1}^{k_j} |z - c_i^{(j)}|^{\alpha_* + \nu} |w(z)| \right] < \infty, \quad 0 < \alpha_* + \nu < 1 \quad (35)$$

The functions $\omega(z)$ are defined and continuous in every point $z \in G^+ + \Gamma$. The functions $\mu(t)$ are defined and continuous in every point $t \in \Gamma'$ and they satisfy the inequalities

$$\max_{0 \leq j \leq m} \sup_{t \in G^+ + \Gamma_j} \left[\prod_{i=1}^{k_j} |t - c_i^{(j)}|^{\alpha_* + \nu} |\mu(t)| \right] < \infty \quad (36)$$

The functions $\phi(t)$ are defined and continuous on Γ' and satisfy the inequalities

$$\max_{0 \leq j < m} \sup_{t \in G^* \cup J_j} \left[\prod_{i=1}^{k_j} |t - c_i^{(j)}|^{\alpha_* + \nu} |\phi(t)| \right] < \infty \quad (37)$$

The space Λ will be linear, when we define the product of point Q by the real number l and the sum of two points by the formulae

$$lQ = [lw, l\omega, l\mu, l\phi], \quad Q+Q' = [w+w', \omega+\omega', \mu+\mu', \phi+\phi'] \quad (38)$$

We define the norm of point Q by the formula

$$\begin{aligned} \|Q\| = & \max_{0 \leq j < m} \sup_{z \in G^* \cup J_j} \left[\prod_{i=1}^{k_j} |z - c_i^{(j)}|^{\alpha_* + \nu} |w(z)| \right] + \sup_{z \in G^* \cup J} |\omega(z)| + \\ & + \max_{0 \leq j < m} \sup_{t \in G^* \cup J_j} \left[\prod_{i=1}^{k_j} |t - c_i^{(j)}|^{\alpha_* + \nu} |\mu(t)| \right] + \\ & + \max_{0 \leq j < m} \sup_{t \in G^* \cup J_j} \left[\prod_{i=1}^{k_j} |t - c_i^{(j)}|^{\alpha_* + \nu} |\phi(t)| \right] \end{aligned} \quad (39)$$

Further, we define the distance of the two points Q and Q' by the formula

$$(Q, Q') = \|Q - Q'\| \quad (40)$$

Thus Λ is a Banach space.

Let us examine in the space Λ a set E of all the points Q which satisfy the conditions

$$\begin{aligned} |w(z)| &\leq \frac{\varrho_1}{\prod_{i=1}^{k_j} |z - c_i^{(j)}|^{\alpha_*}}, \quad |w(z) - w(z')| \leq \frac{\alpha_1 |z - z'|^\theta}{\left[\prod_{i=1}^{k_j} |z - c_i^{(j)}| \prod_{i=1}^{k_{j+1}} |z' - c_{i+1}^{(j)}| \right]^{\alpha_* + \theta}} \\ |\omega(z)| &\leq \varrho_2, \quad |\omega(z) - \omega(z')| \leq \alpha_2 |z - z'|^\theta \end{aligned} \quad (41)$$

$$|\mu(z)| \leq \frac{\varphi_3}{\prod_{i=1}^m |z - c_i^{(j)}|^{\alpha_n}}, |\mu(z) - \mu(z')| \leq \frac{\kappa_3 |z - z'|^\theta}{\left[\prod_{i=1}^m |z - c_i^{(j)}| \prod_{i=1}^m |z' - c_{i+1}^{(j)}| \right]^{\alpha_n + \theta}}$$

$$|\phi(z)| \leq \frac{\varphi_4}{\prod_{i=1}^m |z - c_i^{(j)}|^{\alpha_n}}, |\phi(z) - \phi(z')| \leq \frac{\kappa_4 |z - z'|^\theta}{\left[\prod_{i=1}^m |z - c_i^{(j)}| \prod_{i=1}^m |z' - c_{i+1}^{(j)}| \right]^{\alpha_n + \theta}}$$

where $z \in \widehat{c_i^{(j)} c_{i+1}^{(j)}}$, $z' \in \widehat{z c_{i+1}^{(j)}}$, $|z - c_i^{(j)}| < |z' - c_i^{(j)}|$, $j=0, \dots, m$, $\theta \leq \frac{1}{4} \min(\nu, \frac{p-2}{p})$, $\varphi_2, \varphi_3, \varphi_4, \kappa_1, \kappa_2, \kappa_3, \kappa_4$ are arbitrary positive constants and φ_1 is a positive constant from the assumption V.

The set E is closed and convex.

Without loss of generality we may admit $|z - z'| < 1$.

Let us transform the set E into the set E' by means of the relations

$$\hat{w}(z) = \phi(z) e^{\omega(z)} + \tilde{w}(z)$$

$$\hat{\omega}(z) = \frac{1}{\pi} \iint_{G^*} \left[a(\xi) + b(\xi) \frac{\overline{\phi(\xi)} e^{\overline{\omega(\xi)}}}{\phi(\xi) e^{\omega(\xi)}} \right] \frac{d\xi d\eta}{\xi - z} \quad (42)$$

$$\hat{\mu}(z) + \frac{1}{\pi i} \int_r M^*(z, \tau) \hat{\mu}(\tau) d\tau = A^* \delta[z, w(z)] - \frac{B^* z}{\pi i} \int_r \frac{[\tau, w(\tau)]}{z(\tau) (\tau - z)} d\tau + f^*$$

$$\hat{\phi}(z) = \int_r M(z, \tau) \mu(\tau) d\sigma + iC$$

where

$$M^*(t, \tau) = \pi i A^* \tilde{K}(t, \tau) - B^* z \tilde{N}(t, \tau) \quad (43)$$

The third equation of the system is a Fredholm equation with a weak singularity and an unknown function $\hat{\mu}(t)$ in the form

$$\hat{\mu}(z) + \frac{1}{\pi i} \int_{\Gamma} M^*(z, \tau) \hat{\mu}(\tau) d\tau = \Omega^*(t, \mu, \omega) \quad (44)$$

where $\Omega^*(t, \mu, \omega)$ denotes the right-hand side of the third equation of the system.

Let us admit that the homogeneous equation

$$\hat{\mu}(t) + \frac{1}{\pi i} \int_{\Gamma} M^*(t, \tau) \hat{\mu}(\tau) d\tau = 0 \quad (45)$$

has only the zero solution. The unique solution of the equation (44) is given by the formula

$$\hat{\mu}(t) = \Omega^*(t, \mu, \omega) + \int_{\Gamma} \mathcal{W}(t, \tau) \Omega^*[\tau, \mu(\tau), \omega(\tau)] d\tau \quad (46)$$

where $\mathcal{W}(t, \tau)$ is the resolvent kernel with a weak singularity, depending only on the function $M^*(t, \tau)$. The function $\mathcal{W}(t, \tau)$ has the same singularity.

In virtue of the assumption IV

$$\gamma[t, w(t)] \leq \frac{M_{\gamma} + M'_{\gamma}}{\prod_{i=1}^{k_j} |t - c_i^{(j)}|^{\alpha_*}} \quad (47)$$

$$|\gamma[t, w(t)] - \gamma[\tau, w(\tau)]| \leq \frac{[k_{\gamma} + k'_{\gamma} \mathcal{W}_1] |t - \tau|^{\theta}}{\left[\prod_{i=1}^{k_j} |t - c_i^{(j)}| \prod_{i=1}^{k_{j+1}} |\tau - c_{i+1}^{(j)}| \right]^{\alpha_* + \theta}} \quad j = 0, 1, \dots, m$$

Now we shall examine the integral

$$J(t) = \int_{\Gamma} \frac{\gamma[\tau, w(\tau)] d\tau}{Z(\tau) (\tau - t)} \quad (48)$$

From (47) it follows that $\gamma \in \tilde{h}_{\alpha_*}^{\theta}$. In virtue of the results of [4]

$$|J(t)| < \frac{C M_f^* + C' k_f^*}{\prod_{i=1}^{k_j} |t - c_i^{(j)}|^{\alpha_*}} \quad (49)$$

$$|J(t) - J(\tau)| < \frac{[C_1 M_f^* + C'_1 k_f^*] |t - \tau|^\theta}{\left[\prod_{i=1}^{k_j} |t - c_i^{(j)}| \prod_{i=1}^{k_{j+1}} |\tau - c_{i+1}^{(j)}| \right]^{\alpha_* + \theta}}$$

where $\theta = \min(\nu, \frac{p-2}{p})$, the positive constants C, C', C_1, C'_1 depend on G^+ and Γ , are independent of the function φ and Z while

$$\begin{aligned} M_f^* &= (M_f + M'_f \varphi_1) M'_Z \\ k_f^* &= M'_Z \left[k_f + k'_f \varphi_1 + M'_Z k_Z C'_\Gamma (M_f + M'_f \varphi_1) \right] \end{aligned} \quad (50)$$

$$M'_Z = \sup_{t \in \Gamma} \left| -\frac{1}{Z} \right|, \quad C'_\Gamma = \max_{0 \leq j < m} \sup_{t \in \Gamma} \frac{\left[\prod_{i=1}^{k_j} |t - c_i^{(j)}| \prod_{i=1}^{k_{j+1}} |\tau - c_{i+1}^{(j)}| \right]^{\alpha_* + \theta}}{\prod_{i=1}^{k_j} |t - c_i^{(j)}|^{\alpha_*}}$$

and k_Z is the Hölder coefficient of the function Z .

The function f^* given by the formula (30) has, according to the assumptions and inequalities (41) the supremum M_f , and satisfies the Hölder condition with the exponent $\frac{1}{2}\nu$ and the coefficient k_{f^*} .

So

$$\sup_{t \in \Gamma} |\Omega^*| \leq \frac{M_{\Omega^*}}{\prod_{i=1}^{k_j} |t - c_i^{(j)}|^{\alpha_*}} \quad j=0, 1, \dots, m \quad (51)$$

where

$$M_{\Omega^*} = M_A (M_f + M'_f \varphi_1) + \pi^{-1} M_B M_Z (C M_f^* + C' k_f^*) + M_{f^*} C_\Gamma$$

$$C_\Gamma = \sup_{t \in \Gamma} \prod_{i=1}^{k_j} |t - c_i^{(j)}|^{\alpha_*}$$

$$M_Z = \sup_{t \in \Gamma} |Z(t)|, \quad M_A = \sup_{t \in \Gamma} |A^*|, \quad M_B = \sup_{t \in \Gamma} |B^*|$$

and the constants (52) depend on m_λ , G^+ , Γ and p .

Further

$$\left| \Omega^* [t, \mu(t), \omega(t)] - \Omega^* [t_1, \mu(t_1), \omega(t_1)] \right| \leq \frac{K_{\Omega^*} |t - t_1|^\theta}{\left[|t - c_1^{(j)}| \left| t_1 - c_{1+1}^{(j)} \right| \right]^{\alpha_* + \theta}} \quad (53)$$

where

$$\begin{aligned} K_{\Omega^*} = & k_A C'_\Gamma (M_\Gamma + M'_\Gamma \varphi_1) + (k_\delta + k'_\delta \chi_1) M_A + \pi^{-1} k_{BZ} C'_\Gamma (C M_\delta^* + C' k_\delta^*) + \\ & + \pi^{-1} M_{BZ} (C_1 M_\delta^* + C'_1 k_\delta^*) \end{aligned} \quad (54)$$

k_A and k_{BZ} denote Hölder coefficients for the functions A^* and B^*Z , respectively and according to (28), (29) these coefficients depend on Γ , function ω and λ , $M_{BZ,1} = \sup_\Gamma |B^*Z|$. Thus the function Ω^* belongs to the class $\mathcal{H}_{\alpha_*}^\theta$ ($\theta \leq \frac{1}{4} \min(\nu, \frac{p-2}{p})$).

L e m m a 1. The set E' is a subset of the set E .

P r o o f. From (46) we have

$$|\hat{\mu}(t)| \leq \frac{M_{\Omega^*} (1 + M_\mathcal{M}) + K_{\Omega^*} M_\Gamma}{\prod_{i=1}^{k_j} |t - c_i^{(j)}|^{\alpha_*}} \quad (55)$$

where

$$\begin{aligned} M_\mathcal{M} &= \sup_{t \in \Gamma} \left| \int_\Gamma \mathcal{M}(t, \tau) d\tau \right| \\ M_\Gamma &= \max_{0 \leq j < m} \sup_{t \in \Gamma} \prod_{i=1}^{k_j} |t - c_i^{(j)}|^{\alpha_*} \int_\Gamma \frac{|\mathcal{M}(t, \tau)| |t - \tau|^\theta}{\left[|t - c_i^{(j)}| \left| \tau - c_{i+1}^{(j)} \right| \right]^{\alpha_* + \theta}} d\tau \end{aligned}$$

In view of (41), (42)

$$|\hat{w}(z)| < \frac{\varphi_4}{\prod_{i=1}^{k_j} |z - c_i^{(j)}|^{\alpha_*}} e^{\varphi^2} + M_{\tilde{w}} \quad (56)$$

where $M_{\tilde{w}} = \sup_{z \in G^+ \cap \Gamma} |\tilde{w}(z)|$.

According to (42) and monography of Vekua [5] p. 178 we have

$$|\hat{\omega}(z)| \leq M_p [L_p(a) + L_p(b)] \quad (57)$$

where the positive constant M_p depends on p and the region G^+

$$|\hat{\phi}(z)| < \frac{M_{\varphi_3} + |C| C_r + M_1 x_3}{\prod_{i=1}^{k_j} |t - c_i^{(j)}|^{\alpha_*}} \quad (58)$$

where $M = \sup_{t \in \Gamma} \left| \int_{\Gamma} M(t, \tau) d\tau \right|$

$$M_1 = \max_{0 \leq j < m} \sup_{t \in \Gamma} \left(\prod_{i=1}^{k_j} |t - c_i^{(j)}|^{\alpha_*} \int_{\Gamma} \frac{|M(t, \tau)| |t - \tau|^{\theta}}{\left[\prod_{i=1}^{k_j} |t - c_i^{(j)}| \prod_{i=1}^{k_{j+1}} |\tau - c_{i+1}^{(j)}| \right]^{\alpha_* + \theta}} d\tau \right)$$

Then

$$|\hat{\mu}(t) - \hat{\mu}(t_1)| < \frac{k_{\mu} |t, t_1|^{\theta}}{\left[\prod_{i=1}^{k_j} |t - c_i^{(j)}| \prod_{i=1}^{k_{j+1}} |t_1 - c_{i+1}^{(j)}| \right]^{\alpha_* + \theta}} \quad (59)$$

where

$$k_{\mu} = \pi^{-1} [M_{\Omega^*} (1 + M_{\Omega^*}) + K_{\Omega^*} M_r] K_{M^*} C_r^* + k_A (M_{\delta} + M_{\delta}^* \varphi_1) C_r' + k_{\delta} +$$

$$k_{\delta}^* x_1 + \pi^{-1} M_B M_z [C_1 M_{\delta}^* + C_1 k_{\delta}^* + \pi^{-1} k_{BZ} (C M_{\delta}^* + C' k_{\delta}^*) C_r' + k_{F^*} C_r^*]$$

$$K_{M^*} = \max_{0 \leq j < m} \sup_{t \in \Gamma} \int_{\Gamma} \frac{|M(t, \tau) - M^*(t_1, \tau)|}{|t - t_1|^{\theta} \prod_{i=1}^{k_j} |\tau - c_i^{(j)}|^{\alpha_*}} d\tau$$

$$C_r'' = \max_{0 < j < m} \sup_{t, t_1 \in \Gamma} \left[|t - c_i^{(j)}| |t_1 - c_{i+1}^{(j)}| \right]^{\alpha_* + \theta}$$

and

$$|\hat{w}(t) - \hat{w}(t_1)| < \frac{[x_4 e^{\vartheta_2} + x_2 e^{\vartheta_2} \varphi_4 C_r' + C_r'' k_{\tilde{w}}] |t - t_1|^\theta}{\left[|t - c_i^{(j)}| |t_1 - c_{i+1}^{(j)}| \right]^{\alpha_* + \theta}} \quad (60)$$

where $k_{\tilde{w}}$ is the Hölder coefficient of the function $\tilde{w}(t)$.

In virtue of W. P o g o r z e l s k i [4] we have

$$|\hat{\phi}(t) - \hat{\phi}(t_1)| < \frac{[\tilde{C}_1 \varphi_3 + \tilde{C}_2 x_3] |t - t_1|^\theta}{\left[|t - c_i^{(j)}| |t_1 - c_{i+1}^{(j)}| \right]^{\alpha_* + \theta}} \quad (61)$$

where the positive constants $\tilde{C}_1$ and $\tilde{C}_2$ are independent of the function $\mu(t)$, and

$$|\hat{\omega}(t) - \omega(t_1)| \leq M_p' [L_p(a) + L_p(b)] |t - t_1|^\theta \quad (62)$$

where M_p' is a positive constant depending on p and G^+ .

The estimates (59), (60), (61) and (62) holds for $\theta < \frac{1}{4} \min(\nu, \frac{p-2}{p})$.

The transformed point $\hat{Q}$ will belong to the set E , if the following inequalities are satisfied

$$\begin{aligned} \varphi_4 e^{\vartheta_2} + M_{\tilde{w}} C_r &\leq \varphi_1 \\ M_p [L_p(a) + L_p(b)] &\leq \varphi_2 \\ M_{\delta} D_1 + M_{\delta}' D_2 \varphi_1 + M_{\delta} M_{\delta}' D_3 \varphi_1 + k_{\delta}' D_4 + k_{\delta}' D_5 x_1 + M_{\delta} D_6 k_{\delta} + M_{\delta}' k_{\delta}' D_7 x_1 + D_8 &\leq \varphi_3 \\ \varphi_3 M + \tilde{C} C_r + x_3 M_1 &\leq \varphi_4 \\ e^{\vartheta_2} x_4 + C_r' e^{\vartheta_2} x_2 \varphi_4 + C_r'' k_{\tilde{w}} &\leq x_1 \\ M_p' [L_p(a) + L_p(b)] &\leq x_2 \\ M_{\delta}' D_9 + M_{\delta}' D_{10} \varphi_1 + k_{\delta}' D_{11} + k_{\delta}' D_{12} x_1 + D_{13} &\leq x_3 \\ \tilde{C}_1 \varphi_3 + \tilde{C}_2 x_3 &\leq x_4 \end{aligned} \quad (63)$$

where D_i ($i=1,2,\dots,13$) are the positive constants, ($D_1, D_2, \dots, D_7$ are independent of the function $f(z)$ in the equation (1) while D_8 is independent of the function γ of the boundary condition (2)).

The choice of the constants $\varrho_2, \varrho_3, \varrho_4, x_1, x_2, x_3, x_4$ being arbitrary so it is possible to choose them in such a way that the inequalities (63) will be satisfied provided

$$M'_\gamma + k'_\gamma < \frac{1}{C^*} \quad (64)$$

where $C^* = \max(C_1^*, C_2^*)$

$$\begin{aligned} C_1^* = e^{M_p[L_p(a)+L_p(b)]} & \left\{ [M(D_2+D_3M_\gamma)+M_1D_{10}] [1+C'_r(L_p(a)+L_p(b))M'_p] + \right. \\ & \left. + \tilde{C}_1(D_2+D_3M_\gamma) + \tilde{C}_2D_{10} \right\} \\ C_2^* = e^{M_p[L_p(a)+L_p(b)]} & \left\{ [M(D_5+D_7M_\gamma)+M_1D_{12}] [1+C'_rM'_p(L_p(a)+L_p(b))] + \right. \\ & \left. + \tilde{C}_1(D_5+D_7M_\gamma) + \tilde{C}_2D_{12} \right\}. \end{aligned}$$

L e m m a 2. The transformation (42) is continuous in the space Λ .

P r o o f. Let $Q^{(n)} [w^{(n)}, \omega^{(n)}, \mu^{(n)}, \phi^{(n)}]$ $n=1,2,\dots$ be an arbitrary sequence of points of the set E convergent in the sense of the norm (39) to the point $Q [w, \omega, \mu, \phi]$ of this set, i.e.

$$\delta(Q^{(n)}, Q) \rightarrow 0, \quad \text{when } n \rightarrow \infty. \quad (65)$$

Thus the set of the transformed points $\hat{Q}^{(n)} [\hat{w}^{(n)}, \hat{\omega}^{(n)}, \hat{\mu}^{(n)}, \hat{\phi}^{(n)}]$ is convergent in the sense of the norm (39) to the point $\hat{Q} [\hat{w}, \hat{\omega}, \hat{\mu}, \hat{\phi}]$ of the transformation (42). This property is evident for all of the components of the system (34), except the integral (48). The integrals in this form were exa-

mined by W. P o g o r z e l s k i [4] p.198, W. Ż a k o w s k i [2] and others.

Applying the method used in the quoted above papers and assumption IV concerning the function $\mathcal{F}$, analogically we can prove that $\hat{Q}^{(n)} \rightarrow \hat{Q}$ in the norm (39) when $n \rightarrow \infty$. This completes the proof of the continuity of transformation (42).

L e m m a 3. The set E' is compact in the space Λ .

P r o o f. In order to show that the set E' is compact we have to prove that we can choose from every sequence $\hat{Q}^{(n)}$ such a subsequence $\hat{Q}^{(n_k)}$ that is convergent in norm (39).

It is easy to show similarly as in the paper W. Ż a k o w s k i [8], that there exists such a sub-sequence $\psi^{(n_k)}$ which is convergent in the set $G^+ + \Gamma$ and which satisfies the Cauchy condition.

Thus all the assumptions of the S c h a u d e r theorem are satisfied, hence there exists in the set E at least one fixed point $Q^*[w^*, \omega^*, \mu^*, \phi^*]$ of the transformation (42), i.e. a point satisfying the system (34).

The functions $w^*, \omega^*, \mu^*, \phi^*$ are solutions of the system (34). So the function w^* is a solution of the discontinuous generalized R i e m a n n - H i l b e r t problem in the multiconnected domain.

The function w^* belongs to $\tilde{h}_{a_*}^\theta$ where $\theta \leq \frac{1}{4} \min\left(\nu, \frac{p-2}{2}\right)$ and it satisfies the equation (1) so it possesses the generalized derivate $w^*_{\bar{z}}$ of the $L_p(G^+ + \Gamma)$ class i.e. $w^* \in D_{1,p}(G^+ + \Gamma)$.

T h e o r e m. If: a) the assumptions I-IV are satisfied, b) the homogeneous equation (45) has only zero solution, c) the index κ of the problem is non negative and d) the constants of the problem M'_γ and k'_γ are sufficiently small, so that the inequality (64) holds, then there exists in the multi-connected domain G^+ at least one generalized solution $w(z) \in D_{1,p}$ $p > 2$ of the equation (1), which satisfies the boundary condition (2) in every point $t \in \Gamma'$.

BIBLIOGRAPHY

- [1] Z. B u ć k o: Liniowe i nieliniowe zagadnienie Wekuy dla układu funkcji w obszarze wielospójnym; Zesz. Nauk. Pol. Warsz., Matematyka, 3(1968) 121-149.
- [2] W. L e k s i ń s k i, W. Ż a k o w s k i: Badanie pewnego osobliwego równania całkowego z przesuniętym argumentem; Biul. W.A.T., 11-12 (1963) 95-101.
- [3] H. Ł u b o w i c z: Nieliniowe uogólnione zagadnienie Riemanna-Hilberta w obszarze wielospójnym; Zesz. Nauk. Pol. Warsz., Matematyka, 11(1968) 217-234.
- [4] W. P o g o r z e l s k i: Równania całkowe i ich zastosowania; t.3, Warszawa 1960.
- [5] I.N. V e k u a: Obobščennye analitičeskie funkcii; Moskva 1959.
- [6] B. W i e p r z k o w i c z: Nieciągłe uogólnione zagadnienie brzegowe o pochodnej pochyłej; Biul. W.A.T., 12(1967) 35-43.
- [7] J. W o l s k a - B o c h e n e k: Sur un problème généralisé de Vécoua; Ann.Polon.Math., 7 (1960) 209-221.
- [8] W. Ż a k o w s k i: Dowód zwartości pewnego zbioru klasy $\tilde{H}$; Zesz. Nauk.Pol.Warsz., Matematyka, 2(1964) 57-62.

Received: April 22th, 1969.

Addresses of the authors: dr Henryk Łubowicz, Warszawa, ul. Waryńskiego 6 m. 68

and dr Bohdan Wieprzkowicz, Warszawa, ul. F. Joliot-Curie 9 m. 21.

