THE CONTINUATION OF HOLOMORPHIC SOLUTIONS TO CONVOLUTION EQUATIONS IN COMPLEX DOMAINS

Ryuichi ISHIMURA, Jun-ichi OKADA, Yasunori OKADA (石村隆一, 岡田純一, 岡田靖則)

1 Introduction

First of all, The problem of analytic continuation of the solutions to a homogeneous linear partial differential equation with constant coefficients was considered by Kiselman [7]. He proved that the directions to whom every solution is analytically continued are determined by its characteristic set. (See also Zerner [12].) After that, under an additional hypothesis, Sébbar [11] extended the method of [7] to the case of local differential operators of infinite order with constant coefficients. Motivated by [11], Aoki [1] proved a local continuation theorem for the general differential operators of infinite order with variable coefficients, using his theory of exponential calculus for pseudo-differential operators. In the case of convolution equation with a hyperfunction kernel defined in tube domains invariants by any real translations, Ishimura and Y. Okada [2] proved that the directions to whom not every solution can be continued at once were contained to the characteristic set of the operator, by using the method developed by [7] and [11].

In this talk, we consider the homogeneous convolution equation S * f = 0 with an analytic functional S and study the analytic continuation of the solution f.

We refer to [5] for the details and the proof.

2 The characteristic set and the condition (S)

In this section, we shall introduce the characteristic set and the condition $(S)_{\zeta_0}$. For any open set $\omega \subset \mathbb{C}^n$, we denote by $\mathcal{O}(\omega)$ the space of holomorphic functions defined on ω . Let S be an analytic functional on \mathbb{C}^n and we suppose

that S is supported by a compact convex set $K \subset \mathbb{C}^n$. \hat{S} denote its Fourier-Borel-transform

$$\hat{S}(\zeta) = \langle S, \exp(z \cdot \zeta) \rangle_z, \tag{2.1}$$

which is an entire function of exponential type satisfying the following estimate (the theorem of Polyà-Ehrenpreis-Martineau). For every ε , we can take a constant $C_{\varepsilon} > 0$ such that

$$|\hat{S}(\zeta)| \le C_{\varepsilon} \exp\left(H_K(\zeta) + \varepsilon|\zeta|\right),$$
 (2.2)

where $H_K(\zeta) = \sup_{\zeta} Re < z, \zeta > \text{is the supporting function of } K$.

For a set $A \subset \mathbb{C}^n$, we set $A^a = -A$, we define the convolution operator S* by

$$(S * f)(z) = \langle S, f(z - w) \rangle_w \quad \text{for } f \in \mathcal{O}(\omega + K^a), \tag{2.3}$$

and consider the homogeneous convolution equation

$$S * f = 0. (2.4)$$

We define the sphere at infinity

$$S^{2n-1}_{\infty} = (\mathbb{C}^n \setminus \{0\})/\mathbb{R}_+$$

and denote by $\zeta \infty$ the equivalent class of $\zeta \in \mathbb{C}^n \setminus \{0\}$. We consider the compactification with directions

$$\mathbb{D}^{2n} = \mathbb{C}^n \sqcup S^{2n-1}_{\infty}$$

of \mathbb{C}^n .

Let $f(\zeta)$ be an entire function of exponential type. In accordance with Lelong and Gruman [9], we define the growth indicator of f by

$$h_f(\zeta) = \limsup_{r \to \infty} \frac{\log |f(r\zeta)|}{r},\tag{2.5}$$

and the regularized growth indicator of f by

$$h_f^*(\zeta) = \limsup_{\zeta' \to \zeta} h_f(\zeta). \tag{2.6}$$

As in [2], and generalizing to the present case, we define the characteristic set of S*:

Definition 2.1. We set

$$\operatorname{Char}_{\infty}(S*) = \text{the complement of } \{\tau \infty \in S_{\infty}^{2n-1} ; \\ \text{for every } \varepsilon > 0, \text{ there exist } N > 0 \text{ and } \delta > 0 \text{ such that} \\ \text{for any } r > N \text{ and } \zeta \in \mathbb{C}^n \text{ satisfying } \left| \zeta - \frac{\tau}{|\tau|} \right| < \delta, \\ \text{we have } |\hat{S}(r\zeta)| \geq \exp(h_{\hat{S}}^*(\zeta) - \varepsilon)r \}$$

and call it the characteristic set of the operator S*.

Now we recall the definition of the condition (S), originally due to T. Kawai [6] and was defined in a direction in [4].

Definition 2.2. We say that an entire function f of exponential type satisfies the condition (S) at direction $\zeta_0 \in \mathbb{C}^n \setminus \{0\}$, if it satisfies the following:

$$(S)_{\zeta_0} \qquad \begin{cases} \text{For every } \varepsilon > 0, \text{ there exisits } N > 0 \text{ such that} \\ \text{for any } r > N, \text{ we have } \zeta \in \mathbb{C}^n \text{ satisfying} \\ |\zeta - \zeta_0| < \varepsilon, |f(r\zeta)| \ge \exp\left(h_f^*(\zeta_0) - \varepsilon\right) r. \end{cases}$$

Remark. This condition is equivalent to the condition of regular growth which is the classialc notion in the theory of entire functions (see [4]).

Remark. By (2.2) and (2.6), we have in general $h_{\hat{S}}^*(\zeta) \leq H_K(\zeta)$. Hereafter we shall make assumption $h_{\hat{S}}^*(\zeta) \equiv H_K(\zeta)$. For open convex domains, this condition and the condition (S) are, in a sense, necessary and sufficient conditions for the solvability of inhomogeneous convolution equation S * f = g. See Krivosheev [8] for the more precise statement.

3 Main theorem and example

For the characteristic set $\operatorname{Char}_{\infty}(S^*)$ and an open convex set $\omega \subset \mathbb{C}^n$, we set

$$\Omega = \text{the interior of } \left(\bigcap_{\zeta \infty \in \text{Char}_{\infty}(S_*)^a} \{ z \in \mathbb{C}^n ; \text{ Re } \langle z, \zeta \rangle \leq H_{\omega}(\zeta) \} \right).$$
 (3.1)

Our main theorem is the following:

Theorem 3.1. Let $K \subset \mathbb{C}^n$ be a compact convex set and S an analytic functional supported by K. We suppose that S satisfies the condition $(S)_{\zeta_0}$ in any directions in \mathbb{C}^n and $h_{\hat{S}}^*(\zeta) \equiv H_K(\zeta)$. For an open convex set $\omega \subset \mathbb{C}^n$, we define the open set Ω by (3.1). Then every holomorphic solution f to S * f = 0 defined on $\omega + K^a$ extends analytically to $\Omega + K^a$.

Example. Let $\Lambda = \{\lambda_1, \lambda_2, \dots, \lambda_l\}$ be a finite set in \mathbb{C}^n , K its convex-hull and $p_j(\zeta)$ an entire function of minimal type for $1 \leq j \leq l$. For the analytic functional S, we suppose its Fourier-Borel transform $\hat{S} = \sum_{j=1}^{l} p_j(\zeta) \exp < \zeta$, $\lambda > \infty$. Then S is supported by K and by Ronkin [10] and by [4], we also know $h_{\hat{S}}^*(\zeta) \equiv H_K(\zeta)$ and that \hat{S} satisfies the condition $(S)_{\zeta_0}$ in any directions in \mathbb{C}^n . Therefore this analytic functional S satisfies all hypothesis of the theorem above.

In particular, in case where p_j 's are elliptic, that is to say, its characteristic set is empty, we can prove that the characteristic set $\operatorname{Char}_{\infty}(S*)$ coincides with the following:

$$\{\zeta \infty \in S_{\infty}^{2n-1} ; \#\{j ; \text{Re} < \zeta, \lambda_j >= H_K(\zeta)\} \ge 2\}.$$

See [3] for more detailed results. In the case of n=1, l=4 and K= the convex-hull of Λ , the figures are the following:

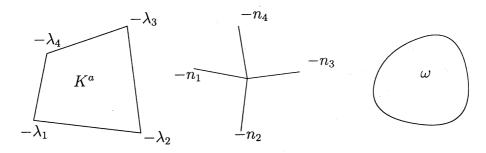


Figure 1: K^a , $\operatorname{Char}(S*)^a$ and ω

In this case, we remark

 $\operatorname{Char}_{\infty}(S*) = \text{the exterior normal directions } \{n_1 \infty, n_2 \infty, n_3 \infty, n_4 \infty\}.$

In Figure 2, every solution $f \in \mathcal{O}(\omega + K^a)$ of S * f = 0 can be analytically continued to four corners.

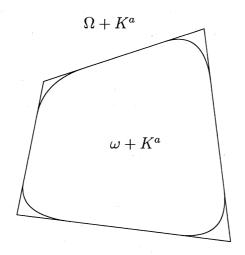


Figure 2: $\omega + K^a$ and $\Omega + K^a$

References

- [1] T. Aoki, Existence and continuation of holomorphic solutions of differential equations of infinite order, Adv. in Math., 72(1988), 261 – 283.
- [2] R. Ishimura and Y. Okada, The existence and the continuation of holomorphic solutions for convolution equations in tube domais, Bull. Soc. math. France, 122(1994), 413 433.
- [3] R. Ishimura and Y. Okada, Examples of convolution operators with described characteristics, in preparation.
- [4] R. Ishimura and J. Okada, Sur la condition (S) de Kawai et la propriété de croissance régulière d'une fonction sous-harmonique et d'une fonction entière, Kyushu J. Math., 48(1994), 257 263.
- [5] R. Ishimura, J. Okada, and Y. Okada, The continuation of holomorphic solutions to convolution equations in complex domains, preprint.
- [6] T. Kawai, On the theory of Fourier hyperfunctions and its applications to partial differential equations with constant coefficients, J. Fac. Sci. Univ. Tokyo, Sect. IA Math., 17(1970), 467 – 517.
- [7] C. O. Kiselman, Prolongement des solutions d'une équation aux dérivées partielles à coefficients constants, Bull. Soc. Math. France, **97**, 1969, p. 329 356.

- [8] A. S. Krivosheev, A criterion for the solvability of nonhomogeneous convolution equations in convex domains of Cⁿ, Math. USSR Izv., 36(1991), 497 517.
- [9] P. Lelong and L. Gruman, Entire functions of several complex variables, Grung. Math. Wiss., Berlin, Hidelberg, New York, Springer vol.282, 1986.
- [10] L. I. Ronkin, Functions of completely regular growth, MIA, Kluwer, 1992.
- [11] A. Sébbar, Prolongement des solutions holomorphes de certains opérateurs différentiels d'ordre infini à coefficients constants, Séminaire Lelong-Skoda, LNM822, Springer, Berlin (1980),199–220.
- [12] M. Zerner, Domaines d'holomorphie des fonctions vérifiant une équation aux dérivées partielles, C. R. Acad. Sc., Paris, **272**(1971), 1646 1648.

Ryuichi ISHIMURA

Department of Mathematics and Informatics, Faculty of Sciences, Chiba University Yayoi-cho, Inage-ku, Chiba 263-8522, Japan E-mail address: ishimura@math.s.chiba-u.ac.jp

Jun-ichi OKADA

Institute of Natural Sciences, Yayoi-cho, Inage-ku, Chiba 263-8522, Japan *E-mail address*: mokada@math.s.chiba-u.ac.jp

Yasunori OKADA

Department of Mathematics and Informatics, Faculty of Sciences, Chiba University Yayoi-cho, Inage-ku, Chiba 263-8522, Japan *E-mail address*: okada@math.s.chiba-u.ac.jp