



# THE DIFFERENTIAL INTEGRAL EQUATIONS ON SMOOTH CLOSED ORIENTABLE MANIFOLDS

*Qian Tao* 钱涛

*Faculty of Science and Technology, The University of Macau P.O.Box 3001, Macau(Via Hong Kong)*

*E-mail: fstt@wkgf.umac.mo*

*Zhong Tongde* 钟同德

*Institute of Mathematics, Xiamen University, Xiamen 361005, China*

**Abstract** Using integration by parts and Stokes' formula the authors give a new definition of Hadamard principal value of higher order singular integrals with Bochner-Martinelli kernel on smooth closed orientable manifolds in  $\mathbf{C}^n$ . The Plemelj formula and composite formula of higher order singular integral are obtained. Differential integral equations on smooth closed orientable manifolds are treated by using the composite formula.

**Key words** Bochner-Martinelli kernel, Plemelj formula, Composite formula, Higher order singular integral, Differential integral Equation

**1991 MR Subject Classification** 32A25, 32A40

## 1 Introduction

In this paper, we study the differential integral equations on smooth closed orientable manifolds in  $\mathbf{C}^n$ . The Bochner-Martinelli kernel is used to define the higher order singular integrals. The Plemelj formula and composite formula of higher order singular integral are obtained. Differential integral equations on smooth closed orientable manifolds are treated by using the composite formula.

ed ce  $\mathbb{R}$  o de o n  $\gamma$  o  $\mathbb{R}$  o de n  $\neq$  nd e n y e  $\mathbb{C}$  c  $\mathbb{R}$   
 n  $\neq$  o e p e  $\mathbb{R}$  o de n  $\neq$  d d p n c p e  
 $\mathbb{R}$  e o e e e p e e d y  $\mathbb{C}$  c  $\mathbb{R}$  p n c p e  
 o p c y e con de  $\mathbb{R}$  o de n  $\neq$  on  $\mathbb{R}$  o n d y o o n d e d  
 do n  $D$   $\mathbb{R}$  o o  $\mathbb{R}$  o n d y n  $\mathbb{R}$  c o p e p n e

$$\frac{1}{2\pi i} \int_{\partial D} \frac{f(\zeta)}{\zeta - z} d\zeta, \quad z \in D,$$

$f \in H_1 \alpha$

node o dy e o de n ne Boc ne M ne e ne y  
e dy o o n e o de Boc ne M ne ype ne

$$\int_{\partial D} f(\zeta) \frac{\bar{\zeta}_k - \bar{z}_k}{|\zeta - z|^2} K(\zeta, z), \quad z \in \mathbb{C}^n \setminus \partial D,$$

ef deen e nd e on o H1 alpha on partial D.

**Lemma 1** Let f be a function on H1 alpha on D-bar. Then for any w in partial D and any B(w, epsilon) subset of D, we have

$$\int_{\partial D \setminus B(w, \epsilon)} f(\zeta) \frac{\bar{\zeta}_k - \bar{\omega}_k}{|\zeta - \omega|^2} K(\zeta, \omega)$$

$$= \frac{C_n}{n} \int_{\partial(\partial D \setminus B(w, \epsilon))} f(\zeta) \frac{\sum_{j=1}^n \bar{\zeta}_j - \bar{\omega}_j - \sum_{j=1}^{k-1} d\zeta_1 \wedge \dots \wedge d\zeta_k \wedge \dots \wedge d\zeta_n \wedge d\bar{\zeta}_1 \wedge \dots \wedge d\bar{\zeta}_j \wedge \dots \wedge d\bar{\zeta}_n}{|\zeta - \omega|^{2n}}$$

$$- \frac{C_n}{n} \int_{\partial D \setminus B(w, \epsilon)} df(\zeta) \frac{\sum_{j=1}^n \bar{\zeta}_j - \bar{\omega}_j - \sum_{j=1}^{k-1} d\zeta_1 \wedge \dots \wedge d\zeta_k \wedge \dots \wedge d\zeta_n \wedge d\bar{\zeta}_1 \wedge \dots \wedge d\bar{\zeta}_j \wedge \dots \wedge d\bar{\zeta}_n}{|\zeta - \omega|^{2n}},$$

where C\_n = (n-1)! / (2pi)^n

**Proof** By the Stokes theorem we have

$$\int_{\partial D \setminus B(w, \epsilon)} f(\zeta) \frac{\bar{\zeta}_k - \bar{\omega}_k}{|\zeta - \omega|^2} K(\zeta, \omega) = \int_{\partial D \setminus B(w, \epsilon)} df(\zeta) \frac{\bar{\zeta}_k - \bar{\omega}_k}{|\zeta - \omega|^2} K(\zeta, \omega) + \int_{\partial D \setminus B(w, \epsilon)} f(\zeta) \frac{\partial}{\partial \bar{\zeta}_k} \left( \frac{\bar{\zeta}_k - \bar{\omega}_k}{|\zeta - \omega|^2} K(\zeta, \omega) \right)$$



$$PV - C_n \int_{\partial D} \frac{df \zeta}{\sum_{j=1}^n \frac{(-1)^{j-1} (\bar{\zeta}_j - \bar{\omega}_j) (-1)^{k-1} d\zeta_1 \wedge \dots \wedge [d\zeta_k] \wedge \dots \wedge d\zeta_n \wedge d\bar{\zeta}_1 \wedge \dots \wedge [d\bar{\zeta}_j] \wedge \dots \wedge d\bar{\zeta}_n}{|\zeta - \omega|^{2n}}}$$

o y e o e d e n o n o d d p n c p e p e n d c e e n n  
 n d e n o n o e d n e d c d e d e e n p o e  
 o d e n n e d e c y n d o n y e p e n e p n y e c n o d  
 c o p c e d c c o n n p p c o n ? d e n e d e n e p o n  $\omega \in \partial D$  n d  
 d d p n c p e n e o C c x p n c p e o e c n z e e  
 o C c x p n c p e d e c y

A e p e y e e o o C c x n n e o n  $\partial D$  see - e  
 e

**Theorem 1** e e e o o o d e n n e n d e p  
 o n n e n o n z p p o c  $\omega \in \partial D$  o e m n e p n d o e p o D n  
 o e o d e B o c n e M n e y p e n e

$$F(z) = \int_{\partial D} f(\zeta) \frac{\bar{\zeta}_k - \bar{z}_k}{|\zeta - z|^2} K(\zeta, z) \quad z \in \mathbb{C}^n \setminus \partial D$$

o o e e e o

$$F_i(\omega) = FP \int_{\partial D} f(\zeta) \frac{\bar{\zeta}_k - \bar{\omega}_k}{|\zeta - \omega|^2} K(\zeta, z) - \frac{1}{2n} \left[ \frac{\partial f}{\partial \omega_k}(\omega) - \frac{\partial f}{\partial \omega_1}(\omega) \right],$$

$$F_e(\omega) = FP \int_{\partial D} f(\zeta) \frac{\bar{\zeta}_k - \bar{\omega}_k}{|\zeta - \omega|^2} K(\zeta, z) - \frac{1}{2n} \left[ \frac{\partial f}{\partial \omega_k}(\omega) - \frac{\partial f}{\partial \omega_1}(\omega) \right].$$

**Proof** By n e o n y p n d o e o e e

$$\begin{aligned} F(z) &= \int_{\partial D} f(\zeta) \frac{\bar{\zeta}_k - \bar{z}_k}{|\zeta - z|^2} K(\zeta, z) \\ &= -\frac{1}{n} C_n \int_{\partial D} f(\zeta) \\ &\quad \cdot d \left[ \frac{\sum_{j=1}^n (-1)^{j-1} (\bar{\zeta}_j - \bar{z}_j) (-1)^{k-1} d\zeta_1 \wedge \dots \wedge [d\zeta_k] \wedge \dots \wedge d\zeta_n \wedge d\bar{\zeta}_1 \wedge \dots \wedge [d\bar{\zeta}_j] \wedge \dots \wedge d\bar{\zeta}_n}{|\zeta - z|^{2n}} \right] \\ &= -\frac{1}{n} C_n \int_{\partial D} \\ &\quad \cdot d \left[ f(\zeta) \frac{\sum_{j=1}^n (-1)^{j-1} (\bar{\zeta}_j - \bar{z}_j) (-1)^{k-1} d\zeta_1 \wedge \dots \wedge [d\zeta_k] \wedge \dots \wedge d\zeta_n \wedge d\bar{\zeta}_1 \wedge \dots \wedge [d\bar{\zeta}_j] \wedge \dots \wedge d\bar{\zeta}_n}{|\zeta - z|^{2n}} \right] \\ &\quad + \frac{1}{n} C_n \int_{\partial D} df(\zeta) \\ &\quad \cdot \frac{\sum_{j=1}^n (-1)^{j-1} (\bar{\zeta}_j - \bar{z}_j) (-1)^{k-1} d\zeta_1 \wedge \dots \wedge [d\zeta_k] \wedge \dots \wedge d\zeta_n \wedge d\bar{\zeta}_1 \wedge \dots \wedge [d\bar{\zeta}_j] \wedge \dots \wedge d\bar{\zeta}_n}{|\zeta - z|^{2n}} \\ &= \frac{1}{n} C_n \int_{\partial D} df(\zeta) \\ &\quad \cdot \frac{\sum_{j=1}^n (-1)^{j-1} (\bar{\zeta}_j - \bar{z}_j) (-1)^{k-1} d\zeta_1 \wedge \dots \wedge [d\zeta_k] \wedge \dots \wedge d\zeta_n \wedge d\bar{\zeta}_1 \wedge \dots \wedge [d\bar{\zeta}_j] \wedge \dots \wedge d\bar{\zeta}_n}{|\zeta - z|^{2n}}. \end{aligned}$$

• e o e

$$\begin{aligned}
 F_i(\omega) &= \lim_{z \rightarrow \omega^+} \frac{1}{n} C_n \int_{\partial D} df(\zeta) \\
 &\quad \frac{\sum_{j=1}^n (-1)^{j-1} (\bar{\zeta}_j - \bar{z}_j) (-1)^{k-1} d\zeta_1 \wedge \cdots \wedge [d\zeta_k] \wedge \cdots \wedge d\zeta_n \wedge d\bar{\zeta}_1 \wedge \cdots \wedge [d\bar{\zeta}_j] \wedge \cdots \wedge d\bar{\zeta}_n}{|\zeta - z|^{2n}} \\
 &= \lim_{z \rightarrow \omega^+} \frac{1}{n} \int_{\partial D} \frac{\partial f}{\partial \zeta_k}(\zeta) K(\zeta, z) + (-1)^{n-1} \frac{1}{n} C_n \lim_{z \rightarrow \omega^+} \int_{\partial D} \frac{1}{|\zeta - z|^{2n}} \\
 &\quad \cdot \sum_{j=1}^n \frac{\partial f}{\partial \bar{z}_j} (\bar{\zeta}_j - \bar{z}_j) d\zeta_1 \wedge \cdots \wedge [d\zeta_k] \wedge \cdots \wedge d\zeta_n \wedge d\bar{\zeta}_1 \wedge \cdots \wedge d\bar{\zeta}_n.
 \end{aligned}$$

n o

$$\begin{aligned}
 & \lim_{z \rightarrow \omega^+} - \frac{1}{n} C_n \int_{\partial D} \frac{1}{|\zeta - z|^{2n}} \sum_{j=1}^n \frac{\partial f}{\partial \bar{\zeta}_j} \bar{\zeta}_j - \bar{\zeta}_j - \quad d\zeta_1 \\
 & \wedge \cdots \wedge d\zeta_k \wedge \cdots \wedge d\zeta_n \wedge d\bar{\zeta}_1 \wedge \cdots \wedge d\bar{\zeta}_n \\
 & - \frac{1}{n} C_n PV \int_{\partial D} \frac{1}{|\zeta - \omega|^{2n}} \sum_{j=1}^n \frac{\partial f}{\partial \bar{\zeta}_j} \bar{\zeta}_j - \bar{\omega}_j - \quad d\zeta_1 \\
 & \wedge \cdots \wedge d\zeta_k \wedge \cdots \wedge d\zeta_n
 \end{aligned}$$

**Theorem 2** Co po e o o o de n n e ppo e  $\phi \xi$  o o p n ne o o d o  $\partial D$   $\frac{\partial \phi \xi}{\partial \bar{\xi}}$  n  $U \partial D$  n co po e o

$$\int_{\partial D_\eta} K(\zeta, \eta) \int_{\partial D_\xi} \phi(\xi) \frac{\bar{\eta}_k - \bar{\xi}_k}{|\eta - \xi|^2} K(\eta, \xi) - \frac{\partial \phi \zeta}{\partial \zeta_k}$$

o d n no on

$$S\phi = 2 \int_{\partial D_\xi} \phi(\xi) K(\eta, \xi)$$

$$S_1\phi = 2 \int_{\partial D_{x_i}} \phi(\xi) K_1(\eta, \xi), \quad K_1(\eta, \xi) = \frac{\bar{\eta}_k - \bar{\xi}_k}{|\eta - \xi|^2} K(\eta, \xi), \quad \dashv$$

co po e o c n e en

$$SS_1\phi = \int_{\partial D_\eta} K(\zeta, \eta) \int_{\partial D_\xi} \phi(\xi) K_1(\eta, \xi) - \frac{\partial \phi \zeta}{n \partial \zeta_k}.$$

**Proof** p on  $\frac{\partial \phi \zeta}{\partial \bar{\zeta}}$  n  $U \partial D$  p e  $\phi \zeta$  c n e o o p y e ended n o  $D$  ence co po e o o  $\frac{\partial \phi \zeta}{\partial \zeta_k}$  o d n o n e

$$\int_{\partial D_\eta} K(\zeta, \eta) \int_{\partial D_\xi} \phi(\xi) \frac{\bar{\eta}_k - \bar{\xi}_k}{|\eta - \xi|^2} K(\eta, \xi)$$

$$= \int_{\partial D_\eta} K(\zeta, \eta) \int_{\partial D_\xi} \frac{1}{n} C_n d\phi(\xi) \cdot$$

$$\frac{\sum_{j=1}^n (-1)^{j-1} (-1)^{k-1} (\bar{\xi}_j - \bar{\eta}_j) d\xi_1 \wedge \dots \wedge [d\xi_k] \wedge \dots \wedge d\xi_n d\bar{\xi}_1 \wedge \dots \wedge [d\bar{\xi}_k] \wedge \dots \wedge d\bar{\xi}_n}{|\eta - \xi|^{2n}}$$

$$= \frac{1}{n} \int_{\partial D_\eta} K(\zeta, \eta) \int_{\partial D_\xi} C_n \frac{\partial \phi(\xi)}{\partial \xi_k} \frac{\sum_{j=1}^n (-1)^{j-1} (\bar{\xi}_j - \bar{\eta}_j) d\xi_1 \wedge \dots \wedge d\xi_n \wedge d\bar{\xi}_1 \wedge \dots \wedge [d\bar{\xi}_k] \wedge \dots \wedge d\bar{\xi}_n}{|\eta - \xi|^{2n}}$$

$$= \frac{1}{n} \int_{\partial D_\eta} K(\zeta, \eta) \int_{\partial D_\xi} \frac{\partial \phi(\xi)}{\partial \xi_k} K(\eta, \xi) = \frac{1}{4n} \frac{\partial \phi(\zeta)}{\partial \zeta_k}.$$

o o co p e e

**Remark** A e  $D$  co p e nd  $\phi P_{s,t}$  o eneo o n c po yno o de e e s e pec o z nd de e e t e pec o  $\bar{z}$  n o  $n >$  co po e o n c e o C c n n e c nno d n e  $P_{s,t}$  o o p po yno e n t o n L e e  $\phi \zeta \in C^{(1)} \partial D$  nd c n e o o p y e ended n o  $D$  L e e n o e e e  $\phi \xi$  o o p n ne o o d o  $\partial D$  c n e cenn n e co po 2

$$Z$$

$$1\phi = 2 \int_{\partial D_\xi} \phi(\xi) K_1(\eta, \xi)$$

App y n

$$S\phi = \int_{\partial D_\xi} \phi(\xi) K(\eta, \xi)$$

o o de o

$$SS_1\phi = \frac{\partial\phi}{\partial\zeta_k} S\psi = \int_{\partial D_\eta} \psi(\eta) K(\zeta, \eta),$$

nde e o nd y cond on ec n n ey o e o ep d een e on o  $\phi$ .

### 4 Higher Order Singular Integral Equations and Partial Differential Integral Equations

n ec on ed c ne p ce  $L$  con o co pe ed een e nc on ep de e y o de cond on on  $\partial D$ . n c o de Boc ne M ne n ne nd ce ne ope o on  $L$  n o o n e o e e con de o de n ne e on Boc ne M ne e ne

$$aS\phi + bS_1\phi = T\phi + \psi,$$

ee  $a, b$  e co pe con n  $\psi \in L$  en nc on  $T\phi = \int_{\partial D_\xi} \phi(\xi) L(\eta, \xi)$  ee e ne  $L(\eta, \xi)$  co pe e e o d een o o de ee  $2n - 1$  nd  $L(\eta, \xi) \in H_1$  e o de p de e o  $L(\eta, \xi)$  e pec o  $\eta$  nd  $\xi$  y o de cond on on  $\partial D$

y e con de c ce ce on o

$$aS\phi + bS_1\phi = \psi. \tag{2}$$

ndeed y e n on d een nd n ne e on

App y n

$$M = aI - bS, \tag{2}$$

e

$$I\phi = \phi, \phi \in L, \tag{22}$$

o o de o 2 nd zn co po e o e e

$$a\phi + \frac{b}{n} \frac{\partial\phi}{\partial\zeta_k} = S\psi. \tag{2}$$

o n p d een e on nde e o nd y e cond on ec no n n no n nc on  $\phi$  n ey

ene e on c n e ed ced o e en ed e on y n ope o  $M$ . n c p p y n ope o  $M$  o e on nd n co po e o e e

$$a\phi + \frac{b}{n} \frac{\partial\phi}{\partial\zeta_k} = ST\phi + S\psi. \tag{2}$$

Applying the decomposition on the boundary  
 $\partial D_\eta$  and  $\partial D_\xi$

$$ST\phi = \int_{\partial D_\eta} K(\zeta, \eta) \int_{\partial D_\xi} \phi(\xi) L(\eta, \xi) \\
\int_{\partial D_\xi} \phi(\xi) \int_{\partial D_\eta} L(\eta, \xi) K(\zeta, \eta).$$

According to the boundary conditions and the decomposition on  $\partial D_\eta$  and  $\partial D_\xi$ , we can get the following decomposition of the boundary integral equation on  $\partial D_\eta$  and  $\partial D_\xi$ .

$$M^* aI + bS = 2f$$

where  $a, b$  are constants,  $\psi \in L^2$  and  $L(\eta, \xi)$  is the kernel function on  $H_1$ , and  $T$  is the transformation operator on  $H_1$ . The boundary integral equation on  $\partial D_\eta$  and  $\partial D_\xi$  can be written as follows.

**Acknowledgment**

The second author would like to express his sincere thanks to the National Natural Science Foundation of China for the support of this work.

**References**

- 1 Lu Qi-keng, Zhong Tongde. An Extension of the Privalov theorem (in Chinese). Acta Math Sinica, 1957,7: 144-165
- 2 Zhong Tongde. Integral Representation of Functions of Several Complex Variables and Multidimensional Singular Integral Equations (in Chinese). Xiamen: Xiamen University Press. 1986
- 3 Zhong Tongde. Singular integrals and integral representations in several complex variables. Contemporary Mathematics. The American Mathematical Society, 1993,142: 151-173
- 4 Kytmanov A M. Bochner-Martinelli Integral and Its Applications (in Russian). Siberia: Science Press, 1992
- 5 Wang Yuan, et al ed. Encyclopaedia of Mathematical Sciences (in Chinese). Beijing: Science Press, 1994,1: 378-379
- 6 Hadamard J. Lectures on Cauchy's Problem in Linear Partial Differential Equations. New York, 1952
- 7 Fox C. A Generalization of the Cauchy principal value. Canadian J Math, 9: 110-117
- 8 Wang Xiaogin. Singular integrals and analyticity theorems in several complex variables. Doctoral Dissertation, Sweden: Uppsala University, 1990
- 9 Tao Qian, Zhong Tongde. Transformation formula of higher order singular integral on complex hypersphere. Accepted to appear in Journal of the Australian Mathematical Society
- 10 Zhong Tongde. Singular integral equations on Stein manifolds. Journal of Xiamen University (Natural Science), 1991,30(3): 231-234