



Original article

The Riemann–Hilbert problem in the class of Cauchy type integrals with densities of grand Lebesgue spaces

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Abstract

The present paper deals with a solution of the Riemann–Hilbert problem in the class of Cauchy type integrals with densities of certain new nonstandard Banach function spaces. The solvability conditions are explored and the solutions (if any) are constructed explicitly.

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1. Introduction

The grand Lebesgue spaces were introduced by T. Iwaniec and C. Sbordone in [1], where they studied the integrability problem of the Jacobian under minimal hypotheses. Later on, the more general Lebesgue grand spaces $L^{p,\theta}$ ($1 < p < \infty$, $\theta > 0$) appeared in the paper of L. Greco, T. Iwaniec and S. Sbordone [2] in which they studied the existence and uniqueness of solutions to the inhomogeneous n -harmonic equation $\operatorname{div} A(x, \nabla u) = \mu$. The necessity to investigate these spaces has emerged from their rather essential role in various fields, in particular, in nonlinear partial differential equations. It turns out that the spaces $L^{p,\theta}$ are intended to establish the existence and uniqueness, as well as the regularity for various PDEs.

The boundedness in weighted grand Lebesgue spaces of fundamental integral operators in linear and nonlinear harmonic analysis is established in [3–6] (see also [7, Ch. 14] and [8, Ch. 2]).

It should be emphasized that the first author has established the necessary and sufficient conditions for the curve and the weight simultaneously ensuring the boundedness of the operator generated by the Cauchy singular integral

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defined on the rectifiable curve. The Dirichlet and Riemann boundary value problems in the framework of grand Lebesgue spaces are solved in [9] (see also [8, Ch. 4]).

In the present work, we present the solution of the Riemann–Hilbert problem

$$\operatorname{Re}[\lambda(t)\phi^+(t)] = b(t) \tag{1}$$

in the class $K^{p,\theta}(D)$, i.e., a set of the Cauchy type integrals

$$\phi(z) = \frac{1}{2\pi i} \int_{\Gamma} \frac{\varphi(t)}{t-z} dt, \quad z \in D,$$

where D is a simply-connected bounded domain with the boundary Γ and $\varphi \in L^{p,\theta}(\Gamma)$, ($1 < p < \infty, \theta > 0$).

The definition of the grand Lebesgue spaces and the conditions for the boundary Γ and for the functions $\lambda(t)$ and $b(t)$ are given in the next section.

2. Preliminaries

Let Γ be a simple rectifiable curve. Suppose that ω is a weight function prescribed on Γ . The weighted grand Lebesgue space $L_{\omega}^{p,\theta}(\Gamma)$ ($1 < p < \infty, \theta > 0$) is defined by the norm

$$\|f\|_{L_{\omega}^{p,\theta}(\Gamma)} = \sup_{0 < \varepsilon < p-1} \left(\varepsilon^{\theta} \int_{\Gamma} |f(t)|^{p-\varepsilon} \omega(t) |dt| \right)^{\frac{1}{p-\varepsilon}}.$$

$L_{\omega}^{p,\theta}(\Gamma)$ is a Banach function space.

Let now D be a simply-connected bounded domain with the boundary Γ and let $z = z(w)$ be conformal mapping of a circle $U = \{w : |w| < 1\}$ onto D . By $w = w(z)$ we denote its inverse mapping. Assume $\gamma = \{\tau : |\tau| = 1\}$.

Here we introduce certain classes of analytic functions.

For $1 < p < \infty, \theta > 0$ we put:

$$\begin{aligned} K^{p,\theta}(D) &= \left\{ \phi : \phi(z) = (K_{\Gamma}\varphi)(z) = \frac{1}{2\pi i} \int_{\Gamma} \frac{\varphi(t)dt}{t-z}, \quad \varphi \in L^{p,\theta}(\Gamma), \quad z \in D \right\}, \\ \tilde{K}^{p,\theta}(\mathbb{C} \setminus \Gamma) &= \left\{ \phi : \phi(z) = (K_{\Gamma}\varphi)(z) + Q(z), \quad \varphi \in L^{p,\theta}(\Gamma), \quad z \in \mathbb{C} \setminus \Gamma \quad Q \text{ is a polynomial} \right\}, \\ K_{\omega}^{p,\theta}(U) &= \left\{ F : F(w) = \frac{1}{2\pi i} \int_{\gamma} \frac{f(\tau)}{\tau-w} d\tau, \quad f \in L_{\omega}^{p,\theta}(\gamma), \quad w \in U \right\} \end{aligned}$$

and

$$\begin{aligned} &\tilde{K}_{\omega}^{p,\theta}(\mathbb{C} \setminus \gamma) \\ &= \left\{ F : F(w) = \frac{1}{2\pi i} \int_{\gamma} \frac{f(\tau)d\tau}{\tau-w} + q(w), \quad f \in L_{\omega}^{p,\theta}(\gamma), \quad w \in \mathbb{C} \setminus \gamma, \quad q \text{ is a polynomial of } w \right\}. \end{aligned}$$

First of all, we adduce our assumptions for the curve Γ .

In what follows, it will be assumed that

$$1/z'(w) \in U H^{\delta}_{\delta>0}(U), \quad \text{and} \quad z'(\tau) \in A_p(\gamma)$$

where H^{δ} denotes a class of analytic Hardy class functions and $A_p(\gamma)$ is a class of weighted Muckenhoupt functions, i.e., a set of weight functions ω defined on γ for which

$$\sup \left(\frac{1}{|l|} \int_l \omega(\tau) |d\tau| \right) \left(\frac{1}{|l|} \int_l \omega^{1-p'}(\tau) |d\tau| \right)^{p-1} < +\infty,$$

where the least upper bound is taken over all arcs l of the unit circumference γ .

As for the coefficients and the right-hand side of (1), it is required that: $\lambda(t) \in C(\Gamma)$, $\lambda(t) \neq 0$ the real function $b \in L^{p,\theta}$, $a(t) = \bar{\lambda}(t)/\lambda(t)$, and the index $\varkappa = \operatorname{ind}_{\Gamma} a(t) = \frac{1}{2\pi} [\arg a(t)]_{\Gamma}$.

3. The statement of the problem and its reduction to the case of a unit disk

Let all the assumptions formulated in the previous section for the curve Γ , coefficients $\lambda(t)$ and the right-hand side $b(t)$ be fulfilled.

We have to define the function $\phi(z) \in K^{p,\theta}(D)$ for which for almost all $t \in \Gamma$ the equality (1) is fulfilled, where ϕ^+ are angular boundary values of the function $\phi(z)$, when z tends along a nontangential path to t .

Find now the function

$$F(w) = \phi(z(w)),$$

where ϕ is a solution of problem (1), and $z = z(w)$ is conformal mapping of the unit circle onto D . Then $F(w)$ will, obviously, be a solution of the problem

$$\operatorname{Re}[\lambda(z(\tau))F^+(\tau)] = b(z(\tau)), \quad \tau \in \gamma. \quad (2)$$

The following theorem is valid.

Theorem 1. *If $\phi \in K^{p,\theta}(D)$ is a solution of problem (1), then F will be a solution of problem (2) of the class $K_{|z'|}^{p,\theta}(U)$.*

Conversely, if $F \in K_{|z'|}^{p,\theta}(U)$ is a solution of problem (2), then the function $\phi(z) = F(w(z))$ is a solution of problem (1) of the class $K^{p,\theta}(D)$.

4. Reduction of problem (2) to the Riemann problem with an additional requirement on the solution

Following N. Muskhelishvili's method ([10, Ch. 2]), we put

$$\Omega(w) = \begin{cases} F(w), & |w| < 1 \\ \overline{F\left(\frac{1}{\overline{w}}\right)}, & |w| > 1. \end{cases} \quad (3)$$

The function Ω belongs to the class $\tilde{K}^{p,\theta}(\mathbb{C} \setminus \gamma)$ and is a solution of the Riemann problem

$$\Omega^+(\tau) = a(\tau)\Omega^-(\tau) + \tilde{b}(\tau), \quad (4)$$

where $a(\tau) = \overline{\lambda(z(\tau))} \setminus \lambda(z(\tau))$, $\tilde{b}(\tau) = 2b(z(\tau)) \setminus \lambda(z(\tau))$.

Owing to the specific construction of the function Ω , it is necessary to require that

$$\Omega(w) = \Omega_*(w), \quad |w| \neq 1 \quad (5)$$

where $\Omega_*(w) = \overline{\Omega\left(\frac{1}{\overline{w}}\right)}$, $|w| \neq 1$.

Theorem 2. *If $F(w) \in K^{p,\theta}(U)$ is a solution of problem (2), then the function $\Omega(w)$ prescribed by the equality (3) belongs to the class $\tilde{K}_{|z'|}^{p,\theta}(\mathbb{C} \setminus \gamma)$ and satisfies the conditions (4) and (5).*

Conversely, if $\Omega(w)$ satisfies the conditions (4) and (5), then the function $\phi(z) = \Omega(w(z))$ is a solution of problem (1) of the class $K^{p,\theta}(D)$.

5. Solution of the Riemann–Hilbert problem

Having solved problems (4), (5), we state that the following basic result is valid.

Theorem 3. *Let all the assumptions formulated in Section 2 be fulfilled, then:*

(i) *if $\kappa \geq 0$, problem (1) is solvable, and its general solution is given by the equality*

$$\begin{aligned} \phi(z) = \Omega(w(z)) = X(w(z)) & \left[\frac{1}{2\pi i} \int_{\gamma} \frac{b(z(\tau))}{X^+(z(\tau))\lambda(z(\tau))} \frac{d\tau}{\tau - w(z)} + \frac{1}{2\pi i} \int_{\gamma} \frac{b(z(\tau))}{X^+(z(\tau))\lambda(z(\tau))} \frac{d\tau}{\tau - \frac{1}{\overline{w(z)}}} \right] \\ & + X(w(z))Q_{\kappa}(w(z)), \end{aligned}$$

where

$$X(w) = \begin{cases} X_0(w), & |w| < 1 \\ (w - w_0)^{-\alpha} X_0(w), & |w| > 1, \end{cases}$$

$$X_0(w) = \exp\left(\frac{1}{2\pi i} \int_{\gamma} \frac{\ln a(\tau)(\tau - w_0)^{-\alpha}}{\tau - w} d\tau\right), \quad w_0 \in U$$

and $Q_{\alpha}(x)$ is an arbitrary polynomial of the type $Q_{\alpha}(w) = \sum_{k=0}^{\alpha} a_k w^k$ whose coefficients satisfy the conditions

$$\bar{a}_k = a_{\alpha-k}, \quad k = 0, 1, \dots, \alpha;$$

(ii) if $\alpha < 0$, then for problem (1) to be solvable, it is necessary and sufficient that the conditions

$$\int_{\Gamma} \frac{b(t)}{X^+(w(t))\lambda(t)} [w(t)]^k w'(t) dt = 0, \quad k = 0, 1, \dots, |\alpha| - 1$$

be fulfilled, and if these conditions are fulfilled, then the solution is unique and

$$\phi(z) = X(w(z)) \left[\frac{1}{2\pi i} \int_{\gamma} \frac{b(z(\tau))}{X^+(z(\tau))\lambda(z(\tau))} \frac{d\tau}{\tau - w(z)} + \overline{\frac{1}{2\pi i} \int_{\gamma} \frac{b(z(\tau))}{X^+(z(\tau))\lambda(z(\tau))} \frac{d\tau}{\tau - \frac{1}{w(z)}}} \right].$$

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