



Partial Differential Equations

# On the resolution of Pfaff systems in dimension three

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## Abstract

We establish that the Cauchy problem associated with a Pfaff system in dimension three has a unique solution under minimal regularity assumptions on its coefficients. **To cite this article:** *S. Mardare, C. R. Acad. Sci. Paris, Ser. I 344 (2007).*

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## Résumé

**Sur la résolution des systèmes de Pfaff en dimension trois.** On établit que le problème de Cauchy associé à un système de Pfaff en dimension trois a une solution unique sous des hypothèses minimales de régularité sur ses coefficients. **Pour citer cet article :** *S. Mardare, C. R. Acad. Sci. Paris, Ser. I 344 (2007).*

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## Version française abrégée

Les notations sont définies dans la version anglaise. Soit  $\Omega$  un ouvert connexe et simplement connexe de  $\mathbb{R}^3$ , soit  $x_0$  un point de  $\Omega$ , et soit  $Y^0$  une matrice de  $\mathbb{M}^{q \times \ell}$ . Il est alors bien connu (voir, e.g., Thomas [5]) que le système de Pfaff

$$\begin{aligned} \partial_i Y &= Y A_i \quad \text{dans } \Omega, \quad i \in \{1, 2, 3\}, \\ Y(x^0) &= Y^0, \end{aligned}$$

admet une solution unique  $Y \in \mathcal{C}^2(\Omega; \mathbb{M}^{q \times \ell})$  si les coefficients  $A_i$  appartiennent à l'espace  $\mathcal{C}^1(\Omega; \mathbb{M}^\ell)$  et satisfont les conditions de compatibilité

$$\partial_j A_i - \partial_i A_j = A_i A_j - A_j A_i \quad \text{dans } \Omega \quad \text{pour tout } i < j. \tag{1}$$

L'objet de cette Note est d'établir que ce résultat reste vrai sous une hypothèse considérablement affaiblie, selon laquelle les coefficients  $A_i$  appartiennent à l'espace  $L^p_{\text{loc}}(\Omega; \mathbb{M}^\ell)$ ,  $p > 3$ , la condition de compatibilité ci-dessus étant alors satisfaite au sens des distributions (voir Théorème 4.1 dans la version anglaise). La preuve repose sur deux résultats principaux : un résultat de stabilité pour les systèmes de Pfaff à coefficients dans  $L^p(\Omega)$  établi dans le

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Théorème 2.1 et un résultat d'approximation (sous les contraintes non linéaires (1)) des champs de matrices  $A_i$  établi dans le Théorème 3.1 de la version anglaise.

La démonstration complète de ces résultats, ainsi que leur généralisation à un domaine  $\Omega$  de dimension quelconque, se trouve dans [4].

## 1. Preliminaries

The notations  $\mathbb{M}^{q \times \ell}$  and  $\mathbb{M}^\ell$  respectively designate the set of all matrices with  $q$  rows and  $\ell$  columns and the set of all square matrices of order  $\ell$ . A generic point in  $\mathbb{R}^3$  is denoted  $x = (x_i)$  and partial derivatives are denoted  $\partial_i = \frac{\partial}{\partial x_i}$ . An open ball with radius  $R$  centered at  $x \in \mathbb{R}^3$  is denoted  $B_R(x)$ , or  $B_R$  if its center is irrelevant in the subsequent analysis. The complement of a set  $\Omega \subset \mathbb{R}^3$  is denoted by  $\Omega^c := \mathbb{R}^3 \setminus \Omega$ .

The space of distributions over an open set  $\Omega \subset \mathbb{R}^3$  is denoted  $\mathcal{D}'(\Omega)$ . The usual Sobolev spaces being denoted  $W^{m,p}(\Omega)$ , we let

$$W_{\text{loc}}^{m,p}(\Omega) := \{f \in \mathcal{D}'(\Omega); f \in W^{m,p}(U) \text{ for all open set } U \Subset \Omega\},$$

where the notation  $U \Subset \Omega$  means that the closure of  $U$  in  $\mathbb{R}^3$  is a compact subset of  $\Omega$ . If  $p > 3$ , the classes of functions in  $W_{\text{loc}}^{1,p}(\Omega)$  are identified with their continuous representatives, as in the Sobolev embedding theorem (see, e.g., Adams [1]). For matrix-valued and vector-valued function spaces, we shall use the notations  $W^{m,p}(\Omega; \mathbb{M}^{q \times \ell})$ ,  $W^{m,p}(\Omega; \mathbb{R}^\ell)$ , etc.

Detailed proofs of the results announced in this Note, together with their generalization to domains of arbitrary dimension, are given in [4].

## 2. Stability of solutions to Pfaff systems

We recall the following stability result, first established in [3], which shows that small perturbations in the  $L^p$ -norm of the coefficients of the Pfaff system and of its “initial data” induce small perturbations of its solution (in the Fréchet space  $W_{\text{loc}}^{1,p}$ ):

**Theorem 2.1.** *Let  $\Omega$  be a connected open subset of  $\mathbb{R}^3$ , let  $p > 3$ , and let there be given sequences of matrix fields  $A_i^n \in L^p(\Omega; \mathbb{M}^\ell)$  and  $Y^n \in W_{\text{loc}}^{1,p}(\Omega; \mathbb{M}^{q \times \ell})$  that satisfy the Pfaff systems*

$$\partial_i Y^n = Y^n A_i^n \quad \text{in } \Omega$$

*in the distributional sense. Fix a point  $x^0 \in \Omega$  and assume that the sequence  $(\sum_i \|A_i^n\|_{L^p(\Omega)} + \|Y^n(x^0)\|)$  is bounded from above by a constant  $M$ . Then, for any open set  $K \Subset \Omega$ , there exist a constant  $C > 0$  (depending on  $M$ ) such that, for all  $n, m \in \mathbb{N}$ ,*

$$\|Y^n - Y^m\|_{W^{1,p}(K)} \leq C \left\{ \sum_i \|A_i^n - A_i^m\|_{L^p(\Omega)} + \|Y^n(x^0) - Y^m(x^0)\| \right\}.$$

An immediate consequence of Theorem 2.1 is the following uniqueness result:

**Corollary 2.2.** *Let  $\Omega$  be a connected open subset of  $\mathbb{R}^3$ , let  $p > 3$ , and let there be given matrix fields  $A_i \in L_{\text{loc}}^p(\Omega; \mathbb{M}^\ell)$  and  $Y, \tilde{Y} \in W_{\text{loc}}^{1,p}(\Omega; \mathbb{M}^{q \times \ell})$  that satisfy the relations*

$$\partial_i Y = Y A_i \quad \text{and} \quad \partial_i \tilde{Y} = \tilde{Y} A_i \quad \text{in } \mathcal{D}'(\Omega; \mathbb{M}^{q \times \ell}).$$

*Assume that there exists a point  $x^0 \in \Omega$  such that  $Y(x^0) = \tilde{Y}(x^0)$ . Then  $Y(x) = \tilde{Y}(x)$  for all  $x \in \Omega$ .*

## 3. Approximation of the Pfaff system

We show in this section that a Pfaff system with  $L_{\text{loc}}^p$ -coefficients can be approximated, in a sense specified in Theorem 3.1, with Pfaff systems with smooth coefficients. The main difficulty in establishing such a result is that the coefficients of the approximating Pfaff system must preserve the compatibility conditions, which are nonlinear.

**Theorem 3.1.** Let  $\Omega$  be an open subset of  $\mathbb{R}^3$  and let  $A_i \in L^p(\Omega; \mathbb{M}^\ell)$ ,  $p > 3$ , be matrix fields that satisfy the relations

$$\partial_j A_i - \partial_i A_j = A_i A_j - A_j A_i \quad \text{for all } i < j$$

in the space of distributions  $\mathcal{D}'(\Omega; \mathbb{M}^\ell)$ .

Then there exists a number  $R_0 = R_0(p, \ell, \|A_i\|_{L^p(\Omega)})$  with the following property: For any open cube  $\omega \Subset \Omega$  whose edges have lengths  $< R_0$ , there exist sequences of matrix fields  $(A_i^\varepsilon)_{\varepsilon \in \mathbb{N}}$  in  $C^\infty(\omega; \mathbb{M}^\ell) \cap L^p(\omega; \mathbb{M}^\ell)$  that satisfy the relations

$$\begin{aligned} \partial_j A_i^\varepsilon - \partial_i A_j^\varepsilon &= A_i^\varepsilon A_j^\varepsilon - A_j^\varepsilon A_i^\varepsilon \quad \text{in } \omega \text{ for all } i < j, \\ A_i^\varepsilon &\rightarrow A_i \quad \text{in } L^p(\omega; \mathbb{M}^\ell) \text{ as } \varepsilon \rightarrow \infty. \end{aligned}$$

**Proof.** The idea is to decompose the coefficients  $A := (A_i) : \omega \rightarrow (\mathbb{M}^\ell)^3$  into two parts,

$$A = \text{Curl } X + \nabla \phi,$$

where  $\phi : \omega \rightarrow \mathbb{M}^\ell$  is a vector field not subjected to any constraints, while  $X = (X_i) : \omega \rightarrow (\mathbb{M}^\ell)^3$  is uniquely determined by  $\phi$  and the compatibility conditions satisfied by the coefficients  $A_i$ . Hereinafter, the gradient operator, the Curl operator, and the exterior product  $\wedge$  are defined by

$$\begin{aligned} \nabla \phi &:= (\partial_1 \phi, \partial_2 \phi, \partial_3 \phi), \\ \text{Curl } X &:= (\partial_2 X_3 - \partial_3 X_2, \partial_3 X_1 - \partial_1 X_3, \partial_1 X_2 - \partial_2 X_1), \\ A \wedge B &:= (A_2 B_3 - A_3 B_2, A_3 B_1 - A_1 B_3, A_1 B_2 - A_2 B_1). \end{aligned}$$

Then the approximation of  $A$  will be defined by mollifying  $\phi$  with a convolution kernel, then by defining the approximation of  $X$  as the solution of a nonlinear problem that is related to the compatibility conditions that must be satisfied by the approximating coefficients. The proof is broken into several steps:

(i) *Decomposition of the coefficients.* Let there be given a cube  $\omega$  satisfying the assumptions of the theorem and let  $\phi$  and  $X := (X_i)$  be defined such that

$$A = \text{Curl } X + \nabla \phi$$

and such that

$$\text{div } X = 0 \quad \text{in } \omega, \quad X_\tau = \partial_\nu X_\nu = 0 \quad \text{on } \partial\omega,$$

where  $\nu$  is the outward-pointing unit normal to  $\partial\omega$ , and where  $X_\nu$  and  $X_\tau$  are respectively the normal and tangent components of  $X$  defined by

$$X_\nu := (X \cdot \nu)\nu = (\nu_1(\nu_1 X_1 + \nu_2 X_2 + \nu_3 X_3)) \quad \text{and} \quad X_\tau := X - X_\nu.$$

Since  $\omega$  is a cube, say  $\omega := (a_1, b_1) \times (a_2, b_2) \times (a_3, b_3)$ , these components are in fact the vector fields

$$X_\nu = (0, 0, X_3) \quad \text{and} \quad X_\tau = (X_1, X_2, 0) \quad \text{on } (a_1, b_1) \times (a_2, b_2) \times \{a_3, b_3\},$$

and the boundary conditions on  $(a_1, b_1) \times (a_2, b_2) \times \{a_3, b_3\}$  for instance read

$$X_1 = X_2 = \partial_3 X_3 = 0.$$

Note that the above equalities imply that  $\partial_1 X_1 = \partial_2 X_2 = \partial_3 X_3 = 0$  on  $(a_1, b_1) \times (a_2, b_2) \times \{a_3, b_3\}$ . Therefore  $\text{div } X = 0$  on  $\partial\Omega$ .

That such a decomposition exists is proved as follows: First, the problem

$$\begin{aligned} \Delta X &= A \wedge A, \\ X_\tau &= \partial_\nu X_\nu = 0 \quad \text{on } \partial\omega, \end{aligned}$$

has a unique solution in  $H^1(\omega, (\mathbb{M}^\ell)^3)$  (note that since  $p > 3$ ,  $A \wedge A \in L^{p/2}(\omega, (\mathbb{M}^\ell)^3) \subset H^{-1}(\omega, (\mathbb{M}^\ell)^3)$ ) since it is a Laplace problem with mixed boundary conditions (the unknown  $X_1$  satisfies Dirichlet boundary conditions on  $[(a_1, b_1) \times (a_2, b_2) \times \{a_3, b_3\}] \cup [(a_1, b_1) \times \{a_2, b_2\} \times (a_3, b_3)]$  and Neumann boundary conditions on  $\{a_1, b_1\} \times (a_2, b_2) \times (a_3, b_3)$ , the unknowns  $X_2$  and  $X_3$  satisfy similar conditions on  $\partial\omega$ ). Note that  $X_i \in W^{2,p/2}(\omega; \mathbb{M}^\ell) \subset$

$W^{1,p}(\omega; \mathbb{M}^\ell)$  by the regularizing effect of the Laplace equation and by the Sobolev embeddings (we use here the assumption  $p > 3$ ). Since  $\operatorname{div} X$  satisfies the system

$$\begin{aligned} \Delta(\operatorname{div} X) &= \operatorname{div}(A \wedge A) = \operatorname{div}(-\operatorname{Curl} A) = 0 \quad \text{in } \omega, \\ \operatorname{div} X &= 0 \quad \text{on } \partial\omega, \end{aligned}$$

we must have  $\operatorname{div} X = 0$  in  $\omega$ . It turns, this implies that  $\operatorname{Curl} \operatorname{Curl} X = -A \wedge A$ , since the formula  $\operatorname{Curl} \operatorname{Curl} Y = -\Delta Y + \nabla(\operatorname{div} Y)$  holds for all matrix field  $Y = (Y_i)$ . Hence

$$\operatorname{Curl}(\operatorname{Curl} X - A) = \operatorname{Curl} \operatorname{Curl} X + A \wedge A = 0,$$

which in turn implies that there exists a field  $\phi \in W^{1,p}(\omega; \mathbb{M}^\ell)$  such that  $\operatorname{Curl} X - A = \nabla\phi$ . This shows that the desired decomposition of  $A$  can indeed be achieved.

(ii) *Approximation of  $\phi$  and  $X$ .* It suffices to mollify  $\phi$  by convolution, i.e.,  $\phi^\varepsilon = \phi * \rho_\varepsilon$  with  $(\rho_\varepsilon)$  a sequence of mollifiers, then to define  $X^\varepsilon \in W^{2,p/2}(\omega; \mathbb{M}^\ell)$  as the solution, given by the inverse function theorem (the assumptions of this theorem are indeed satisfied), to the nonlinear system

$$\begin{aligned} \Delta X^\varepsilon &= (\operatorname{Curl} X^\varepsilon + \nabla\phi^\varepsilon) \wedge (\operatorname{Curl} X^\varepsilon + \nabla\phi^\varepsilon) \quad \text{in } \mathcal{D}'(\omega; (\mathbb{M}^\ell)^3), \\ X^\varepsilon_\tau &= \partial_\nu X^\varepsilon_\nu = 0 \quad \text{on } \partial\omega. \end{aligned}$$

Assume for a moment that we have proved that the solution to this system satisfies  $\operatorname{div} X^\varepsilon = 0$  in  $\omega$ . This implies that  $\operatorname{Curl} \operatorname{Curl} X^\varepsilon = -\Delta X^\varepsilon$ , so that the previous system shows that

$$\operatorname{Curl} \operatorname{Curl} X^\varepsilon = -(\operatorname{Curl} X^\varepsilon + \nabla\phi^\varepsilon) \wedge (\operatorname{Curl} X^\varepsilon + \nabla\phi^\varepsilon) \quad \text{in } \omega,$$

which in turn implies that

$$\operatorname{Curl}(\operatorname{Curl} X^\varepsilon + \nabla\phi^\varepsilon) = -(\operatorname{Curl} X^\varepsilon + \nabla\phi^\varepsilon) \wedge (\operatorname{Curl} X^\varepsilon + \nabla\phi^\varepsilon) \quad \text{in } \omega.$$

We now prove that  $\operatorname{div} X^\varepsilon = 0$  in  $\omega$ . First, the boundary conditions satisfied by  $X^\varepsilon$  imply that  $\operatorname{div} X^\varepsilon = 0$  on the boundary  $\partial\omega$ . Second,  $\operatorname{div} X^\varepsilon$  satisfies the equation

$$\Delta(\operatorname{div} X^\varepsilon) = \operatorname{div}((\operatorname{Curl} X^\varepsilon + \nabla\phi^\varepsilon) \wedge (\operatorname{Curl} X^\varepsilon + \nabla\phi^\varepsilon)) \quad \text{in } \omega.$$

The key formula here is

$$\operatorname{div}(Y \wedge Z) = (\operatorname{Curl} Y) \cdot Z - Y \cdot (\operatorname{Curl} Z)$$

for all fields  $Y = (Y_i)$  and  $Z = (Z_i)$  in  $H^1(\omega; (\mathbb{M}^\ell)^3)$  (here  $P \cdot Q := \sum_i P_i Q_i$  for  $P, Q : \Omega \rightarrow (\mathbb{M}^\ell)^3$ ). With the notation  $A^\varepsilon := \operatorname{Curl} X^\varepsilon + \nabla\phi^\varepsilon$ , it implies that

$$\begin{aligned} \operatorname{div}((\operatorname{Curl} X^\varepsilon + \nabla\phi^\varepsilon) \wedge (\operatorname{Curl} X^\varepsilon + \nabla\phi^\varepsilon)) &= \operatorname{Curl} \operatorname{Curl} X^\varepsilon \cdot A^\varepsilon - A^\varepsilon \cdot \operatorname{Curl} \operatorname{Curl} X^\varepsilon \\ &= (-\Delta X^\varepsilon + \nabla(\operatorname{div} X^\varepsilon)) \cdot A^\varepsilon - A^\varepsilon \cdot (-\Delta X^\varepsilon + \nabla(\operatorname{div} X^\varepsilon)) \\ &= -(A^\varepsilon \wedge A^\varepsilon) \cdot A^\varepsilon + \nabla(\operatorname{div} X^\varepsilon) \cdot A^\varepsilon + A^\varepsilon \cdot (A^\varepsilon \wedge A^\varepsilon) - A^\varepsilon \cdot \nabla(\operatorname{div} X^\varepsilon). \end{aligned}$$

Since  $(A^\varepsilon \wedge A^\varepsilon) \cdot A^\varepsilon = A^\varepsilon \cdot (A^\varepsilon \wedge A^\varepsilon)$ , we deduce from the previous formulas that

$$\begin{aligned} \Delta(\operatorname{div} X^\varepsilon) &= \nabla(\operatorname{div} X^\varepsilon) \cdot A^\varepsilon - A^\varepsilon \cdot \nabla(\operatorname{div} X^\varepsilon) \quad \text{in } \omega, \\ \operatorname{div} X^\varepsilon &= 0 \quad \text{on } \partial\omega. \end{aligned}$$

If the cube  $\omega$  is small enough, this implies that  $\operatorname{div} X^\varepsilon = 0$  by using the energy estimate associated with the above system combined with the convergence  $A^\varepsilon \rightarrow A$  in  $L^p(\omega)$  (see the next step).

(iii) *Approximation of  $A$ .* Let  $A^\varepsilon = \operatorname{Curl} X^\varepsilon + \nabla\phi^\varepsilon$  in  $\omega$ . Then  $A^\varepsilon \rightarrow A$  in  $L^p(\omega)$ , since  $\phi^\varepsilon \rightarrow \phi$  in  $W^{1,p}(\omega)$  and  $X^\varepsilon \rightarrow X$  in  $W^{2,p/2}(\omega; (\mathbb{M}^\ell)^3)$  (by the inverse function theorem) and, a fortiori, in  $W^{1,p}(\omega; (\mathbb{M}^\ell)^3)$  (by the Sobolev embeddings). That  $\operatorname{Curl} X^\varepsilon$  belongs to  $C^\infty(\omega; (\mathbb{M}^\ell)^3)$  is a consequence, by a bootstrap argument, of the interior regularity of the Laplacian.  $\square$

#### 4. Existence and uniqueness of solutions

The main result of this Note is the following existence and uniqueness result for the Cauchy problem associated with a Pfaff system with  $L^p_{\text{loc}}$ -coefficients:

**Theorem 4.1.** *Let  $\Omega \subset \mathbb{R}^3$  be a connected and simply connected open set, let  $x^0 \in \Omega$ , and let  $Y^0 \in \mathbb{M}^{q \times \ell}$ . Let there be given three matrix fields  $A_i \in L^p_{\text{loc}}(\Omega; \mathbb{M}^\ell)$ ,  $p > 3$ , satisfying the relations*

$$\partial_j A_i - \partial_i A_j = A_i A_j - A_j A_i \quad \text{for all } i < j,$$

*in the space of distributions  $\mathcal{D}'(\Omega; \mathbb{M}^\ell)$ . Then the Cauchy problem*

$$\begin{aligned} \partial_i Y &= Y A_i \quad \text{in } \mathcal{D}'(\Omega; \mathbb{M}^{q \times \ell}), \\ Y(x^0) &= Y^0, \end{aligned} \tag{2}$$

*has one and only one solution  $Y \in W^{1,p}_{\text{loc}}(\Omega; \mathbb{M}^{q \times \ell})$ .*

**Proof.** We first prove the following local existence result: Let  $\tilde{\Omega} \Subset \Omega$ . Then for each open ball  $B_r := B_r(y^0) \Subset \tilde{\Omega}$  whose radius satisfies  $r < \min(\frac{1}{3} \text{dist}(y^0, \tilde{\Omega}^c), \frac{R_0}{2})$ , where  $R_0 = R_0(\tilde{\Omega})$  is the number defined in Theorem 3.1, there exists a field  $Y \in W^{1,p}(B_r; \mathbb{M}^{q \times \ell})$  that satisfies the Pfaff system

$$\begin{aligned} \partial_i Y &= Y A_i \quad \text{in } \mathcal{D}'(B_r; \mathbb{M}^{q \times \ell}), \\ Y(y^0) &= Z^0, \end{aligned} \tag{3}$$

where  $Z^0$  is an arbitrary matrix in  $\mathbb{M}^{q \times \ell}$ . We find this solution as a limit of solutions to a sequence of Pfaff systems with smooth coefficients.

Note that the assumption on the radius of the ball  $B_r(x_0)$  implies that  $B_{3r}(y^0) \Subset \tilde{\Omega}$ . It is then possible to choose  $R$  such that  $r < R < R_0/2$  and  $B_{3R}(y^0) \Subset \tilde{\Omega}$ . Since the open cube  $\omega_{2R}$  centered at  $y^0$  with edges of length  $2R$  is contained in  $B_{3R}(y^0) \Subset \tilde{\Omega}$ , Theorem 3.1 shows that there exist sequences of matrix fields  $A_i^n \in C^\infty(\omega_{2R}; \mathbb{M}^\ell) \cap L^p(\omega_{2R}; \mathbb{M}^\ell)$  that satisfy

$$\begin{aligned} \partial_j A_i^n - \partial_i A_j^n &= A_i^n A_j^n - A_j^n A_i^n \quad \text{in } \omega_{2R}, \\ A_i^n &\rightarrow A_i \quad \text{in } L^p(\omega_{2R}; \mathbb{M}^\ell) \text{ as } n \rightarrow \infty. \end{aligned}$$

Since the coefficients  $A_i^n$  are smooth, the classical result on Pfaff systems (see, e.g., Thomas [5]) shows that there exists a matrix field  $Y^n \in C^\infty(\omega_{2R}; \mathbb{M}^{q \times \ell})$  that satisfies

$$\begin{aligned} \partial_i Y^n &= Y^n A_i^n \quad \text{in } \omega_{2R}, \\ Y^n(y^0) &= Z^0. \end{aligned} \tag{4}$$

By the stability result of Theorem 2.1, there exists a constant  $C > 0$  such that

$$\|Y^n - Y^m\|_{W^{1,p}(B_r)} \leq C \sum_i \|A_i^n - A_i^m\|_{L^p(\omega_{2R})},$$

which means that  $(Y^n)$  is a Cauchy sequence in the space  $W^{1,p}(B_r; \mathbb{M}^{q \times \ell})$ . Since this space is complete, there exists a field  $Y \in W^{1,p}(B_r; \mathbb{M}^{q \times \ell})$  such that

$$Y^n \rightarrow Y \quad \text{in } W^{1,p}(B_r; \mathbb{M}^{q \times \ell}) \text{ as } n \rightarrow \infty.$$

In addition, the Sobolev continuous embedding  $W^{1,p}(B_r; \mathbb{M}^{q \times \ell}) \subset C^0(B_r; \mathbb{M}^{q \times \ell})$  shows that  $Y^n(y^0) \rightarrow Y(y^0)$  in  $\mathbb{M}^{q \times \ell}$  as  $n \rightarrow \infty$ . By passing to the limit  $n \rightarrow \infty$  in the equations of the system (4), we deduce that the field  $Y$  satisfies the Pfaff system (3).

Finally, we define a global solution to the Pfaff system (2) as in the proof of Theorem 3.1 of [2], by glueing together some sequences of local solutions along curves starting from the given point  $x^0$ . We prove that this definition is unambiguous thanks to the uniqueness result of Corollary 2.2 and to the simply-connectedness of the set  $\Omega$ . That this solution is unique follows from Corollary 2.2.  $\square$

**Remark 1.** The minimal value of  $p$  for which the Cauchy problem (2) with coefficients  $A_i \in L^p_{\text{loc}}(\Omega; \mathbb{M}^\ell)$  is well posed in the distributional sense is  $p > 3$ . Otherwise, the initial condition does not make sense because the value of  $Y$  at  $x^0$  cannot be defined since the solution need not be continuous. Moreover, a simple example in the scalar case (i.e., when  $A_i$  and  $Y$  are usual functions) shows that the Pfaff system alone (without the initial condition at  $x^0$ ) need not have a solution in the distributional sense if  $p < 3$ .

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