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A density theorem about some system.

GIULIANO BRATTI (*).

Introduction.

Let A be an open subset of \mathbb{R}^n ; suppose P = P(x, D), Q = Q(x, D) linear partial differential operators with $C^{\infty}(A)$ coefficients.

DEFINITION 1). We say that the system

is $C^{\infty}(A)$ -locally solvable in A if for every $p \in A$ there is a neighborurhood, V_p , of p and a function $u_p \in C^{\infty}(V_p)$ such that the (+) is satisfied in V_p .

DEFINITION 2). If B is an open subset of A, we say that the above system (+) is $C^{\infty}(B)$ -globally solvable if for every $f \in C^{\infty}(A)$ for which (+) is locally solvable in A, there is a function $u \in C^{\infty}(B)$ such that (+) is satisfied in B.

In (2) there is the following conjecture :

let $(B_n)_{n \in N}$ be a sequence of open subsets of A such that: $B_n \subset B_{n+1} \subset \sqcup B_n = B$ and the (+) is $C^{\infty}(B_n)$ -globally solvable for every $n \in N$. Then (+) is $C^{\infty}(B)$ -globally solvable.

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It is already known, (4), the conjecture is false in the case in which P and Q have constat coefficients and Q is semi-elliptic, but the conjecture is still open when Q is an elliptic operator.

It seems to the A. that to solve the above conjecture it is important to have some example of system like (+) without $C^{\infty}(A)$ globally solutions for $f \in C^{\infty}(A)$ for which (+) is $C^{\infty}(A)$ -locally solvable.

First of all, by a Lojasiewicz-Malgrange's theorem, see (1), it is easy to show that: if P and Q are prime between them, the subspace of $C^{\infty}(A)$ of the functions for which the system (+) is $C^{\infty}(A)$ locally solvable is ker $Q_{A} = \{f \in C^{\infty}(A) : Qf = o\}$.

The object of this paper is that to characterize the open subset A of \mathbb{R}^n for which there are systems like (+), with Q elliptic, such that:

P (ker Q_{A}) is not $C^{\infty}(A)$ -dense in ker Q_{A}

1) Let A be an open subset of \mathbb{R}^n and let b(A) be its boundary.

Let G be the subset of b(A) so defined:

 $G = \{ p \in b \ (A) : \text{ the connexe component, } Z_p, \text{ of } R^n - A \text{ with } p \in Z_p \text{ is compact } \}$

P = P(D) and Q = Q(D) are linear partial differential operators, with constant coefficient; Q will always be elliptic.

LEMMA a). If we put: $Z_A = \sqcup_{p \in G} Z_p$ and $L = A \sqcup Z_A$, we have: L is an open set. Proof. It is sufficient to see that every compact component, Z, of $\mathbb{R}^n - A$, is such that: $Z \wedge b(A) \neq \emptyset$. Then the proof. of the Lemma a) is in (5), pag. 235.

LEMMA b). Let n be a distribution with compact support: $n \in E'(\mathbb{R}^n)$. If m = Q(D) n has its support in A, then $n \in E'(L)$.

Proof. If $p \notin A$ and Z_p , the connexe component of $\mathbb{R}^n - A$ with $p \in Z_p$, is not bounded then there exists a neighbourhood of Z_p in which *n* is an analytic function. Because *n* has compact support, in such neighbourhood *n* must be zero. This shows that : if $p \in \text{supp}(n)$ and $p \notin A$, then $p \in Z_A$.

THEOREM. If $n \in E'(\mathbb{R}^n)$ and is orthogonal to all exponential solutions of the equation Pu = o, then there exists $m \in E'(\mathbb{R}^n)$ such that: n = P(-D) m.

Proof. See Lemmas 3.4.1 and 3.4.2. of (3) pagg. 77/78.

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LEMMA c). Let $g \in C_c^{\infty}(L)$ be a function such that: $P(-D) g \in C_c^{\infty}(A)$. If P(-D) g, with P hypoelliptic, is orthogonal to ker $P_{|A}$, then: if $p \in supp(g) \land Z_A$, g(p) = 0.

Proof. If δ_p is the Dirac distribution at the point p, the distribution $E_p * \delta_p$ is in ker $P_{|A|}$ if E_P is a foundamental solution of P: $PE_P = \delta$. Then: $\langle (E_P * \delta_p)_{|A} \cdot P(-D) g \rangle = \langle \delta_p \cdot g \rangle = g(p) = 0$.

DEFINITION 3). We say that a compact subset K of L disjoins Z_A if there exists a partition of G, $G = G_1 + G_2$, $G_1 \neq \emptyset$, and an open subset B of L such that $\sqcup_{p \in G_1} Z_p \subset K \subset B$ and $B \land (\sqcup_{p \in G_2} Z_p) = \emptyset$.

DEFINITION 4). We say that an open subset A of \mathbb{R}^n has the b-propriety if (or $\mathbb{Z}_A = \emptyset$ or) there is no compact K of L which disjoins \mathbb{Z}_A .

THEOREM. The following two propositions, p_1 and p_2 , are equivalent:

 p_1) A is an open subset of \mathbb{R}^n which has the b-propriety;

 p_2) for every couple, (P, Q), of partial differential operators with constant coefficients, prime between them, with Q elliptic, we have:

 $P(\ker Q_{|A})$ is $C^{\infty}(A)$ -dense in ker $Q_{|A}$.

Proof.

FROM p_1 to p_2). Suppose there exists P prime with Q such that $P(\ker Q_{|A})$ is not $C^{\infty}(A)$ -dense in ker $Q_{|A}$; we will show that absurd.

From the Hahn-Banach theorem, we have: there exists $m \in E'(A)$ such that m is not orthogonal to ker $Q_{/A}$ but m is orthogonal to $P(\ker Q_{/A})$.

By the precedent theorem, there exists, then, a distribution $n \in E'(\mathbb{R}^n)$ such that: $P(-D) \ m = Q(-D) \ n$. Because P and Q are prime between them, there exists $n_0 \in E'(\mathbb{R}^n)$ with: $m = Q(-D) \ n_0$, and, from lemma b), $n_0 \in E'(L)$.

Let K be the support of n_0 ; we will show that K disjoins Z_A , so we will have the absurd.

In fact: it can't be: $K \wedge Z_A = \emptyset$, because, otherwise, $n_0 \in E'(A)$ and so *m* would be orthogonal to ker Q_{IA} .

Let G_1 be the subset of G, $G_1 \neq \emptyset$ with : if $p \in G_1$, $Z_p \wedge K \neq \emptyset$, (so that $Z_p \subset K$); we will show that there exists an open subset Bof L with : $K \subset B$ and $B \wedge (\sqcup_{p \in G - G_1} Z_p) = \emptyset$. Of course, this is the case if $G - G_1 = \emptyset$. Otherwise, let $(B_n)_{n \in N}$ a sequence of open subsets of L such that $B_n \supset B_{n+1}$ and $\wedge_n B_n = K$.

Suppose that $x_n \in B_n \land \sqcup_{p \in G-G_1} Z_p$ for every $n \in N$; we can suppose, directly, $\lim_n x_n = x_0$, with, of course, x_0 in K.

It is ipossible that infinite terms of the sequence (x_n) are in the same component Z_q , $q \in G - G_1$; in fact if it is so, we have $x_0 \in Z_q \wedge K$; absurd.

It is easy to see that $x_0 \in b(A)$, because every segment (x_n, x_{n+1}) has a point of A; it comes out that n_0 must be an analytic function in a neighbourhood V of x_0 . In such V there is a point $x_n \in \mathbb{Z}_{q_n}$ with $q_n \in G - G_1$. Because $\mathbb{Z}_{q_n} \wedge K = \emptyset$, in a neighbourhood of x_n , n_0 is zero; so we can suppose n_0 equal to zero in all V. Absurd, because x_0 belongs to supp (n_0) .

FROM p_2) to p_1). If K is a compact subset of L and K disjoints Z_A , let g be a function in $C_c^{\infty}(B)$, with g = 1 on B' with: $K \subset B' \subset \overline{B'} \subset B$. If h = Q(-D)g, $h \in C_c^{\infty}(A)$ if Q(0) = 0; for the lemma c) above, h can't be orthogonal to ker Q_{A} .

But: if P = P(D) is an operator prime with Q and P(0) = 0, h is orthogonal to $P(\ker Q_{|A|})$ because P(-D) h = Q(-D) P(-D) gand $P(-D) g \in C_c^{\infty}(A)$.

This completes the proof.

The above theorem permits the construction of system like (+) without $C^{\infty}(A)$ -global solution. So, for the system.

(°)
$$\{ D_x u = f , D_x u + i D_y u = 0 \}$$

in the set $A \subset \mathbb{R}^2$ so defined: |x| < 1, |y| < 1, $x^2 + y^2 \neq 0$, for the reason that $Z_A = (0, 0)$, there is a function, $f_0 \in \ker (D_x + iD_y)_{/A}$ for which there is no global solution in A; on the other hand, by the Lojasiewicz-Malgrange theorem, (*), it is easy to show that there is a sequence, $(B_n)_{n \in \mathbb{N}}$, of subset of A, such that:

^(*) The theorem is the following: if A(D) is the differential matrix $A(D) = ||a_{i,j}(D)||$, $I \le i \le p$, $I \le j \le q$, $u \in E^q(A)$, $f \in E^p(A)$, rispectively p and q times product of E(A), the space of indefinitely differentiable functions over A, the system A(D)u = f has a solution if and only if: for every $v = (v_1, ..., v_p)$, v_i polynomial, for which v(x) A(x) = 0, we have v(D)f = 0, if A is convex.

a) $B_n \subset B_{n+1} \subset \bigsqcup_n B_n = A$; b) for every $n \in N$ there is an open subset $B'_n \subset A$ such that: $B_n \subset B'_n$ and the system (°) is $C_c^{\infty}(B'_n)$ — globally solvable.

Of course, this example is very near to show the De Giorgi's conjecture is false also in the case : Q is elliptic.

2) I like to end this paper giving an abstract condition to have $P(\ker Q_{|A}) = \ker Q_{|A}$.

We put, over $\tilde{C}^{\tilde{\omega}}(A)$, the following T_P - topology:

V is a neighbourhood of zero in the T_P -topology if: $V \supset W + \ker P_{|A}$, for some W neighbourhood of zero in the usual topology of $C^{\infty}(A)$.

So we have: if A has the *b*-propriety, P and Q are linear partial differential operators, prime between them, and Q is elliptic,

THEOREM. The following two proposition, q_1) and q_2), are equivalent:

 q_1) $P(ker \ Q_{|A}) = ker \ Q_{|A};$

 q_2) ker $(Q \circ P)_{|A} = \ker Q_{|A} + \ker P_{|A}$; ker $(Q \circ P)_{|A}$ is a complete subspace of $C^{\infty}(A)$ with the T_p -topology and P: ker $(Q \circ P)_{|A} \rightarrow P(\ker (Q \circ P)_{|A})$ is an open mapping.

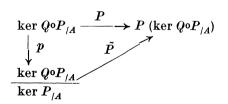
Proof.

 $q_1) \Rightarrow q_2$). The first part of q_2) is simple. For the second part, we have: ker $(Q \circ P)_{/A}$ is a closed subspace of $C^{\infty}(A)$ with the T_p -topology, so:

(ker $Q_{|A}$)[^] \subset ker $(Q_0 P)_{|A}$. On the other hand, ker $Q_{|A}$ + ker $P_{|A} \subset (\ker Q_{|A})^{^}$. Because $P : \ker Q_{|A} \rightarrow \ker Q_{|A}$ is an open mapping, (it is a surjective map between Frechet spaces), we have :

if W is an usual neighbourhood of zero in $C^{\infty}(A)$, $P(W \wedge \ker Q_{|A})$ is open in $\ker Q_{|A}$, so: $P(W + \ker P_{|A}) \wedge \ker (Q \circ P)_{|A} \supset P(W \wedge \ker Q_{|A})$.

 $q_2 \Rightarrow q_1$). It is sufficient to see that in the diagram



the quotient is a Frechet space, so $P(\ker (Q_0 P)_{/A})$ is a Frechet space.

But the last one is also a dense subspace of ker $Q_{|A}$; so: $P(\ker Q_{|A}) = \ker Q_{|A}$.

Remark 1) It is very easy to see that: if A is P(-D) — convex the topological part of q_2 it is always true. It comes out:

If A is P(-D) — convex, (and it has the b-proviety, which is not a consequence if P is elliptic !), the necessary and sufficient condition to have:

$$P \; (\ker \, Q_{/A}) \, = \, \ker \, Q_{/A}$$

is: ker $(Q \circ P)_{|A} = \ker P_{|A} + \ker Q_{|A}$.

Remark 2) The P(-D) - convexity of A, is not, of course, a necessary condition to have the above result, as we can see by the system (°) in A like that, without the points : x = o, $o \le y$.

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