

# 二阶常系数綫性橢圓型微分 方程組的若干边界問題

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## 摘 要

二阶常系数綫性橢圓型微分方程組的若干边界問題。

本文研究已化成标准型的常系数綫性橢圓型微分方程組

$$\begin{pmatrix} 1 & 0 \\ 0 & \lambda \end{pmatrix} \frac{\partial^2}{\partial x^2} \begin{pmatrix} u \\ v \end{pmatrix} + \begin{pmatrix} 0 & \lambda-1 \\ \lambda-1 & 0 \end{pmatrix} \frac{\partial^2}{\partial x \partial y} \begin{pmatrix} u \\ v \end{pmatrix} + \begin{pmatrix} \lambda & 0 \\ 0 & 1 \end{pmatrix} \frac{\partial^2}{\partial y^2} \begin{pmatrix} u \\ v \end{pmatrix} = 0$$

的两种边界問題(見本文 § 2、§ 3) 的解的存在性及唯一性。

## §1 引 言

設  $A B C$  代表三个二行二列的实数方陣、則

$$A \frac{\partial^2}{\partial x^2} \begin{pmatrix} u \\ v \end{pmatrix} + 2B \frac{\partial^2}{\partial x \partial y} \begin{pmatrix} u \\ v \end{pmatrix} + C \frac{\partial^2}{\partial y^2} \begin{pmatrix} u \\ v \end{pmatrix} = 0$$

表示二阶两个自变数  $x, y$ , 两个未知函数  $u, v$  的偏微分方程組。当它的特征四次型

$$Q(\xi \eta) = |A\xi^2 + B\xi\eta + C\eta^2|$$

有一对复重根时, 它經過自变数的綫性变换, 函数的綫性变换及方程間的綫性組合等可化为如下的标准型。<sup>[1]</sup>

$$\begin{pmatrix} 1 & 0 \\ 0 & \lambda \end{pmatrix} \frac{\partial^2}{\partial x^2} \begin{pmatrix} u \\ v \end{pmatrix} + 2 \begin{pmatrix} 0 & \frac{\lambda-1}{2} \\ \frac{\lambda-1}{2} & 0 \end{pmatrix} \frac{\partial^2}{\partial x \partial y} \begin{pmatrix} u \\ v \end{pmatrix} + \begin{pmatrix} \lambda & 0 \\ 0 & 1 \end{pmatrix} \frac{\partial^2}{\partial y^2} \begin{pmatrix} u \\ v \end{pmatrix} = 0 \quad (1.1)$$

1965年3月9日收到

这儿  $\lambda$  是实数,  $\lambda \neq 0, \pm 1$ , 如果命  $u + iv = f(z)$

$$\frac{1}{2} \left( \frac{\partial}{\partial x} - i \frac{\partial}{\partial y} \right) = \frac{\partial}{\partial z}, \quad \frac{1}{2} \left( \frac{\partial}{\partial x} + i \frac{\partial}{\partial y} \right) = \frac{\partial}{\partial \bar{z}}$$

则 (1.1) 可写成如下的复数形式<sup>[2]</sup>

$$(1-\lambda) \frac{\partial^2 f}{\partial z^2} + (1+\lambda) \frac{\partial^2 \bar{f}}{\partial z \partial \bar{z}} = 0 \quad (1.2)$$

它的一般解是<sup>[2]</sup>

$$f(z) = \frac{\lambda-1}{4\lambda} \bar{z} \varphi(z) + \frac{\lambda+1}{4\lambda} \int_0^z \varphi(\xi) d\xi + \psi(z) \quad (1.3)$$

其中  $\varphi(z)$ ,  $\psi(z)$  是  $z$  的解析函数。

林伟、吴兹潜同志在 [2] [3] 中, 先后研究了方程组 (1.1) 的四种边界问题的解的存在性和唯一性, 本文拟研究方程组 (1.1) 的另两种边界问题的解的存在性和唯一性。( § 2, § 3 )

本文的工作多方面得到林伟同志的热情帮助, 特此志谢。

## §2 第五问题

第五问题是求函数  $u, v$ , 使它们在单位圆  $|z| < 1$  内适合方程组 (1.1), 而且满足如下的边界条件:

$$u + \frac{\partial u}{\partial n} \Big|_{|z|=1} = g(\zeta) \quad (2.1)$$

$$v + \frac{\partial v}{\partial n} \Big|_{|z|=1} = h(\zeta) \quad (2.2)$$

这儿  $z = x + iy = \rho e^{i\theta}$ ,  $\zeta = e^{it}$ ,  $g(\zeta)$  及  $h(\zeta)$  是给定在  $|\zeta| = 1$  上的连续函数, 而且  $g'(\zeta)$ 、 $h'(\zeta)$  满足 Hölder 条件。

我们用 Fourier 分析的方法来解这个问题, 这就是从方程组 (1.1) 的一般解 (1.3) 出发, 命

$$\varphi(z) = \sum_{n=0}^{\infty} a_n z^n$$

$$\psi(z) = \sum_{n=0}^{\infty} b_n z^n$$

即得

$$f(z) = \sum_{n=0}^{\infty} \left( \frac{\lambda-1}{4\lambda} a_{n+1} \rho^{n+2} + b_n \rho^n \right) e^{in\theta} + \left( \frac{\lambda-1}{4\lambda} a_0 + \frac{\lambda+1}{4\lambda} \bar{a}_0 \right) \rho e^{-i\theta} \\ + \sum_{n=2}^{\infty} \frac{\lambda+1}{4\lambda} \frac{\bar{a}_{n-1}}{n} \rho^n e^{-in\theta}$$

$$\frac{\partial f}{\partial n} = \frac{\partial f}{\partial \rho} = \sum_{n=0}^{\infty} \left[ \frac{\lambda-1}{4\lambda} (n+2) a_{n+1} \rho^{n+1} + n b_n \rho^{n-1} \right] e^{in\theta} + \left( \frac{\lambda-1}{4\lambda} a_0 + \frac{\lambda+1}{4\lambda} \bar{a}_0 \right) e^{-i\theta} \\ + \sum_{n=2}^{\infty} \frac{\lambda+1}{4\lambda} \frac{\bar{a}_{n-1}}{n} \rho^{n-1} e^{-in\theta}$$

命

$$g(\zeta) + ih(\zeta) = \omega(\zeta)$$

则由(2.1) (2.2)有

$$\omega(\zeta) = f(z) + \frac{\partial f}{\partial n} \Big|_{|z|=1} \\ = \sum_{n=0}^{\infty} \left[ \frac{\lambda-1}{4\lambda} (n+3) a_{n+1} + (n+1) b_n \right] e^{in\theta} + 2 \left( \frac{\lambda-1}{4\lambda} a_0 + \frac{\lambda+1}{4\lambda} \bar{a}_0 \right) e^{-i\theta} \\ + \sum_{n=2}^{\infty} \frac{\lambda+1}{4\lambda} \frac{1+n}{n} \bar{a}_{n-1} e^{-in\theta} \quad (2.3)$$

由此立得:

$$2 \left( \frac{\lambda-1}{4\lambda} a_0 + \frac{\lambda+1}{4\lambda} \bar{a}_0 \right) = \frac{1}{2\pi} \int_0^{2\pi} \omega(\zeta) e^{it} dt \quad (2.4)$$

$$\frac{\lambda+1}{4\lambda} \frac{1+n}{n} \bar{a}_{n-1} = \frac{1}{2\pi} \int_0^{2\pi} \omega(\zeta) e^{-in\theta} dt, \quad n \geq 2 \quad (2.5)$$

$$\frac{\lambda-1}{4\lambda} (n+3) a_{n+1} + (n+1) b_n = \frac{1}{2\pi} \int_0^{2\pi} \omega(\zeta) e^{-in\theta} dt, \quad n \geq 0 \quad (2.6)$$

当  $\lambda \neq -1$  时, 由(2.5) (2.6)得:

$$a_n = \frac{4\lambda}{\lambda+1} \frac{1}{2\pi} \int_0^{2\pi} \omega(\zeta) \left( 1 - \frac{1}{n+2} \right) e^{-i(n+1)\theta} dt, \quad n \geq 1 \quad (2.7)$$

$$b_n = -\frac{\lambda-1}{\lambda+1} \frac{1}{2\pi} \int_0^{2\pi} \omega(\zeta) \left( 1 + \frac{1}{n+1} \right) e^{-i(n+2)\theta} dt + \\ + \frac{1}{2\pi} \int_0^{2\pi} \omega(\zeta) \frac{1}{1+n} e^{-in\theta} dt, \quad n \geq 0 \quad (2.8)$$

故得:

$$\begin{aligned} \varphi(z) &= a_0 + \frac{4\lambda}{\lambda+1} \frac{1}{2\pi} \int_0^{2\pi} \omega(\zeta) \left[ \frac{ze^{-i\zeta t}}{1-ze^{-i\zeta t}} + \frac{\log(1-ze^{-i\zeta t})}{z^2e^{-i\zeta t}} + \frac{1}{z} + \frac{1}{2} e^{-i\zeta t} \right] dt \\ \int_0^z \varphi(\xi) d\xi &= \alpha_0 z - \frac{4\lambda}{\lambda+1} \frac{1}{2\pi} \int_0^{2\pi} \omega(\zeta) \left[ 1 + \frac{1}{2} ze^{-i\zeta t} + \frac{\log(1-ze^{-i\zeta t})}{ze^{-i\zeta t}} \right] dt \\ \psi(z) &= -\frac{\lambda-1}{\lambda+1} \frac{1}{2\pi} \int_0^{2\pi} \omega(\zeta) \left[ \frac{e^{-i\zeta t}}{1-ze^{-i\zeta t}} - \frac{\log(1-ze^{-i\zeta t})}{ze^{-i\zeta t}} \right] dt - \\ &\quad - \frac{1}{2\pi} \int_0^{2\pi} \omega(\zeta) \frac{\log(1-ze^{-i\zeta t})}{ze^{-i\zeta t}} dt \end{aligned}$$

將它們代入(1.3)得:

$$\begin{aligned} f(z) &= -\frac{1}{2\pi} \int_0^{2\pi} \omega(\zeta) \operatorname{Re} \left( 1 + 2 \frac{\log(1-ze^{-i\zeta t})}{ze^{-i\zeta t}} \right) dt \\ &\quad + \frac{\lambda-1}{\lambda+1} \frac{1}{2\pi} \int_0^{2\pi} \omega(\zeta) e^{-i\zeta t} \left[ \frac{\bar{z}}{z} e^{i\zeta t} \left( 1 + 2 \frac{\log(1-ze^{-i\zeta t})}{ze^{-i\zeta t}} \right) + \right. \\ &\quad \left. + \left( \frac{\bar{z}}{z} e^{i\zeta t} - 1 \right) \frac{1}{1-ze^{-i\zeta t}} \right. \\ &\quad \left. - \frac{\bar{z}}{z} e^{i\zeta t} \left( 1 + \frac{1}{2} ze^{-i\zeta t} \right) - \left( \frac{\bar{z}}{z} e^{i\zeta t} - 1 \right) \frac{\log(1-ze^{-i\zeta t})}{ze^{-i\zeta t}} \right] dt \end{aligned} \quad (2.9)$$

這就是第五問題的解的復數形式。

定理1: 設  $g(\zeta)$  及  $h(\zeta)$  是給定在單位圓  $|z|=1$  上的連續函數, 且  $g'(\zeta)$  及  $h'(\zeta)$  在  $|\zeta|=1$  上滿足 Hölder 條件, 則方程組(1.1), 當  $\lambda \neq 0, \pm 1$  時, 它在單位圓內存在唯一解:

$$u(z) = \operatorname{Re}(f(z)) \quad (2.10)$$

$$v(z) = I_m(f(z)) \quad (2.11)$$

滿足如下的邊界條件:

$$u + \frac{\partial u}{\partial n} \Big|_{|z|=1} = g(\zeta)$$

$$v + \frac{\partial v}{\partial n} \Big|_{|z|=1} = h(\zeta)$$

這兒  $f(z)$  如(2.9)所示。

証: i) 解(2.10) (2.11) 適合方程組(1.1), 由(2.9)得:

$$\begin{aligned} \frac{\partial^2 f}{\partial \bar{z}^2} &= -\frac{1}{2\pi} \int_0^{2\pi} \omega(\zeta) \left[ \frac{2}{z^3 e^{it}} \overline{\log(1-ze^{-it})} + \frac{2}{z^2(1-ze^{it})} - \right. \\ &\quad \left. - \frac{e^{it}}{z(1-\bar{z}e^{it})^2} \right] dt \\ \frac{\partial^2 \bar{f}}{\partial z \partial \bar{z}} &= \frac{\lambda-1}{\lambda+1} \frac{1}{2\pi} \int_0^{2\pi} \omega(\zeta) \left[ -\frac{2}{z^3 e^{it}} \overline{\log(1-ze^{-it})} - \right. \\ &\quad \left. - \frac{2}{z^2(1-ze^{it})} + \frac{e^{it}}{z(1-\bar{z}e^{it})^2} \right] dt \end{aligned}$$

代入 (1.2) 得:

$$(1-\lambda) \frac{\partial^2 f}{\partial z^2} + (1+\lambda) \frac{\partial^2 \bar{f}}{\partial z \partial \bar{z}} = 0$$

即解 (2.10) (2.11) 适合方程组 (1.1)

ii) 解 (2.10) (2.11) 适合边界条件:

$$\begin{aligned} \text{由 (2.9) 得: } \frac{\partial}{\partial \rho} (\rho f(z)) &= \frac{1}{2\pi} \int_0^{2\pi} \omega(\zeta) \operatorname{Re} \left( \frac{1+ze^{-it}}{1-ze^{-it}} \right) dt \\ &+ (z\bar{z}-1) \frac{\lambda-1}{\lambda+1} \frac{1}{2\pi} \int_0^{2\pi} \overline{\omega(z)} e^{-it} \left[ \frac{1}{1-ze^{-it}} + \right. \\ &\quad \left. + \frac{1}{(1-ze^{-it})^2} \right] dt \end{aligned}$$

由于  $\omega'(\zeta)$  在  $|\zeta|=1$  上满足 Hölder 条件, 按 Сохоцкий 公式:

$$\lim_{\rho \rightarrow 1} \frac{1}{2\pi} \int_0^{2\pi} \overline{\omega(\zeta)} e^{-it} \left[ \frac{1}{1-ze^{-it}} + \frac{1}{(1-ze^{-it})^2} \right] dt$$

存在<sup>(4)</sup>, 故

$$\begin{aligned} f(z) + \rho \frac{\partial f}{\partial \rho} \Big|_{|z|=1} &= \lim_{\rho \rightarrow 1} \frac{1}{2\pi} \int_0^{2\pi} \omega(\zeta) \operatorname{Re} \left( \frac{1+ze^{-it}}{1-ze^{-it}} \right) dt \\ &+ \lim_{\rho \rightarrow 1} (\rho^2-1) \frac{\lambda-1}{\lambda+1} \frac{1}{2\pi} \int_0^{2\pi} \overline{\omega(\zeta)} e^{-it} \left[ \frac{1}{1-ze^{-it}} + \frac{1}{(1-ze^{-it})^2} \right] dt \\ &= \omega(\zeta) \end{aligned}$$

这就说明  $u(z)$ ,  $v(z)$  适合边界条件 (2.1) (2.2)。明所欲证。

附记: 第五问题的解可由另一方法获得, 即将它归结为方程组 (1.1) 的 Dirichlet 问题, 事实上, 条件 (2.1) (2.2) 可写为:

$$\frac{\partial}{\partial \rho} (\rho f(z)) \Big|_{|z|=1} = f(z) + \rho \frac{\partial f}{\partial \rho} \Big|_{|z|=1} = \omega(\zeta)$$

容易證明：函數  $\frac{\partial}{\partial \rho} (\rho f(z))$  適合方程組 (1.2)，因此我們可利用文章<sup>[2]</sup>中 Dirichlet 問題的解，即得

$$\begin{aligned} \frac{\partial}{\partial \rho} (\rho f(z)) &= \frac{1}{2\pi} \int_0^{2\pi} \omega(\zeta) \operatorname{Re} \left( \frac{1+ze^{-it}}{1-ze^{-it}} \right) dt \\ &+ (z\bar{z}-1) \frac{\lambda-1}{\lambda+1} \frac{1}{2\pi} \int_0^{2\pi} \omega(\zeta) e^{-it} \left[ \frac{1}{1-ze^{-it}} + \right. \\ &\left. + \frac{1}{(1-ze^{-it})^2} \right] dt \end{aligned}$$

兩邊對  $\rho$  積分立得 (2.9)

### §3 第六問題

第六問題 (1)，就是求函數  $u, v$ ，使它們在單位圓  $|z|=1$  內適合方程組 (1.1)，並且滿足如下的邊界條件：

$$u(z) \Big|_{|z|=1} = g(\zeta) \quad (3.1)$$

$$v(z) + \frac{\partial v}{\partial n} \Big|_{|z|=1} = h(\zeta) \quad (3.2)$$

這兒  $g(\zeta)$  及  $h(\zeta)$  是給定在  $|\zeta|=1$  上的連續函數，且  $g'(\zeta)$  及  $h'(\zeta)$  在  $|\zeta|=1$  上滿足 Hölder 條件。

仿照 §2，我們仍是从一般解 (1.3) 出发

命  $2g(\zeta) + i2h(\zeta) = \omega(\zeta)$  則由一般解 (1.3) 及 (3.1), (3.2) 可得：

$$\frac{\lambda-1}{4\lambda} (4a_1 - 2\bar{a}_1) + 2b_0 = \frac{1}{2\pi} \int_0^{2\pi} \omega(\zeta) dt \quad (3.3)$$

$$\frac{\lambda-1}{4\lambda} (5a_2 - \bar{a}_0) - \frac{\lambda+1}{4\lambda} a_0 + 3b_1 = \frac{1}{2\pi} \int_0^{2\pi} \omega(\zeta) e^{-it} dt \quad (3.4)$$

$$\frac{\lambda-1}{4\lambda} (3a_0 - 3\bar{a}_2) + \frac{\lambda+1}{4\lambda} 3\bar{a}_0 - \bar{b}_1 = \frac{1}{2\pi} \int_0^{2\pi} \omega(\zeta) e^{it} dt \quad (3.5)$$

$$\frac{\lambda-1}{4\lambda} (n+4)a_{n+1} + (n+2)b_n - \frac{\lambda+1}{4\lambda} a_{n-1}$$

$$= \frac{1}{2\pi} \int_0^{2\pi} \omega(\zeta) e^{-in\tau} d\tau \quad n \geq 2 \quad (3.6)$$

$$- \frac{\lambda-1}{4\lambda} (n+2)a_{n+1} - nb_n + \frac{\lambda+1}{4\lambda} \left(1 + \frac{2}{n}\right) a_{n-1}$$

$$= \frac{1}{2\pi} \int_0^{2\pi} \overline{\omega(\zeta)} e^{-in\tau} d\tau \quad n \geq 2 \quad (3.7)$$

从而有

$$\begin{aligned} \frac{\varphi(z) - a_0}{z} &= a_1 + 2\overline{a_0}z + \frac{\lambda+1}{\lambda-1} \left[ z\varphi(z) + \int_0^z \varphi(\xi) d\xi \right] \\ &- \frac{4\lambda}{\lambda-1} \frac{1}{2\pi} \int_0^{2\pi} g(\zeta) \left[ \frac{1}{(1-ze^{-it})^2} - 1 \right] dt \\ &+ i \frac{4\lambda}{\lambda-1} \frac{1}{2\pi} \int_0^{2\pi} h(\zeta) \frac{ze^{-it}}{1-ze^{-it}} dt \end{aligned} \quad (3.8)$$

当  $\lambda < 0$  (即  $\left| \frac{\lambda+1}{\lambda-1} \right| < 1$ ) 时, 命  $k^2 = \frac{\lambda+1}{\lambda-1}$ , 将上式对  $z$  求导数得:

$$\begin{aligned} \frac{d}{dz} (\varphi(z) - a_0) - \left( \frac{1}{z} + \frac{3k^2z}{1-k^2z^2} \right) (\varphi(z) - a_0) &= \frac{2\overline{a_0} + 2a_0k^2}{1-k^2z^2} z \\ &- \frac{4\lambda}{\lambda-1} \frac{1}{2\pi} \int_0^{2\pi} 2g(\zeta) \frac{1}{1-k^2z^2} \frac{ze^{-it}}{(1-ze^{-it})^3} dt \\ &+ i \frac{4\lambda}{\lambda-1} \frac{1}{2\pi} \int_0^{2\pi} h(\zeta) \frac{1}{1-k^2z^2} \frac{ze^{-it}}{(1-ze^{-it})^2} dt \end{aligned} \quad (3.9)$$

由此可得: 当  $\lambda = -1$  时

$$\begin{aligned} \varphi(z) &= a_0 + a_1z + 2\overline{a_0}z^2 - \frac{4\lambda}{\lambda-1} \frac{1}{2\pi} \int_0^{2\pi} g(\zeta) z \left[ \frac{1}{(1-ze^{-it})^2} - 1 \right] dt \\ &+ i \frac{4\lambda}{\lambda-1} \frac{1}{2\pi} \int_0^{2\pi} h(\zeta) z \left[ \frac{1}{1-ze^{-it}} - 1 \right] dt \end{aligned} \quad (3.10)$$

当  $\lambda \neq -1$  时

$$\varphi(z) = a_0 + \frac{z}{(1-k^2z^2)^{3/2}} \left[ c + \int_0^z Q(z) dz \right] \quad (3.11)$$

其中  $a_0$  及  $c$  是任意复常数,  $k^2 = \frac{\lambda+1}{\lambda-1}$ ,

而 
$$Q(z) = (2\bar{\alpha}_0 + 2\alpha_0 k^2) \sqrt{1 - k^2 z^2} - \frac{4\lambda}{\lambda - 1} \frac{1}{2\pi} \int_0^{2\pi} 2g(\zeta) e^{-it} \frac{\sqrt{1 - k^2 z^2}}{(1 - ze^{-it})^3} dt$$

$$+ i \frac{4\lambda}{\lambda - 1} \frac{1}{2\pi} \int_0^{2\pi} h(\zeta) e^{-it} \frac{\sqrt{1 - k^2 z^2}}{(1 - ze^{-it})^2} dt$$

另方面由(3.4)~(3.7)得

$$\psi(z) = b_0 - \frac{\lambda - 1}{4\lambda} \bar{\alpha}_0 z - \frac{\lambda - 1}{4\lambda} \frac{\varphi(z) - \alpha_0}{z} + \frac{\lambda - 1}{4\lambda} \alpha_1 - \frac{\lambda + 1}{4\lambda} \varphi(z) + \frac{1}{2\pi} \int_0^{2\pi} 2g(\zeta) \frac{ze^{-it}}{1 - ze^{-it}} dt \quad (3.12)$$

将此式代入一般(1.3), 并計及(3.3)得:

$$f(z) = \frac{1}{2\pi} \int_0^{2\pi} g(\zeta) \frac{1 + ze^{-it}}{1 - ze^{-it}} dt + \frac{\lambda - 1}{4\lambda} (\rho^2 - 1) \frac{\varphi(z) - \alpha_0}{z} - i \frac{\lambda + 1}{2\lambda} \text{Im}(\varphi(z)) + i \frac{\lambda - 1}{2\lambda} \text{Im}(\bar{\alpha}_0 z) + i \text{Im}\left(\frac{\lambda - 1}{4\lambda} \alpha_1 + b_0\right) \quad (3.13)$$

这便是第六問題(1)的解的复数形式。

**定理 2:** 設  $g(\zeta)$  及  $h(\zeta)$  是給定在单位园  $|z| = 1$  上的連續函数且  $g'(\zeta)$  及  $h'(\zeta)$  在  $|\zeta| = 1$  上滿足Hölder条件, 則方程組(1.1)当  $\lambda < 0$  时, 在单位园  $|z| < 1$  內存在唯一解:

$$u(z) = \frac{1}{2\pi} \int_0^{2\pi} g(\zeta) \text{Re} \left( \frac{\zeta + z}{\zeta - z} \right) dt + \frac{\lambda - 1}{4\lambda} (\rho^2 - 1) \text{Re} \left( \frac{\varphi(z) - \alpha_0}{z} \right) \quad (3.14)$$

$$v(z) = \frac{1}{2\pi} \int_0^{2\pi} g(\zeta) \text{Im} \left( \frac{\zeta + z}{\zeta - z} \right) dt + \frac{\lambda + 1}{4\lambda} (\rho^2 - 1) \text{Im} \left( \frac{\varphi(z) - \alpha_0}{z} \right) - \frac{\lambda + 1}{2\lambda} \text{Im}(\varphi(z)) - \frac{\lambda - 1}{2\lambda} \text{Im}(\bar{\alpha}_0 z) + \text{Im}(b_0 + \frac{\lambda - 1}{4\lambda} \alpha_1)$$

滿足如下的边界条件:

$$u(z) \Big|_{|z|=1} = g(\zeta)$$

$$v + \frac{\partial v}{\partial n} \Big|_{|z|=1} = h(\zeta)$$

这儿  $\varphi(z)$  如(3.10), (3.11)所示, 而  $\varphi(z) = \int_0^z \varphi(\xi) d\xi$

証: 利用复数解(3.13)易証解(3.14) (3.15)滿足方程組(1.1)。現在証明它們也适合边界条件,

因为  $\omega'(\zeta)$  满足 Hölder 条件, 故

$$\lim_{\rho \rightarrow 1} \left( \frac{\varphi(z) - a_0}{z} \right) \quad \text{存在}^{(4)}$$

由(3.14)得:

$$\begin{aligned} u(z) \Big|_{|z|=1} &= \lim_{\rho \rightarrow 1} \frac{1}{2\pi} \int_0^{2\pi} g(\zeta) \operatorname{Re} \left( \frac{\zeta+z}{\zeta-z} \right) dt + \\ &+ \lim_{\rho \rightarrow 1} \frac{\lambda-1}{4\lambda} (\rho^2 - 1) \operatorname{Re} \left( \frac{\varphi(z) - a_0}{z} \right) = g(\zeta) \end{aligned}$$

即解(3.14)适合边界条件(3.1)

由(3.15), 并计及(3.8)得:

$$\begin{aligned} v + \frac{\partial v}{\partial n} &= 1m \left\{ \frac{1}{2\pi} \int_0^{2\pi} ih(\zeta) \frac{1+ze^{-it}}{1-ze^{-it}} dt + \frac{\lambda-1}{4\lambda} 3(a_0 \bar{z} + \bar{a}_0 z) \right. \\ &+ b_0 + \frac{\lambda-1}{4\lambda} 3a_1 + \frac{1}{2\pi} \int_0^{2\pi} [g(\zeta) - ih(\zeta)] dt \left. \right\} \\ &- \frac{2}{\rho} \frac{\lambda-1}{4\lambda} 1m \left( \bar{a}_0 z + a_0 \frac{\rho^2}{z} \right) + \frac{\lambda-1}{4\lambda} (\rho^2 - 1) 1m \left[ \frac{d}{dz} \left( \frac{\varphi(z) - a_0}{z} \right) \frac{z}{\rho} \right. \\ &+ \left. \frac{\varphi(z) - a_0}{z} \right] + 1m \left\{ \left( \frac{1}{\rho} - 1 \right) \frac{1}{2\pi} \int_0^{2\pi} g(\zeta) \frac{2\zeta z}{(\zeta-z)^2} dt + \right. \\ &+ \left. \frac{\lambda-1}{2\lambda} (\rho - 1) \frac{\varphi(z)}{z} \left( 1 + \frac{1}{\rho} k^2 z^2 \right) \right\} \end{aligned}$$

$$\text{由(3.3)得 } 1m \left( b_0 + \frac{\lambda-1}{4\lambda} 3a_1 + \frac{1}{2\pi} \int_0^{2\pi} [g(\zeta) - ih(\zeta)] dt \right) = 0$$

又由于  $\omega'(\zeta)$  满足 Hölder 条件因此

$$\lim_{\rho \rightarrow 1} \frac{1}{2\pi} \int_0^{2\pi} g(\zeta) \frac{2\zeta z}{(\zeta-z)^2} dt \quad \text{及} \quad \lim_{\rho \rightarrow 1} \frac{d}{dz} \left( \frac{\varphi(z) - a_0}{z} \right) \quad \text{存在}^{(4)}$$

$$\text{又因 } \lim_{\rho \rightarrow 1} 1m \left[ \frac{\lambda-1}{4\lambda} 3(a_0 \bar{z} + \bar{a}_0 z) \right] = 0$$

$$\text{及 } \lim_{\rho \rightarrow 1} 1m \left[ \frac{2}{\rho} \frac{\lambda-1}{4\lambda} (\bar{a}_0 z + a_0 \frac{\rho^2}{z}) \right] = 0$$

故得:

$$v + \frac{\partial v}{\partial n} \Big|_{|z|=1} = \lim_{\rho \rightarrow 1} \frac{1}{2\pi} \int_0^{2\pi} h(\zeta) \operatorname{Re} \left( \frac{\zeta+z}{\zeta-z} \right) dt$$

$$= h(\zeta)$$

即解(3.15)适合边界条件(3.2), 明所欲証。

同理可得第六問題(2)的解的存在性及唯一性, 即:

**定理3:** 設 $g(\zeta)$ 及 $h(\zeta)$ 是給定在单位园 $|z|=1$ 上的連續函数且 $g''(\zeta)$ 及 $h''(\zeta)$ 在 $|z|=1$ 上滿足 Hölder 条件則方程組(1.1)在单位园 $|z|<1$ 內存在唯一解:

$$u(z) = \frac{\lambda-1}{4\lambda} (\rho^2-1) \operatorname{Re} \left( \frac{\varphi(z)-a_0}{z} \right) + \frac{1}{2\pi} \int_0^{2\pi} g(\zeta) \operatorname{Re} \left( \frac{\zeta+z}{\zeta-z} \right) dt$$

$$v(z) = \frac{\lambda-1}{4\lambda} (\rho^2-1) \operatorname{Im} \left( \frac{\varphi(z)-a_0}{z} \right) + \frac{1}{2\pi} \int_0^{2\pi} g(\zeta) \operatorname{Im} \left( \frac{\zeta+z}{\zeta-z} \right) dt$$

$$-\frac{\lambda+1}{2\lambda} \operatorname{Im}(\varphi(z)) - \frac{\lambda-1}{2\lambda} \operatorname{Im}(\bar{a}_0 z) + \operatorname{Im} \left( b_0 + \frac{\lambda-1}{4\lambda} a_1 \right)$$

滿足如下的边界条件:

$$u(z) \Big|_{|z|=1} = g(\zeta)$$

$$v + \frac{\partial u}{\partial n} \Big|_{|z|=1} = h(\zeta)$$

这儿  $\varphi(z) = \int_0^z \varphi(\zeta) d\zeta$  而  $\varphi(z)$  是如下的函数

当  $\lambda = -1$  时:

$$\varphi(z) = a_0 + a_1 z - i \bar{a}_0 z^2 - \frac{4\lambda-1}{\lambda-1} \frac{1}{2\pi} \int_0^{2\pi} g(\zeta) \frac{z^2 e^{-it}}{(1-ze^{-it})^2} dt$$

$$+ \frac{4\lambda-1}{\lambda-1} \frac{1}{2\pi} \int_0^{2\pi} i \left[ g(\zeta) - ih(\zeta) \right] \frac{z^2 e^{-it}}{1-ze^{-it}} dt$$

当  $\lambda \neq -1$  时

$$\varphi(z) = a_0 + ze^{-i \frac{k^2 z^2}{2}} \left[ C + \int_0^z Q(z) dz \right]$$

$$\text{其中 } Q(z) = e^{i \frac{k^2 z^2}{2}} \left[ -i \bar{a}_0 - i a_0 k^2 + \frac{4\lambda-1}{\lambda-1} \frac{1}{2\pi} \int_0^{2\pi} i (g(\zeta) - ih(\zeta)) \frac{e^{-it}}{(1-ze^{-it})^2} dt \right]$$

$$+ \frac{4\lambda}{\lambda-1} \frac{1}{2\pi} \int_0^{2\pi} g(\zeta) e^{-it} \left[ \frac{1}{(1-\zeta e^{-it})^2} - \frac{2}{(1-\zeta e^{-it})^3} \right] dt$$

$a_0$ 及 $C$ 为任意复常数,  $k^2 = \frac{\lambda+1}{\lambda-1}$

### 参 考 文 献

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К некоторым краевым задач систем линейных дифференциальных уравнений эллиптического типа с постоянными коэффициентами.

у Вэй—лянь

Резюме

В настоящей статье мы изучим два рода краевого задачи систем уравнений с частными производными

$$\begin{pmatrix} 1 & 0 \\ 0 & \lambda \end{pmatrix} \frac{\partial^2}{\partial x^2} \begin{pmatrix} u \\ v \end{pmatrix} + \begin{pmatrix} 0 & \lambda-1 \\ \lambda-1 & 0 \end{pmatrix} \frac{\partial^2}{\partial x \partial y} \begin{pmatrix} u \\ v \end{pmatrix} + \begin{pmatrix} \lambda & 0 \\ 0 & 1 \end{pmatrix} \frac{\partial^2}{\partial y^2} \begin{pmatrix} u \\ v \end{pmatrix} = 0$$

здесь  $\lambda$ —вещественное,  $\lambda \neq 0, 1$ .