

The Generalized Riemann-Hilbert Boundary Value Problem for Non-Homogeneous Polyanalytic Differential Equation of Order n in the Sobolev Space $W_{n,p}(D)$

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Abstract. Given is a nonlinear non-homogeneous polyanalytic differential equation of order n in a simply-connected domain D in the complex plane. Initially we prove (under certain conditions) the existence of its general solution in $W_{n,p}(D)$ by first transforming it into a system of integro-differential equations. Next we prove the solvability of a generalized Riemann-Hilbert problem for the differential equation. This is effected by first reducing the boundary value problem posed to a corresponding one for a polyanalytic function. The latter is then transformed into n classical Riemann-Hilbert problems for holomorphic functions, whose solutions are known in the literature.

Keywords: *Polyanalytic functions, generalized Cauchy-Pompeiu integral operators of higher order, Riemann-Hilbert problem*

AMS subject classification: 30 G 30, 35 J 40, 47 G 10

1. Introduction

We consider the following non-homogeneous polyanalytic differential equation of order n in a given simply-connected bounded domain D in the complex plane \mathbb{C} :

$$\frac{\partial^n w}{\partial \bar{z}^n} = F\left(z, w, \left\{ \frac{\partial^{m+k} w}{\partial z^m \partial \bar{z}^k} \right\}\right) \quad (1)$$

$$n \geq m, k \in \mathbb{N}_0, m+k \leq n, (0,0) \neq (m,k) \neq (0,n), n \in \mathbb{N}.$$

The right-hand side is a continuous function of its variables $z \in D$, w and the partial derivatives of w of order not exceeding n and excluding $\frac{\partial^n w}{\partial \bar{z}^n}$, which are denoted here by $\left\{ \frac{\partial^{m+k} w}{\partial z^m \partial \bar{z}^k} \right\}$. Following [5, 6] the general solution of equation (1) may be expressed in

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the form

$$\begin{aligned}
 w(z) &= \Phi(z) + T_{0,n,D}F\left(\zeta, w(\zeta), \left\{ \frac{\partial^{m+k}w}{\partial \zeta^m \partial \bar{\zeta}^k} \right\}\right)(z) \\
 &= \Phi(z) + \iint_D K_{0,n}(z - \zeta)F\left(\zeta, w(\zeta), \left\{ \frac{\partial^{m+k}w}{\partial \zeta^m \partial \bar{\zeta}^k} \right\}\right) d\xi d\eta
 \end{aligned}
 \tag{2}$$

where Φ is a polyanalytic function of order n in D , and $T_{0,n,D}$ is a generalized Cauchy-Pompeiu type singular integral operator:

$$K_{m,n}(z) = \begin{cases} \frac{(-m)!(-1)^m}{(n-1)! \pi} z^{m-1} \bar{z}^{n-1} & \text{if } m \leq 0 \\ \frac{(-n)!(-1)^n}{(m-1)! \pi} z^{m-1} \bar{z}^{n-1} & \text{if } n \leq 0 \\ \frac{z^{m-1} \bar{z}^{n-1}}{(m-1)!(n-1)! \pi} \left(\log |z|^2 - \sum_{r=1}^{m-1} \frac{1}{r} - \sum_{s=1}^{n-1} \frac{1}{s} \right) & \text{if } m, n \in \mathbb{N}. \end{cases}
 \tag{3}$$

When $m = 1$ or $n = 1$, the corresponding summation in the formula is dropped. The kernel $K_{m,n}$ of the integral operator $T_{m,n,D}$ has no singularity on D , except possibly at the origin. Moreover, it follows from the properties of the operators $T_{m,k,D}$ ($m+k \leq n$) that $T_{0,n,D}f \in W_{n,p}(D)$, if $f \in L_p(D)$ ($1 < p < \infty$) (cf. [2, 5, 6]).

Suppose $w \in W_{n,p}(D)$ is a solution of equation (1). Thus w may be expressed in the form (2), and hence we obtain

$$\begin{aligned}
 \frac{\partial w}{\partial z} &= \Phi_z + T_{-1,n,D}F, & \frac{\partial w}{\partial \bar{z}} &= \Phi_{\bar{z}} + T_{0,n-1,D}F \\
 \frac{\partial^k w}{\partial z^k} &= \frac{\partial^k \Phi}{\partial z^k} + T_{-k,n,D}F, & \frac{\partial^k w}{\partial \bar{z}^k} &= \frac{\partial^k \Phi}{\partial \bar{z}^k} + T_{0,n-k,D}F \quad (0 \leq k \leq n)
 \end{aligned}$$

and, in general,

$$\frac{\partial^{m+k}w}{\partial z^m \partial \bar{z}^k} = \frac{\partial^{m+k}\Phi}{\partial z^m \partial \bar{z}^k} + T_{-m,n-k,D}F \quad (n \geq m, k; m+k \leq n).$$

Consequently, we arrive at the following result (cf. [12, 15, 21]).

Theorem 1. *The function $w \in W_{n,p}(D)$ ($2 < p < \infty$) defined by equation (2) is a general solution of the non-homogeneous polyanalytic equation (1) if and only if for a given in the domain D polyanalytic function $\Phi \in W_{n,p}(D)$ of order n , $(w, \{h_{m,k}\})$ is a solution of the system*

$$\left. \begin{aligned}
 w(z) &= \Phi(z) + T_{0,n,D}F(\zeta, w(\zeta), \{h_{m,k}(\zeta)\})(z) \\
 h_{m,k}(z) &= \frac{\partial^{m+k}\Phi}{\partial z^m \partial \bar{z}^k} + T_{-m,n-k,D}F(\zeta, w(\zeta), \{h_{m,k}(\zeta)\})(z) \\
 n \geq m, k \in \mathbb{N}_0, m+k &\leq n, (0,0) \neq (m,k) \neq (0,n), n \in \mathbb{N}.
 \end{aligned} \right\}
 \tag{4}$$

We note in passing that the integral operators $T_{m,k,D}$ ($m + k = 0 < m^2 + k^2$) are of singular Calderon-Zygmund type, and may be viewed as analogues of Vekua-type integral operators Π_D and $\bar{\Pi}_D$ defined by

$$\begin{aligned} \Pi_D f(z) &= -\frac{1}{\pi} \iint_D \frac{f(\zeta)}{(\zeta - z)^2} d\xi d\eta \\ \bar{\Pi}_D f(z) &= -\frac{1}{\pi} \iint_D \frac{f(\zeta)}{(\bar{\zeta} - \bar{z})^2} d\xi d\eta \end{aligned}$$

(cf. [8, 11, 17, 18, 22]). They are singular and must be understood in the sense of Cauchy's principal value. Moreover, they satisfy the Calderon-Zygmund inequality (cf. [5, 6, 8, 17, 18, 22])

$$\|T_{m,n,D} f\|_{p,D} \leq A_p \|f\|_{p,D} \tag{5}$$

where

$$A_p = \|T_{m,n,D}\|_p, \quad A_p \geq A_2 = 1 \quad (1 < p < \infty).$$

On the other hand, if $m + k > 0$, then $T_{m,k,D}$ are regular or weakly singular integral operators, and they may be viewed as generalizations of the Cauchy-Pompeiu integral operators T_D, \bar{T}_D, T_D^* and the potential operator P_D given by

$$\begin{aligned} T_D f(z) &= -\frac{1}{\pi} \iint_D \frac{f(\zeta)}{\zeta - z} d\xi d\eta, & \bar{T}_D f(z) &= -\frac{1}{\pi} \iint_D \frac{f(\zeta)}{\bar{\zeta} - \bar{z}} d\xi d\eta \\ T_D^* f(z) &= -\frac{1}{\pi} \iint_D \frac{f(\zeta)}{|\zeta - z|} d\xi d\eta, & P_D f(z) &= \frac{2}{\pi} \iint_D f(\zeta) \log |\zeta - z| d\xi d\eta. \end{aligned}$$

Moreover, since $\|K_{m,n}\|_{1,D} \leq C(m,n,D) = \text{const}$, it follows from the convolution theorem of W. H. Young (see [17], for instance) that $T_{m,k,D}$ maps the Banach space $L_p(D)$ ($1 \leq p \leq \infty$) into itself, and the estimate

$$\|T_{m,k,D} f\|_{p,D} \leq C(m,k,D) \|f\|_{p,D} \quad (1 \leq p \leq \infty, m + k > 0) \tag{6}$$

holds.

2. Existence of the general solution

We make the following assumptions on the right-hand side of equation (1):

- (A1) $F(z, w, \{h_{m,k}\})$ is a continuous function of its variables $z \in D, w$ and the partial derivatives of w of order not exceeding n and excluding $\frac{\partial^n w}{\partial \bar{z}^n}$, which are denoted here by $\{h_{m,k}\}$.
- (A2) There exists a tuple $(w^*, \{h_{m,k}^*\})$ ($w^*, h_{m,k}^* \in L_p(D), 2 < p < \infty$) such that $F(z, w^*, \{h_{m,k}^*\}) \in L_p(D)$.
- (A3) $F(z, w, \{h_{m,k}\})$ satisfies a Lipschitz condition of the form

$$\begin{aligned} & \left| F(z, w(z), \{h_{m,k}(z)\}) - F(z, \tilde{w}(z), \{\tilde{h}_{m,k}(z)\}) \right| \\ & \leq L_1 \max \left\{ \max_{m+k < n} |h_{m,k}(z) - \tilde{h}_{m,k}(z)|, |w(z) - \tilde{w}(z)| \right\} \\ & \quad + L_2 \max_{m+k=n} |h_{m,k}(z) - \tilde{h}_{m,k}(z)| \end{aligned}$$

almost everywhere on D . While $0 < L_2 < 1, L_1$ may take any positive value.

Note. It follows from assumptions (A2) and (A3) that $F(z, w, \{h_{m,k}\}) \in L_p(D)$ ($2 < p < \infty$) if w and all the elements of $\{h_{m,k}\}$ belong to $L_p(D)$.

We introduce the following Banach space $\mathcal{L}_p(D)$ ($2 < p < \infty$):

$$\mathcal{L}_p(D) = \{(w, \{h_{m,k}\}) \mid w, h_{m,k} \in L_p(D)\}$$

$$n \geq m, k \in \mathbb{N}_0, m + k \leq n, (0, 0) \neq (m, k) \neq (0, n), n \in \mathbb{N}.$$

$$\|(w, \{h_{m,k}\})\| = \max \left\{ \gamma \|w\|_{p,D}, \gamma \max_{m+k < n} \|h_{m,k}\|_{p,D}, \max_{m+k=n} \|h_{m,k}\|_{p,D} \right\} \quad (\gamma > 0).$$

Next we define a mapping \mathbb{P} in $\mathcal{L}_p(D)$ through the right-hand side of (4). For any tuple $(w, \{h_{m,k}\}) \in \mathcal{L}_p(D)$ we set

$$(W, \{H_{m,k}\}) = \mathbb{P}(w, \{h_{m,k}\})$$

$$W(z) = \Phi(z) + T_{0,n,D} F(\zeta, w(\zeta), \{h_{m,k}(\zeta)\})(z)$$

$$H_{m,k}(z) = \frac{\partial^{m+k}}{\partial z^m \partial \bar{z}^k} \Phi + T_{-m,n-k,D} F(\zeta, w(\zeta), \{h_{m,k}(\zeta)\})(z) \tag{7}$$

$$n \geq m, k \in \mathbb{N}_0, m + k \leq n, (0, 0) \neq (m, k) \neq (0, n), n \in \mathbb{N}$$

$$\Phi \in W_{n,p}(D) \quad (2 < p < \infty) \text{ a polyanalytic function in } D.$$

It follows immediately from the preceding discussion that \mathbb{P} maps $\mathcal{L}_p(D)$ ($2 < p < \infty$) into itself.

We next show that, under certain conditions, \mathbb{P} is contractive in $\mathcal{L}_p(D)$, so that we can apply the Banach fixed point theorem. To this end we consider the images $(W, \{H_{m,k}\}), (\tilde{W}, \{\tilde{H}_{m,k}\})$ of $(w, \{h_{m,k}\}), (\tilde{w}, \{\tilde{h}_{m,k}\}) \in \mathcal{L}_p(D)$, respectively, under the mapping \mathbb{P} . We then have

$$\begin{aligned} \gamma \|W - \tilde{W}\|_p &\leq \gamma \|T_{0,n,D}\|_p \|F(z, w, \{h_{m,k}\}) - F(z, \tilde{w}, \{\tilde{h}_{m,k}\})\|_{p,D} \\ &\leq \gamma \|T_{0,n,D}\|_p \left(L_1 \max \left\{ \max_{0 < m+k < n} \|h_{m,k} - \tilde{h}_{m,k}\|_{p,D}, \|w - \tilde{w}\|_{p,D} \right\} \right. \\ &\quad \left. + L_2 \max_{m+k=n} \|h_{m,k} - \tilde{h}_{m,k}\|_{p,D} \right) \\ &\leq \|T_{0,n,D}\|_p (L_1 + \gamma L_2) \|(w, \{h_{m,k}\}) - (\tilde{w}, \{\tilde{h}_{m,k}\})\|. \end{aligned}$$

Similarly we obtain

$$\begin{aligned} \gamma \|H_{m,k} - \tilde{H}_{m,k}\|_{p,D} &\leq \|T_{-m,n-k,D}\|_p (L_1 + \gamma L_2) \|(w, \{h_{m,k}\}) - (\tilde{w}, \{\tilde{h}_{m,k}\})\| \\ \|H_{\alpha,\beta} - \tilde{H}_{\alpha,\beta}\|_p &\leq \|T_{-\alpha,n-\beta,D}\|_p \left(\frac{1}{\gamma} L_1 + L_2 \right) \|(w, \{h_{m,k}\}) - (\tilde{w}, \{\tilde{h}_{m,k}\})\| \end{aligned}$$

for $0 < m + k < n$ and $\alpha + \beta = n$ with $(\alpha, \beta) \neq (0, n)$. On account of the relations

$$\|T_{-m,n-k,D}\| = \begin{cases} C(m, k, D) & \text{for } 0 < m + k < n \\ \|\Pi_D\|_p & \text{for } m + k = n \end{cases} \quad (1 < p < \infty), \tag{8}$$

where Π_D is the strongly singular Vekua-type integral operator, we arrive at the estimate

$$\begin{aligned} & \| (W, \{H_{m,k}\}) - (\widetilde{W}, \{\widetilde{H}_{m,k}\}) \| \\ & \leq \left(\frac{1}{\gamma} L_1 + L_2 \right) \max \left\{ \gamma \|T_{0,n,D}\|_p, \gamma \max_{m+k < n} \|T_{-m,n-k,D}\|_p, \|\Pi_D\|_p \right\} \\ & \quad \times \| (w, \{h_{m,k}\}) - (\widetilde{w}, \{\widetilde{h}_{m,k}\}) \| \end{aligned}$$

and \mathbb{P} is contractive in $\mathcal{L}_p(D)$ ($2 < p < \infty$) if

$$\left(\frac{1}{\gamma} L_1 + L_2 \right) \max \left\{ \gamma \|T_{0,n,D}\|_p, \gamma \max_{m+k < n} \|T_{-m,n-k,D}\|_p, \|\Pi_D\|_p \right\} < 1. \tag{9}$$

This condition may be satisfied if the constants L_1, L_2 and γ can be chosen properly and the domain D made sufficiently small. It is known (cf. [5, 6, 8, 12, 17, 18], for instance) that

$$\|\Pi_D\|_p \geq 1 \quad (1 < p < \infty) \quad \text{and} \quad \|\Pi_D\|_2 = 1.$$

Thus for a chosen $\mathcal{L}_p(D)$ ($2 < p < \infty$) we need $L_2, 0 < L_2 < 1$, such that $L_2 \|\Pi_D\|_p < 1$. Next we choose the constant $\gamma > 0$ large enough so that, for the given $L_1 > 0$, $(\frac{1}{\gamma} L_1 + L_2) \|\Pi_D\|_p < 1$ also holds. Finally, since $\|T_{0,n,D}\|_p$ and $\|T_{-m,n-k,D}\|_p, 0 < m + k < n$, vary directly with the area of the domain D , we may satisfy estimate (9) eventually be reducing the size of D .

If estimate (9) is realized, then \mathbb{P} has a unique fixed element $(\dot{w}, \{\dot{h}_{m,k}\}) \in \mathcal{L}_p(D)$ ($2 < p < \infty$) and \dot{w} is the general solution of equation (1) corresponding to the given in D polyanalytic function $\Phi \in W_{n,p}(D)$ of order n . Moreover, $\dot{w} \in W_{n,p}(D)$ ($2 < p < \infty$):

$$\dot{w}(z) = \Phi(z) + T_{0,n,D}F(\zeta, \dot{w}(\zeta), \{\dot{h}_{m,k}(\zeta)\})(z)$$

$$\dot{h}_{m,k}(z) = \frac{\partial^{m+k} \Phi}{\partial z^m \partial \bar{z}^k} + T_{-m,n-k,D}F(\zeta, \dot{w}(\zeta), \{\dot{h}_{m,k}(\zeta)\})(z)$$

$$n \geq m, k \in \mathbb{N}_0, m + k \leq n, (0, 0) \neq (m, k) \neq (0, n), n \in \mathbb{N}.$$

Theorem 2. *Under assumptions (A1) - (A3) and (9) the non-homogeneous polyanalytic differential equation (1) admits a uniquely defined solution $w \in W_{n,p}(D)$ ($2 < p < \infty$) given by equation (2) for every prescribed in the domain D polyanalytic function $\Phi \in W_{n,p}(D)$. This solution defines a mapping from $\Phi \rightarrow w = R(\Phi)$.*

3. The generalized Riemann-Hilbert problem for polyanalytic functions

We consider the following boundary value problem for a polyanalytic function Φ of order n :

$$\begin{aligned} \frac{\partial^n \Phi}{\partial \bar{z}^n} &= 0 && \text{on } D = \{z : |z| < 1\} \\ \operatorname{Re} \left[(a_k + ib_k) \frac{\partial^{n-1} \Phi}{\partial x^{n-k} \partial y^{k-1}} \right] (t) &= c_k(t) && \text{on } \partial D \quad (k = 1, \dots, n) \end{aligned} \tag{10}$$

where $a_k, b_k, c_k \in W_{1-\frac{1}{p}, p}(\partial D)$ ($2 < p < \infty$) are prescribed real-valued functions on ∂D . Moreover, $(a_k + ib_k)(t) \neq 0$ for all $t \in \partial D$.

A polyanalytic function Φ of order n may be expressed as

$$\Phi = \Phi(z, \bar{z}) = \sum_{\rho=0}^{n-1} \bar{z}^\rho \varphi_\rho(z) \quad (\varphi_\rho \text{ holomorphic}).$$

Thus

$$\begin{aligned} \frac{\partial^{n-1} \Phi}{\partial x^{n-k} \partial y^{k-1}} &= i^{k-1} \left(\frac{\partial}{\partial z} + \frac{\partial}{\partial \bar{z}} \right)^{n-k} \left(\frac{\partial}{\partial z} - \frac{\partial}{\partial \bar{z}} \right)^{k-1} \sum_{\rho=0}^{n-1} \bar{z}^\rho \varphi_\rho(z) \\ &= i^{k-1} \sum_{\alpha=0}^{n-k} \sum_{\beta=0}^{k-1} (-1)^\beta \binom{n-k}{\alpha} \binom{k-1}{\beta} \\ &\quad \times \sum_{\rho=\alpha+\beta}^{n-1} \frac{\rho!}{(\rho-\alpha-\beta)!} \bar{z}^{\rho-\alpha-\beta} \frac{d^{n-\alpha-\beta-1}}{dz^{n-\alpha-\beta-1}} \varphi_\rho(z). \end{aligned}$$

Since on $\partial D \bar{t} = \frac{1}{t}$ we shall replace \bar{z} by $\frac{1}{z}$ in the expression above and then reduce the given boundary conditions for the polyanalytic function Φ to n equivalent Riemann-Hilbert boundary value problems for some holomorphic functions G_k ($k = 1, \dots, n$) which are defined in terms of the holomorphic functions φ_ρ ($\rho = 0, \dots, n-1$). Thus

$$\begin{aligned} \frac{\partial^{n-1} \Phi}{\partial x^{n-k} \partial y^{k-1}} &= i^{k-1} \sum_{\alpha=0}^{n-k} \sum_{\beta=0}^{k-1} (-1)^\beta \binom{n-k}{\alpha} \binom{k-1}{\beta} \\ &\quad \times \sum_{\rho=\alpha+\beta}^{n-1} \frac{\rho!}{(\rho-\alpha-\beta)!} z^{\alpha+\beta-\rho} \frac{d^{n-\alpha-\beta-1}}{dz^{n-\alpha-\beta-1}} \varphi_\rho(z). \end{aligned}$$

Hence

$$\begin{aligned} \operatorname{Re} \left[(a_k + ib_k) \frac{\partial^{n-1} \Phi}{\partial x^{n-k} \partial y^{k-1}} \right] (t) &= \operatorname{Re} \left[(a_k + b_k)(t) t^{1-n} i^{k-1} \sum_{\alpha=0}^{n-k} \sum_{\beta=0}^{k-1} (-1)^\beta \binom{n-k}{\alpha} \binom{k-1}{\beta} \right. \\ &\quad \times \left. \sum_{\rho=\alpha+\beta}^{n-1} \frac{\rho!}{(\rho-\alpha-\beta)!} t^{n+\alpha+\beta-\rho-1} \frac{d^{n-\alpha-\beta-1}}{dt^{n-\alpha-\beta-1}} \varphi_\rho(t) \right], \end{aligned}$$

i.e.

$$\operatorname{Re} [(a_k + ib_k)(t) i^{k-1} t^{1-n} G_k(t)] = c_k(t) \quad (k = 1, \dots, n) \tag{11}$$

where

$$G_k(z) = \sum_{\alpha=0}^{n-k} \sum_{\beta=0}^{k-1} (-1)^\beta \binom{n-k}{\alpha} \binom{k-1}{\beta} \times \sum_{\rho=\alpha+\beta}^{n-1} \frac{\rho!}{(\rho-\alpha-\beta)!} z^{n+\alpha+\beta-\rho-1} \frac{d^{n-\alpha-\beta-1}}{dz^{n-\alpha-\beta-1}} \varphi_\rho(z). \tag{12}$$

The solution of the Riemann-Hilbert problem (11) is known (see [9, 11, 14, 16]). If $\kappa_k := \operatorname{index}[(a_k - ib_k), \partial D] \geq 0$, then the general solution G_k is given with the aid of the Schwarz integral as

$$z^{1-n} G_k(z) = \frac{X_k(z)}{2\pi i} \left[\int_{\partial D} \frac{i^{1-k} c_k(t)}{(a_k + ib_k)(t) X_k^+(t)} \frac{t+z}{(t-z)t} dt + P_{\kappa_k}(z) \right] \tag{13}$$

where P_{κ_k} is a polynomial of degree not exceeding κ_k and X_k is the canonical solution of the corresponding homogeneous problem

$$X_k(z) = z^{\kappa_k} \exp \Gamma_k(z) \\ \Gamma_k(z) = \frac{1}{4\pi i} \int_{\partial D} \log \left((-1)^{k-2} t^{-2\kappa_k} \frac{(a_k - ib_k)(t)}{(a_k + ib_k)(t)} \right) \frac{t+z}{(t-z)t} dt.$$

If any of the κ_k is negative, then the corresponding Riemann-Hilbert problem has a unique solution, bounded at infinity for instance, if and only if the conditions

$$\int_{\partial D} \frac{c_k(t)}{(a_k + ib_k)(t) X_k^+(t)} t^j dt = 0 \quad (j = 0, \dots, -2\kappa_k - 2) \tag{14}$$

are fulfilled, and in that case the solution is given by (13) as well, with the obvious modification that we set $P_{\kappa_k}(z) \equiv 0$ (cf. [9, 11, 16]).

We investigate the possibility for the satisfaction of the solvability conditions (14). For this purpose we consider the modified Riemann-Hilbert problem (cf. [4, 25])

$$\operatorname{Re} [i^{k-1} t^{1-n} (a_k + ib_k)(t) G_k(t)] = c_k(t) - \sum_{s=\kappa_k+1}^{-\kappa_k-1} \lambda_s t^s \quad \text{on } \partial D \tag{11}'$$

where $\lambda_{-s} = \overline{\lambda_s}$ are constants yet to be determined appropriately. The modified problem is uniquely solvable for $\kappa_k < 0$, and the solution G_k to the original Riemann-Hilbert problem (11) has the representation

$$z^{1-n} G_k(z) = \frac{X_k(z)}{2\pi i} \int_{\partial D} \frac{i^{1-k}}{(a_k + ib_k)(t) X_k^+(t)} \left(c_k(t) - \sum_{s=\kappa_k+1}^{-\kappa_k-1} \lambda_s t^s \right) \frac{t+z}{(t-z)t} dt \tag{13}'$$

(cf. [4, 25]).

In order that a Riemann-Hilbert problem with non-negative index to be uniquely solvable $2\kappa_k + 1$ point conditions need to be imposed on the solution G_k . These conditions can be expressed in terms of the solution Φ of the given polyanalytic equation (10). Suppose r among the n Riemann-Hilbert problems (11) have non-negative indices, whose sum is N . Then, we demand that

$$\begin{aligned} \operatorname{Im} [i^{k-1}(a_k + ib_k)(\tau_j)\tau_j^{1-n}G_k(\tau_j)] &= d_j \quad (j = 1, 2, \dots, N + r) \\ \tau_j &\in \partial D, \tau_m \neq \tau_n \text{ for } m \neq n, d_j \in \mathbb{R}. \end{aligned} \tag{15}$$

It can be shown that $z^{1-n}G_k(z) \in W_{1,p}(0)$ ($2 < p < \infty, k = 1, \dots, n$) and estimates of the form

$$\begin{aligned} \|z^{1-n}G_k\|_{p,D} &\leq C_k(a_k, b_k, p, D) \|c_k\|_{p,\partial D} \\ \|z^{1-n}G_k\|_{1,p,D} &\leq K_k(a_k, b_k, p, D) \|c_k\|_{1-\frac{1}{p},p,\partial D} \end{aligned} \quad (k = 1, \dots, n; 2 < p < \infty) \tag{16}$$

hold (cf. [12, 14, 15]).

Suppose we have determined all n holomorphic functions G_k ($k = 1, \dots, n$) uniquely. We proceed to compute the required polyanalytic function Φ by expressing the holomorphic functions φ_p ($p = 0, \dots, n - 1$) in terms of G_k . We shall make use of the following three facts:

1. Derivatives of Φ with respect to x, y can easily be expressed by the holomorphic functions G_k . It follows from (12) that

$$\begin{aligned} \frac{\partial^{n-j}\Phi}{\partial x^{n-q-\nu-j}\partial y^{q+\nu}} &= i^{q+\nu} \left(\frac{\partial}{\partial z} + \frac{\partial}{\partial \bar{z}}\right)^{n-q-\nu-j} \left(\frac{\partial}{\partial z} - \frac{\partial}{\partial \bar{z}}\right)^{q+\nu} \sum_{\rho=0}^{n-1} \bar{z}^\rho \varphi_\rho(z) \\ &= i^{q+\nu} \sum_{\alpha=0}^{n-q-\nu-j} \sum_{\beta=0}^{q+\nu} (-1)^\beta \binom{n-q-\nu-j}{\alpha} \binom{q+\nu}{\beta} \\ &\quad \times \sum_{\rho=\alpha+\beta}^{n-1} \frac{\rho!}{(\rho-\alpha-\beta)!} \bar{z}^{\rho-\alpha-\beta} \frac{d^{n-\alpha-\beta-1}}{dz^{n-\alpha-\beta-1}} \varphi_\rho(z) \\ &= i^{q+\nu} z^{1-n} G_{q+\nu+j}(z) \end{aligned}$$

on ∂D (i.e. $\bar{z} = \frac{1}{z}$).

2. Derivatives of Φ with respect to z, \bar{z} can be expressed by the derivatives with respect to x, y , and hence in terms of G_k . Indeed, on ∂D we have

$$\begin{aligned} \frac{\partial^{n-j}\Phi}{\partial x^{n-k}\partial \bar{z}^{k-j}} &= 2^{j-n} \left(\frac{\partial}{\partial x} - i\frac{\partial}{\partial y}\right)^{n-k} \left(\frac{\partial}{\partial x} + i\frac{\partial}{\partial y}\right)^{k-j} \Phi \\ &= 2^{j-n} \sum_{q=0}^{n-k} \sum_{\nu=0}^{k-j} (-1)^q i^{q+\nu} \binom{n-k}{q} \binom{k-j}{\nu} \frac{\partial^{n-j}\Phi}{\partial x^{n-q-\nu-j}\partial y^{q+\nu}} \\ &= 2^{j-n} \sum_{q=0}^{n-k} \sum_{\nu=0}^{k-j} (-1)^q i^{q+\nu} \binom{n-k}{q} \binom{k-j}{\nu} i^{q+\nu} z^{1-n} G_{q+\nu+j}(z) \\ &= 2^{j-n} z^{1-n} \sum_{q=0}^{n-k} \binom{n-k}{q} \sum_{\nu=0}^{k-j} (-1)^\nu \binom{k-j}{\nu} G_{q+\nu+j}(z) \end{aligned} \tag{17}$$

for $n \geq k \geq j$.

3. The holomorphic functions φ_ρ can be expressed by the derivatives of the poly-analytic function Φ with respect to z and \bar{z} .

Thus

$$\frac{\partial^{n-1} \Phi}{\partial \bar{z}^{n-1}} = \frac{\partial^{n-1}}{\partial \bar{z}^{n-1}} \sum_{\rho=0}^{n-1} \bar{z}^\rho \varphi_\rho(z) = (n-1)! \varphi_{n-1}(z).$$

On the other hand, it follows from (17), with $k = n$ and $j = 1$, that

$$\frac{\partial^{n-1} \Phi}{\partial \bar{z}^{n-1}} = (2z)^{1-n} \sum_{\nu=0}^{n-1} (-1)^\nu \binom{n-1}{\nu} G_{\nu+1}(z) \quad \text{on } \partial D.$$

Hence we may conclude that

$$\varphi_{n-1}(z) = \frac{1}{(n-1)!} (2z)^{1-n} \sum_{\nu=0}^{n-1} (-1)^\nu \binom{n-1}{\nu} G_{\nu+1}(z) \quad \text{on } \partial D.$$

Next we have, on the one hand,

$$\begin{aligned} \frac{\partial^{n-2} \Phi}{\partial \bar{z}^{n-2}} &= \frac{\partial^{n-2}}{\partial \bar{z}^{n-2}} \left(\bar{z}^{n-2} \varphi_{n-2}(z) + \bar{z}^{n-1} \varphi_{n-1}(z) \right) \\ &= (n-2)! \varphi_{n-2}(z) + (n-1)! \bar{z} \varphi_{n-1}(z). \end{aligned}$$

On the other hand, we deduce from (17), with $k = n$ and $j = 2$, that

$$\frac{\partial^{n-2} \Phi}{\partial \bar{z}^{n-2}} = 2^{2-n} z^{1-n} \sum_{\nu=0}^{n-2} (-1)^\nu \binom{n-2}{\nu} G_{\nu+2}(z) \quad \text{on } \partial D.$$

So we can obtain for φ_{n-2} the representation

$$\varphi_{n-2}(z) = \frac{1}{(n-2)!} \left[2^{2-n} z^{1-n} \sum_{\nu=0}^{n-2} (-1)^\nu \binom{n-2}{\nu} G_{\nu+2}(z) - (n-1)! \bar{z} \varphi_{n-1}(z) \right]$$

on ∂D .

Similarly we compute $\varphi_{n-3}, \dots, \varphi_1, \varphi_0$. Suppose we have computed $\varphi_{n-1}, \varphi_{n-2}, \dots, \varphi_{n-j+1}$. Then we compute φ_{n-j} as

$$\frac{\partial^{n-j} \Phi}{\partial \bar{z}^{n-j}} = \frac{\partial^{n-j}}{\partial \bar{z}^{n-j}} \sum_{\rho=n-j}^{n-1} \bar{z}^\rho \varphi_\rho(z) = (n-j)! \varphi_{n-j}(z) + \sum_{\rho=n-j+1}^{n-1} \varphi_\rho(z) \frac{\partial^{n-j} \bar{z}^\rho}{\partial \bar{z}^{n-j}}.$$

On the other hand, for $k = n$ formula (17) yields

$$\frac{\partial^{n-j} \Phi}{\partial \bar{z}^{n-j}} = 2^{j-n} z^{1-n} \sum_{\nu=0}^{n-j} (-1)^\nu \binom{n-j}{\nu} G_{\nu+j}(z).$$

We thus arrive at the general representation

$$\varphi_{n-j}(z) = \frac{1}{(n-j)!} \left[2^{j-n} z^{1-n} \sum_{\nu=0}^{n-j} (-1)^\nu \binom{n-j}{\nu} G_{\nu+j}(z) - \sum_{\rho=n-j+1}^{n-1} \varphi_\rho(z) \frac{\partial^{n-j} \bar{z}^\rho}{\partial \bar{z}^{n-j}} \right]$$

for φ_{n-j} ($j = 1, \dots, n$). Hence all n holomorphic functions φ_j ($j = 0, \dots, n-1$) are uniquely determinable, and with them the polyanalytic function Φ as well. Furthermore, since $a_k, b_k, c_k \in W_{1-\frac{1}{p}, p}(\partial D)$ ($2 < p < \infty$), we conclude that $z^{1-n} G_k(z) \in W_{1,p}(D)$ (cf. [1, 10, 12, 14, 15, 19, 20]). It thus follows from (12) that

$$t^{1-n} G_1(t) = \sum_{\alpha=0}^{n-1} \binom{n-1}{\alpha} \sum_{j=\alpha}^{n-1} \frac{j!}{(j-\alpha)!} t^{\alpha-j} \frac{d^{n-\alpha-1}}{dt^{n-\alpha-1}} \varphi_j(t) \in W_{1-\frac{1}{p}, p}(\partial D)$$

and, in particular,

$$\frac{d^{n-\alpha-1}}{dt^{n-\alpha-1}} \varphi_j(t) \in W_{1-\frac{1}{p}, p}(\partial D) \quad (j, \alpha = 0, \dots, n-1).$$

Hence

$$\frac{d^{n-1}}{dt^{n-1}} \varphi_j \in W_{1-\frac{1}{p}, p}(\partial D) \quad (j = 0, 1, \dots, n-1).$$

It now follows from the properties of traces of functions that

$$\varphi_j \in W_{n-\frac{1}{p}, p}(\partial D) \quad \text{and} \quad \varphi_j, \Phi \in W_{n,p}(D) \quad (j = 1, \dots, n)$$

and the estimates

$$\left. \begin{aligned} \|\Phi\|_{p,D} &\leq C_1(p, D) \max_k \|c_k\|_{p,\partial D} \\ \|\Phi\|_{j,p,D} &\leq C_2(p, D) \max_k \|c_k\|_{1-\frac{1}{p}, p, \partial D} \end{aligned} \right\} \quad (j, k = 1, \dots, n; 2 < p < \infty) \quad (18)$$

hold (cf. [1, 10, 12, 14, 15, 19, 20]).

4. The generalized Riemann-Hilbert problem for equation (1)

We now take up the following boundary value problem for the function w :

$$\begin{aligned} \frac{\partial^n w}{\partial \bar{z}^n} &= F\left(z, w, \left\{ \frac{\partial^{m+k} w}{\partial z^m \partial \bar{z}^k} \right\}\right) \quad \text{on } D \\ \operatorname{Re} \left[(a_k + ib_k) \frac{\partial^{n-1} w}{\partial x^{n-k} \partial y^{k-1}} \right] (t) &= c_k(t) \quad \text{on } \partial D \quad (k = 1, \dots, n) \quad (19) \\ n \geq m, k \in \mathbb{N}_0, m+k &\leq n, (0,0) \neq (m,k) \neq (0,n), n \in \mathbb{N} \end{aligned}$$

where $a_k, b_k, c_k \in W_{1-\frac{1}{p}, p}(\partial D)$ ($2 < p < \infty$) are prescribed real-valued functions on ∂D with $(a_k + ib_k)(t) \neq 0$ for all $t \in \partial D$.

It was shown earlier that for every polyanalytic function $\Phi \in W_{n,p}(D)$ ($2 < p < \infty$) there exists a unique solution $w \in W_{n,p}(D)$ to the partial differential equation (1). This solution is represented by (2). We shall now exploit the arbitrariness of the polyanalytic function Φ to construct the solution of the boundary value problem (1), (19). For this purpose we shall write Φ as

$$\Phi = \Phi_c + \Phi_{(w,h)}$$

where $\Phi_c, \Phi_{(w,h)}$ are solutions of the boundary value problems

$$\begin{aligned} \operatorname{Re} \left[(a_j + ib_j) \frac{\partial^{n-1} \Phi_c}{\partial x^{n-j} \partial y^{j-1}} \right] (t) &= c_j(t) \quad \text{on } \partial D \\ \operatorname{Re} \left[(a_j + ib_j) \frac{\partial^{n-1}}{\partial x^{n-j} \partial y^{j-1}} \Phi_{(w,h)} \right] (t) & \\ &= -\operatorname{Re} \left[(a_j + ib_j) \frac{\partial^{n-1}}{\partial x^{n-j} \partial y^{j-1}} T_{0,n,D} F(\cdot, w, \{h_{m,k}\}) \right] (t) \\ &:= g_{(w,h),j}(t) \quad \text{on } \partial D \end{aligned} \tag{20}$$

for $j = 1, \dots, n$. Since $F(z, w, \{h_{m,k}\}) \in L_p(D)$ ($2 < p < \infty$), then $T_{0,n,D} F \in W_{n,p}(D)$ (cf. [5, 6]). Moreover,

$$\begin{aligned} &\frac{\partial^{n-1}}{\partial x^{n-k} \partial y^{k-1}} T_{0,n,D} F(z) \\ &= i^{k-1} \sum_{\alpha=0}^{n-k} \binom{n-k}{\alpha} \sum_{\beta=0}^{k-1} (-1)^\beta \binom{k-1}{\beta} \frac{\partial^{n-1}}{\partial z^{n-\alpha-\beta-1} \partial \bar{z}^{\alpha+\beta}} T_{0,n,D} F(z) \\ &= i^{k-1} \sum_{\alpha=0}^{n-k} \binom{n-k}{\alpha} \sum_{\beta=0}^{k-1} (-1)^\beta \binom{k-1}{\beta} T_{\alpha+\beta+1-n, n-\alpha-\beta, D} F(z) \\ &\in W_{1,p}(D), \end{aligned}$$

i.e. $g_{(w,h),j} \in W_{1-\frac{1}{p}, p}(\partial D)$ ($2 < p < \infty; j = 1, \dots, n$) (cf. [1, 10, 11, 12, 19, 20]).

Polyanalytic functions which satisfy boundary conditions of the form (20) have been constructed earlier, and we deduce from there that $\Phi_c, \Phi_{(w,h)} \in W_{n,p}(D)$ ($2 < p < \infty$) and, in particular, the estimates

$$\begin{aligned} \|\Phi_{(w,h)}\|_{p,D} &\leq C(p, D) \|g_{(w,h),j}\|_{p,\partial D} \leq C_1(p, D) \|T_{0,n,D} F\|_{1,p,D} \\ \|\Phi_{(w,h)}\|_{k,p,D} &\leq C_2(p, D) \|T_{0,n,D} F\|_{n+1-k,p,D} \end{aligned} \tag{21}$$

hold for $k, j = 1, \dots, n$ and $2 < p < \infty$.

We now define a mapping \mathbb{Q} in the Banach space $\mathcal{L}_p(D)$ ($2 < p < \infty$). For any tuple $(w, \{h_{m,k}\}) \in \mathcal{L}_p(D)$ we set

$$(W, \{H_{m,k}\}) = \mathbb{Q}(w, \{h_{m,k}\})$$

where

$$\begin{aligned}
 W(z) &= \Phi_c(z) + \Phi_{(w,h)}(z) + T_{0,n,DF}(\zeta, w(\zeta), \{h_{m,k}(\zeta)\})(z) \\
 H_{m,k}(z) &= \frac{\partial^{m+k}}{\partial z^m \partial \bar{z}^k} (\Phi_c(z) + \Phi_{(w,h)}(z)) + T_{-m,n-k,DF}(\zeta, w(\zeta), \{h_{m,k}(\zeta)\})(z) \\
 n &\geq m, k \in \mathbb{N}_0, m+k \leq n, (0,0) \neq (m,k) \neq (0,n), n \in \mathbb{N}.
 \end{aligned}$$

The operator \mathcal{Q} is uniquely defined, and it maps the Banach space $\mathcal{L}_p(D)$ ($2 < p < \infty$) into itself. Moreover, the following result holds.

Theorem 3. *If $(w, \{h_{m,k}\})$ is a fixed point of the operator \mathcal{Q} , then w is the solution of the given differential equation (1) which also satisfies the boundary conditions (19).*

We next derive the conditions to be imposed in order that \mathcal{Q} has a fixed point. Suppose $(W, \{H_{m,k}\}), (\tilde{W}, \{\tilde{H}_{m,k}\})$ are the respective images of $(w, \{h_{m,k}\}), (\tilde{w}, \{\tilde{h}_{m,k}\}) \in \mathcal{L}_p(D)$ ($2 < p < \infty$). If we set

$$\varphi = \Phi_{(w,h)} - \Phi_{(\tilde{w},\tilde{h})} \quad \text{and} \quad f = F(z, w, \{h_{m,k}\}) - F(z, \tilde{w}, \{\tilde{h}_{m,k}\}),$$

then

$$W - \tilde{W} = \varphi + T_{0,n,D}f, \quad H_{m,k} - \tilde{H}_{m,k} = \frac{\partial^{m+k}\varphi}{\partial z^m \partial \bar{z}^k} + T_{-m,n-k,DF}$$

and

$$\begin{aligned}
 &\gamma \|W - \tilde{W}\|_{p,D} \\
 &\leq \gamma (C_1(p, D) \|T_{0,n,D}\|_{1,p} + \|T_{0,n,D}\|_p) \|f\|_{p,D} \\
 &\leq \left(L_1 \max \left\{ \max_{m+k < n} \|h_{m,k} - \tilde{h}_{m,k}\|_{p,D}, \|w - \tilde{w}\|_{p,D} \right\} \right. \\
 &\quad \left. + L_2 \max_{m+k=n} \|h_{m,k} - \tilde{h}_{m,k}\|_{p,D} \right) \gamma (C_1(p, D) \|T_{0,n,D}\|_{1,p} + \|T_{0,n,D}\|_p) \\
 &\leq (C_1(p, D) \|T_{0,n,D}\|_{1,p} + \|T_{0,n,D}\|_p) (L_1 + \gamma L_2) \|(w, \{h_{m,k}\}) - (\tilde{w}, \{\tilde{h}_{m,k}\})\|.
 \end{aligned}$$

Similarily we arrive at

$$\begin{aligned}
 \gamma \|H_{m,k} - \tilde{H}_{m,k}\|_{p,D} &\leq (C_2(p, D) \|T_{0,n,D}\|_{n-m-k,p} + \|T_{-m,n-k,D}\|_p) \\
 &\quad \times (L_1 + \gamma L_2) \|(w, \{h_{m,k}\}) - (\tilde{w}, \{\tilde{h}_{m,k}\})\|
 \end{aligned}$$

and

$$\begin{aligned}
 \|H_{\alpha,\beta} - \tilde{H}_{\alpha,\beta}\|_{p,D} &\leq (C_3(p, D) \|T_{0,n,D}\|_{1,p} + \|T_{-\alpha,n-\beta,D}\|_p) \\
 &\quad \times \left(\frac{1}{\gamma} L_1 + L_2 \right) \|(w, \{h_{m,k}\}) - (\tilde{w}, \{\tilde{h}_{m,k}\})\|
 \end{aligned}$$

for $0 < m+k < n, \alpha+\beta = n$ and $(\alpha, \beta) \neq (0, n)$. Consequently, on account of relations (8), we arrive at the estimate

$$\|(W, \{H_{m,k}\}) - (\tilde{W}, \{\tilde{H}_{m,k}\})\|_p \leq \kappa \|(w, \{h_{m,k}\}) - (\tilde{w}, \{\tilde{h}_{m,k}\})\| \tag{22}$$

where $(\frac{1}{\gamma}L_1 + L_2)^{-1}\kappa$ is the maximum of the three quantities

$$\begin{aligned} & \gamma (C_1(p, D) \|T_{0,n,D}\|_{1,p} + \|T_{0,n,D}\|_p) \\ & \gamma \max_{m+k < n} \left\{ C_2(p, D) \|T_{0,n,D}\|_{n-m-k+1,p} + \|T_{-m,n-k,D}\|_p \right\} \\ & C_3(p, D) \|T_{0,n,D}\|_{1,p} + \|\Pi_D\|_p. \end{aligned}$$

If $\kappa < 1$, then the mapping \mathbb{Q} is contractive in $\mathcal{L}_p(D)$ ($2 < p < \infty$) and it has therefore exactly one fixed element $(w, \{h_{m,k}\}) \in \mathcal{L}_p(D)$, by the Banach fixed point theorem.

The contractiveness of \mathbb{Q} imposes certain restrictions on the constants L_1, L_2, γ and the size of the domain D . Going through an argument similar to the one presented earlier for the case of the existence of a general solution, we can secure the contractiveness of \mathbb{Q} , and hence the existence of a solution $w \in W_{n,p}(D)$ ($2 < p < \infty$) of the boundary value problem posed. It is easy to establish that the solution is unique.

Theorem 4. *Under the assumptions (A1) - (A3), (15) and $\kappa < 1$ the generalized Riemann-Hilbert boundary value problem (1), (19) admits a unique solution $w \in W_{n,p}(D)$ ($2 < p < \infty$).*

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