ATTI ACCADEMIA NAZIONALE LINCEI CLASSE SCIENZE FISICHE MATEMATICHE NATURALI

RENDICONTI LINCEI MATEMATICA E APPLICAZIONI

ALEXANDRE A. SHLAPUNOV

On iterations of Green type integrals for matrix factorizations of the Laplace operator

Atti della Accademia Nazionale dei Lincei. Classe di Scienze Fisiche, Matematiche e Naturali. Rendiconti Lincei. Matematica e Applicazioni, Serie 9, Vol. 5 (1994), n.2, p. 103–116.

Accademia Nazionale dei Lincei

<http://www.bdim.eu/item?id=RLIN_1994_9_5_2_103_0>

L'utilizzo e la stampa di questo documento digitale è consentito liberamente per motivi di ricerca e studio. Non è consentito l'utilizzo dello stesso per motivi commerciali. Tutte le copie di questo documento devono riportare questo avvertimento.

Articolo digitalizzato nel quadro del programma bdim (Biblioteca Digitale Italiana di Matematica) SIMAI & UMI http://www.bdim.eu/

Atti della Accademia Nazionale dei Lincei. Classe di Scienze Fisiche, Matematiche e Naturali. Rendiconti Lincei. Matematica e Applicazioni, Accademia Nazionale dei Lincei, 1994. Rend. Mat. Acc. Lincei s. 9, v. 5:103-116 (1994)

Matematica. — On iterations of Green type integrals for matrix factorizations of the Laplace operator. Nota di Alexandre A. Shlapunov, presentata (*) dal Socio E. Vesentini.

ABSTRACT. — Convergence of special Green integrals for matrix factorization of the Laplace operator in \mathbf{R}^n is proved. Explicit formulae for solutions of $\overline{\partial}$ -equation in strictly pseudo-convex domains in C^n are obtained.

KEY WORDS: Green integral; Differential operator with injective symbol; Dolbeault complex.

RIASSUNTO. — Iterazioni di integrali di Green per fattorizzazioni matriciali dell'operatore di Laplace. Si dimostra la convergenza di integrali di Green per fattorizzazione dell'operatore di Laplace. Si stabiliscono formule esplicite per soluzioni di equazioni di Cauchy-Riemann in domini strettamente pseudoconvessi di C^n .

In 1978 two papers of A.V. Romanov devoted to the iterations of the Martinelli-Bochner integral were published (see [14, 15]). In particular, in [15] the following result was obtained.

THEOREM 0.1 (A.V. Romanov [15]). Let D be a bounded domain in C^n with a connected boundary ∂D of class C^1 , and let M be the Martinelli-Bochner integral (on ∂D) defined on the Sobolev space $W^{1,2}(D)$. Then, in the strong operator topology in $W^{1,2}(D)$, $\lim_{v \to \infty} M^v = \Pi$ where Π is a projection from $W^{1,2}(D)$ onto the closed subspace of holomorphic $W^{1,2}(D)$ -functions.

Using this theorem Romanov (see [15]) obtained a multi-dimensional analogue of the Cauchy-Green formula in the plane (see, for example [8, 9]), and, as consequence, an explicit formula for a solution $f \in W^{1, 2}(D)$ of the equation $\overline{\partial}f = u$ where D is a pseudo-convex domain with a smooth (infinitely differentiable) boundary, and u is a $\overline{\partial}$ -closed (0, 1)-form with coefficients in $W^{1, 2}(D)$.

A. M. Kytmanov [11] used Theorem 0.1 to study the $\bar{\partial}$ -Neumann problem for functions, and to prove a criterion for the holomorphic extension from ∂D to the domain D.

The Green integrals (see, for example, [18]) associated to systems of linear differential equations with injective symbols are natural analogues of the Martinelli-Bochner integral.

Within this more general context in the present paper the possibilities to prove a similar result to the theorem of Romanov is discussed. In particular, an answer to this question is provided for matrix factorizations of the Laplace operator in \mathbf{R}^n and the Green integrals (associated to these systems), which are

^(*) Nella seduta dell'11 dicembre 1993.

constructed (like the Martinelli-Bochner integral) by means of the standard fundamental solution of the Laplace operator.

1. Let $X \in \mathbb{R}^n$ be an open set, $E = X \times \mathbb{C}^k$ and $F = X \times \mathbb{C}^l$ be (trivial) vector bundles over X, and $do_p(E \to F)$ be the vector space of all differential operators of type $(E \to F)$ and order $p \ge 1$. Sections of E and F of a class \mathfrak{C} on an open set $\sigma \in X$ can be interpreted as columns of functions from $\mathfrak{C}(\sigma)$, that is, $\mathfrak{C}(E|_{\sigma}) \cong [\mathfrak{C}(\sigma)]^k$, and similarly for F. Then for $P \in do_p(E \to F)$: $P(x, D) = \sum_{|\alpha| \le p} P_{\alpha}(x) D^{\alpha}$ where $P_{\alpha}(x)$ are $(l \times k)$ matrices of smooth functions on X.

Let E^* be the conjugate bundle of E, and let $(\cdot, \cdot)_x$ be a hermitian metric on E. Then $*_E: E \to E^*$ is defined by $\langle *_E g, f \rangle_x = (f, g)_x$ (where f, g are sections of E and $\langle \cdot, \cdot \rangle_x$ is the natural pairing of E and E^*). Let Λ^q be the bundle of all complex valued exterior forms of degree q (q = 1, 2, ...) over X, and let dx be the volume form on X. As usual, $P' \in do_p(F^* \to E^*)$ is the transposed operator, and $P^* = (*_E^{-1}P'*_F) \in$

 $\in do_p(F \to E)$ is the (formal) adjoint operator for $P \in do_p(E \to F)$.

DEFINITION 1.1. A bidifferential operator $G_P(\cdot, \cdot) \in do_{p-1}((F^*, E) \to \Lambda^{n-1})$ is said to be a Green operator for $P \in do_p(E \to F)$ if for any open subset $U \subset X$, and any $g \in \mathfrak{E}(F^*|_U), f \in \mathfrak{E}(E|_U)$ the following formula holds: $dG_P(g, f) = \langle g, Pf \rangle_x dx - \langle P'g, f \rangle_x dx \ (x \in U)$ where \mathfrak{E} stands for the vector space of smooth sections.

A Green operator G_P can be written in the form (see [18, p. 82]):

$$G_P(g,f) = \sum_{|\beta+\gamma+1_j| \leq p} (-1)^{\beta} D^{\beta}(gP_{\beta+\gamma+1_j}) D^{\gamma}f * dx_j .$$

For purposes of this paper it is convenient to write Green operators in another form.

Let *D* be a bounded domain in *X* with a boundary of class C^{p-1} of p > 1 (if p = 1, $\partial D \in C^1$), and let *U* be a neighbourhood of ∂D in *X*, and $F_j = U \times C^k$ ($0 \le j \le r < \infty$) be (trivial) vector bundles over *U*. Fix a Dirichlet system $\{B_j\}_{j=0}^{p-1}$ of order (p-1) on ∂D such that $b_j = j$ (for example, the system of the normal derivatives $\{\partial^j / \partial n^j\}_{j=0}^{p-1}$ with respect to ∂D). The following lemma was established in [19, p. 280, Lemma 28.3].

LEMMA 1.2. Let the hypersurface ∂D be non characteristic for $P \in do_p (E \to F)$. Then, if the neighbourhood U of ∂D , is sufficiently small, there exists a Green operator G_P such that

$$G_P(g,f) = \sum_{j=0}^{p-1} \langle C_j g, B_j f \rangle_x \, ds + \frac{d\rho}{|d\rho|} \Lambda G_v(g,f)$$

where $\{C_j\}_{j=0}^{p-1}$ is a Dirichlet system of order (p-1) on ∂D , $C_j \in do_{p-j-1}(F^*|_U \to F_j^*)$ $(0 \le j \le p-1)$, $G_v \in do_{p-1}((F^*, E)|_U \to \Lambda^{n-2})$, $g \in \mathcal{E}(F^*|_U)$, $f \in \mathcal{E}(E|_U)$.

If $W^{m,2}(E|_D)$ stands for the Sobolev space, denote by $S_P^{m,2}(D)$ the Hilbert space of all $W^{m,2}(E|_D)$ -functions satisfying Pf = 0 in D.

Denote by Δ the differential operator $P^*P \in do_{2p}(E \to E)$, and assume that Δ is an elliptic operator which has a bilateral fundamental solution Φ on X. Then the symbol $\sigma(P)$ is necessarily injective, and P has the (left) fundamental solution $\Im(x, y) = P^{*'}(y, D) \Phi(x, y)$ on X. Set for $f \in W^{m, 2}(E|_D)(m \ge p)$, $g \in W^{\tau, 2}(F|_D)(\tau \ge 0)$

(1.1)
$$\begin{cases} (Mf)(x) = -\int_{\partial D} G_P(P^{*'}(y, D) \Phi(x, y), f(y)) \\ (Tg)(x) = \int_{D} \langle P^{*'}(y, D) \Phi(x, y), g(y) \rangle_y dy . \end{cases}$$

THEOREM 1.3. If $m \ge p$, for any $f \in W^{m,2}(E|_D)$ the following formula holds:

(1.2)
$$(Mf)(x) + (TPf)(x) = \begin{cases} f(x) & x \in D, \\ 0 & x \in X \setminus \overline{D}. \end{cases}$$

PROOF. If $f \in C^p(E|_{\overline{D}})$ (that is, f is p times continuously differentiable in a neighbourhood of \overline{D}) then (1.2) follows from the Stokes' formula and the definition of Green operators. Since the boundary of D is sufficiently smooth, there exists a sequence of functions $\{f_N\}_{N=1}^{\infty} \subset C^p(E|_{\overline{D}})$ approximating f in $W^{m,2}(E|_D)$. Then for any number $N \in N$

(1.3)
$$\int_{D} \langle \mathcal{J}(x, y), Pf_N(y) \rangle_y dy - \int_{\partial D} G_P(\mathcal{J}(x, y), f_N(y)) = \begin{cases} f_N(x) & x \in D, \\ 0 & x \in X \setminus \overline{D} \end{cases}$$

On the other hand, since the derivatives $D^{\alpha}f(|\alpha| \leq p-1)$ have natural boundary values $D^{\alpha}f|_{\partial D} \in W^{m-|\alpha|-1/2, 2}(E_{|\partial D})$ (see [4, p.120]), it is easy to see from [18, Proposition 9.4] that the boundary integral in (1.2) does not depend on the choice of the Green operator G_P . Therefore choosing as G_P the Green operator provided by Lemma 1.2, and using the boundedness theorem for potential (co-boundary) operators on a manifold with boundary [13, pp. 161-165] one can conclude that the boundary integral in (1.2) defines a bounded linear operator from $W^{m, 2}(E|_D)$ to $W^{m, 2}(E|_D)$. Thus, to obtain (1.2) it suffices to make the limit passage for $N \to \infty$ in (1.3). \Box

REMARK 1.4. The boundary integral in the left hand side of (1.2) does not depend on the choice of the Green operator G_P .

PROPOSITION 1.5. The integrals M and TP define linear bounded operators from $W^{m,2}(E|_D)$ to $W^{m,2}(E|_D)$ ($m \ge p$).

PROOF. Since M: $W^{m,2}(E|_D) \to W^{m,2}(E|_D)$ is bounded (this was shown while proving Theorem 1.3) then (1.2) implies that $TP: W^{m,2}(E|_D) \to W^{m,2}(E|_D)$ is bounded. \Box

This proposition implies that it is possible to consider iterations of the integrals M and TP in the Sobolev spaces $W^{m,2}(E|_D)$ $(m \ge p)$.

2. Let \widetilde{M} and \widetilde{TP} be the restrictions to the Hilbert space $S_{\Delta}^{m,2}(D)$ of the operators M and TP. Formula (1.2) and Proposition 1.5 imply that $\widetilde{M}: S_{\Delta}^{m,2}(D) \to S_{\Delta}^{m,2}(D)$, and $\widetilde{TP}: S_{\Delta}^{m,2}(D) \to S_{\Delta}^{m,2}(D)$, are linear bounded operators. Therefore the iterations of \widetilde{M} and \widetilde{TP} in $S_{\Delta}^{m,2}(D)$ are well defined.

To prove theorem on iterations it is sufficient to construct in the Hilbert space $S_{\Delta}^{m,2}(D)$ a scalar product $H_{m}^{p}(\cdot,\cdot)$ with the following properties:

(I) For any $f \in S^{m,2}_{\Delta}(D)$: $H^P_m(\widetilde{M}f, f) \ge 0$, $H^P_m(\widetilde{TP}f, f) \ge 0$.

(II) The topologies induced in $S^{m,2}_{\Delta}(D)$ by $H^{p}_{m}(\cdot,\cdot)$ and by the standard scalar product of $W^{m,2}(E|_{D})$ are equivalent.

In section 3 we shall construct a scalar product, for which (I), (II) hold, for matrix factorizations of the Laplace operator.

Since the kernels ker \widetilde{M} and ker \widetilde{TP} of the operators \widetilde{M} and \widetilde{TP} are closed subspaces of $W^{m,2}(E|_D)$, they are Hilbert spaces (with the hermitian structure induced from $W^{m,2}(E|_D)$). Let $\Pi(S)$ be the orthogonal (with respect to $H^p_m(\cdot, \cdot)$) projection from $S^{m,2}_{\Delta}(D)$ to S, where S is a closed subspace of $S^{m,2}_{\Delta}(D)$.

THEOREM 2.1. If in the space $S^{m, 2}_{\Delta}(D)$ there exists a scalar product $H^{p}_{m}(\cdot, \cdot)$ for which (I) and (II) hold then

$$\lim_{\tau \to \infty} \widetilde{M}^{\nu} = \Pi(\ker \widetilde{TP}), \qquad \lim_{\tau \to \infty} (\widetilde{TP})^{\nu} = \Pi(\ker \widetilde{M})$$

for the strong operator topology in $W^{m,2}(E|_D)$.

PROOF. Since $S_{\Delta}^{m,2}(D)$ is a complex (!) Hilbert space, (I) and (1.2) imply that the operators \widetilde{M} and \widetilde{TP} are self-adjoint in $S_{\Delta}^{m,2}(D)$ with respect to the scalar product $H_m^P(\cdot, \cdot)$, and that $0 \leq \widetilde{M} \leq Id$, $0 \leq \widetilde{TP} \leq Id$ (where Id stands for the identity operator on $W^{m,2}(E|_D)$.

On the other hand, (II) garantees that the space $S^{m,2}_{\Delta}(D)$ with the scalar product $H^{P}_{m}(\cdot,\cdot)$ is a Hilbert space too. At this point the spectral theorem for bounded self-adjoint operators yields

(2.1)
$$\widetilde{M}^{\nu} = \int_{0}^{1} \lambda^{\nu} dE_{\lambda}, \quad (\widetilde{TP})^{\nu} = \int_{0}^{1} (1-\lambda)^{\nu} dE_{\lambda}$$

where $\{E_{\lambda}\}_{0 \leq \lambda \leq 1}$ is a resolution of the identity in the Hilbert space $S_{\Delta}^{m,2}(D)$ corresponding to the operator \widetilde{M} and the scalar product $H_{m}^{p}(\cdot,\cdot)$.

Passing to the limit in (2.1) one obtains

$$\lim_{\nu \to \infty} \widetilde{M}^{\nu} = \widetilde{E}_1, \qquad \lim_{\nu \to \infty} (\widetilde{TP})^{\nu} = \widetilde{E}_0$$

where \tilde{E}_0 , \tilde{E}_1 are the orthogonal projections from $S_{\Delta}^{m,2}(D)$ onto the subspaces V(0), V(1) corresponding to the eigenvalues 0 and 1 for the operator \tilde{M} . Finally, (1.2) implies that $V(0) = \ker \tilde{M}$, $V(1) = \ker \tilde{TP}$, which was to be proved. \Box

LEMMA 2.2. For any $f \in W^{m,2}(E|_D)$ there exists a (unique) function $\psi(f) \in S^{m,2}_{\Delta}(D)$ such that $\partial^j \psi(f) / \partial n^j = \partial^j f / \partial n^j$ on ∂D ($0 \le j \le p - 1$) where $\{\partial^j / \partial n^j\}_{j=0}^{p-1}$ is the system of the normal derivatives with respect to ∂D .

PROOF. In fact we need to prove that the Dirichlet problem for the operator Δ , the domain D, and the Dirichlet data $\{\partial^{j}f/\partial n^{j}|_{\partial D}\}_{i=0}^{p-1}$ is solvable in $W^{m,2}(E|_{D})$.

Let $\psi \in S_{\Delta}^{m,2}(D)$ be such that $\partial^{j}\psi/\partial n^{j} = 0$ on ∂D $(0 \le j \le p-1)$. Then using Stokes' formula and Definition 1.1 one can see that

$$0 = \int_{D} (\psi, \Delta \psi)_{x} dx = \int_{D} (P\psi, P\psi)_{x} dx - \int_{\partial D} G_{P} (*_{F}P\psi, \psi) =$$
$$= \int_{D} (P\psi, P\psi)_{x} dx - \int_{\partial D} \sum_{j=0}^{p-1} \left\langle C_{j} *_{F}P\psi, \frac{\partial^{j}\psi}{\partial n^{j}} \right\rangle_{x} ds = \int_{D} (P\psi, P\psi)_{x} dx - \int_{\partial D} \sum_{j=0}^{p-1} \left\langle C_{j} *_{F}P\psi, \frac{\partial^{j}\psi}{\partial n^{j}} \right\rangle_{x} ds = \int_{D} (P\psi, P\psi)_{x} dx - \int_{\partial D} \sum_{j=0}^{p-1} \left\langle C_{j} *_{F}P\psi, \frac{\partial^{j}\psi}{\partial n^{j}} \right\rangle_{x} ds = \int_{D} (P\psi, P\psi)_{x} dx - \int_{\partial D} \sum_{j=0}^{p-1} \left\langle C_{j} *_{F}P\psi, \frac{\partial^{j}\psi}{\partial n^{j}} \right\rangle_{x} ds = \int_{D} (P\psi, P\psi)_{x} dx - \int_{\partial D} \sum_{j=0}^{p-1} \left\langle C_{j} *_{F}P\psi, \frac{\partial^{j}\psi}{\partial n^{j}} \right\rangle_{x} ds = \int_{D} (P\psi, P\psi)_{x} dx - \int_{\partial D} \sum_{j=0}^{p-1} \left\langle C_{j} *_{F}P\psi, \frac{\partial^{j}\psi}{\partial n^{j}} \right\rangle_{x} ds = \int_{D} (P\psi, P\psi)_{x} dx - \int_{\partial D} \sum_{j=0}^{p-1} \left\langle C_{j} *_{F}P\psi, \frac{\partial^{j}\psi}{\partial n^{j}} \right\rangle_{x} ds = \int_{D} (P\psi, P\psi)_{x} dx - \int_{\partial D} \sum_{j=0}^{p-1} \left\langle C_{j} *_{F}P\psi, \frac{\partial^{j}\psi}{\partial n^{j}} \right\rangle_{x} ds = \int_{D} (P\psi, P\psi)_{x} dx - \int_{\partial D} \sum_{j=0}^{p-1} \left\langle C_{j} *_{F}P\psi, \frac{\partial^{j}\psi}{\partial n^{j}} \right\rangle_{x} ds = \int_{D} (P\psi, P\psi)_{x} dx - \int_{D} \sum_{j=0}^{p-1} \left\langle C_{j} *_{F}P\psi, \frac{\partial^{j}\psi}{\partial n^{j}} \right\rangle_{x} dx = \int_{D} (P\psi, P\psi)_{x} dx - \int_{D} \sum_{j=0}^{p-1} \left\langle C_{j} *_{F}P\psi, \frac{\partial^{j}\psi}{\partial n^{j}} \right\rangle_{x} dx = \int_{D} (P\psi, P\psi)_{x} dx - \int_{D} \sum_{j=0}^{p-1} \left\langle C_{j} *_{F}P\psi, \frac{\partial^{j}\psi}{\partial n^{j}} \right\rangle_{x} dx = \int_{D} \left\langle C_{j} *_{F}P\psi, \frac{\partial^{j}\psi}{\partial n^{j}} \right\rangle_{x} dx + \int_{D} \sum_{j=0}^{p-1} \left\langle C_{j} *_{F}P\psi, \frac{\partial^{j}\psi}{\partial n^{j}} \right\rangle_{x} dx = \int_{D} \left\langle C_{j} *_{F}P\psi, \frac{\partial^{j}\psi}{\partial n^{j}} \right\rangle_{x} dx + \int_{D} \sum_{j=0}^{p-1} \left\langle C_{j} *_{F}P\psi, \frac{\partial^{j}\psi}{\partial n^{j}} \right\rangle_{x} dx = \int_{D} \left\langle C_{j} *_{F}P\psi, \frac{\partial^{j}\psi}{\partial n^{j}} \right\rangle_{x} dx + \int_{D} \sum_{j=0}^{p-1} \left\langle C_{j} *_{F}P\psi, \frac{\partial^{j}\psi}{\partial n^{j}} \right\rangle_{x} dx + \int_{D} \sum_{j=0}^{p-1} \left\langle C_{j} *_{F}P\psi, \frac{\partial^{j}\psi}{\partial n^{j}} \right\rangle_{x} dx + \int_{D} \sum_{j=0}^{p-1} \left\langle C_{j} *_{F}P\psi, \frac{\partial^{j}\psi}{\partial n^{j}} \right\rangle_{x} dx + \int_{D} \sum_{j=0}^{p-1} \left\langle C_{j} *_{F}P\psi, \frac{\partial^{j}\psi}{\partial n^{j}} \right\rangle_{x} dx + \int_{D} \sum_{j=0}^{p-1} \left\langle C_{j} *_{F}P\psi, \frac{\partial^{j}\psi}{\partial n^{j}} \right\rangle_{x} dx + \int_{D} \sum_{j=0}^{p-1} \left\langle C_{j} *_{F}P\psi, \frac{\partial^{j}\psi}{\partial n^{j}} \right\rangle_{x} dx + \int_{D} \sum_{j=0}^{p-1} \left\langle C_{j} *_{F}P\psi, \frac{\partial^{j}\psi}{\partial n^{j}} \right\rangle_{x} dx + \int_{D} \sum_{j=0}^{p-1} \left\langle C_{j} *_{F}P\psi, \frac{$$

Hence $\psi(f) \in S_P^{m,2}(D)$. Since the operator M does not depend on the choice of the Green operator G_P , without loss of generality we can set $B_j = \frac{\partial^j}{\partial n^j}$. Then Theorem 1.3 implies that $\psi(f) = M\psi(f) = 0$ in the domain D. That is, if there exists a solution of the above Dirichlet problem, the solution is unique.

On the other hand, since $\Delta^* = (P^*P)^* = \Delta$, and for $f \in W^{m, 2}(E|_D)$ $(m \ge p)$ the restrictions to ∂D of the derivatives $\partial^j f / \partial n^j (0 \le j \le p - 1)$ belong the spaces $W^{m-j-1/2,2}(E|_{\partial D})$ respectively (see [4, p. 120]), the results of Lions and Magenes [12] (see also [16, pp. 136-137]) imply that the Dirichlet problem is solvable. \Box

Let $N^{m,2}(D)$ be the closed subspace of $W^{m,2}(E|_D)$ consisting of functions $f \in W^{m,2}(E|_D)$ such that $D^{\alpha}f|_{\partial D} = 0$ for all $|\alpha| \leq p-1$. It is clear that the difference $(f - \psi(f))$ belongs to $N^{m,2}(D)$. Then Lemma 2.2 implies the direct sum decomposition $W^{m,2}(E|_D) = S^{m,2}_{\Delta}(D) \oplus N^{m,2}(D)$. Denote by $\widetilde{\Pi}(S^{m,2}_{\Delta}(D))$ and $\widetilde{\Pi}(N^{m,2}(D))$ the (bounded) projectors corresponding to this decomposition $(i.e. \ \psi(f) = \widetilde{\Pi}(S^{m,2}_{\Delta}(D))f$ and $(f - \psi(f)) = \widetilde{\Pi}(N^{m,2}(D))f$.

COROLLARY 2.3. Under the hypotheses of Theorem 2.1,

(2.2)
$$\begin{cases} \lim_{\nu \to \infty} M^{\nu} = \Pi(\ker \widetilde{TP}) \widetilde{\Pi}(S_{\Delta}^{m,2}(D)), \\ \lim_{\nu \to \infty} (TP)^{\nu} = \Pi(\ker \widetilde{M}) \widetilde{\Pi}(S_{\Delta}^{m,2}(D)) + \widetilde{\Pi}(N^{m,2}(D)) \end{cases}$$

for the strong operator topology in $W^{m,2}(E|_D)$.

PROOF. By Lemma 2.2, for any $f \in W^{m,2}(E|_D)$ there exists a function $\psi(f) \in S_{\Delta}^{m,2}(D)$ such that $Mf = M\psi(f)$. It is clear that, if $\tilde{\psi} \in S_{\Delta}^{m,2}(D)$ such that $Mf = M\tilde{\psi}$ then $M\psi(f) = M\tilde{\psi}$, and $\lim_{v \to \infty} \tilde{M}^v \tilde{\psi} = \lim_{v \to \infty} \tilde{M}^v \psi(f)$. Therefore there exists the limit of the iterations $(\lim_{v \to \infty} M^v f)$, and in the $W^{m,2}(E|_D)$ -norm $\lim_{v \to \infty} M^v f = \lim_{v \to \infty} \tilde{M}^v \psi(f) = \Pi(\ker \tilde{TP})\psi(f)$ for any f.

It is clear that $N^{m,2}(D) \subset \ker M$, therefore, for any $f \in W^{m,2}(E|_D)$ (2.3) $(TP)^{\nu}f = (TP)^{\nu}(f - \psi(f)) + (TP)^{\nu}\psi(f) =$

$$= (I-M)^{\scriptscriptstyle \vee} \big(f-\psi(f)\big) + (\widetilde{TP})^{\scriptscriptstyle \vee} \psi(f) = \big(f-\psi(f)\big) + (\widetilde{TP})^{\scriptscriptstyle \vee} \psi(f) \,.$$

Passing to the limit in (2.3) we conclude that (2.2) holds.

COROLLARY 2.4. Under the hypotheses of Theorem 2.1, for any $f \in W^{m,2}(E|_D)$ $(m \ge p)$ the following formula holds:

(2.4)
$$f = \lim_{\nu \to \infty} M^{\nu} f + \sum_{\mu = 0}^{\infty} M^{\mu} (TPf)$$

where the series converges in the $W^{m,2}(E|_D)$ -norm.

PROOF. Formula (1.2) implies that for any $v \in N$

(2.5)
$$f = M^{\nu}f + \sum_{\mu=0}^{\nu-1} M^{\mu}(TPf).$$

Passing to the limit in (2.5), and using Corollary 2.3 one sees that (2.4) holds. \Box

Let the set A consist of all distributions $u \in D'(F|_D)$ such that $(Tu) \in W^{m,2}(E|_D)$ and the series $\sum_{\mu=0}^{\infty} M^{\mu}Tu$ converges in $W^{m,2}(E|_D)$ -norm. In the following proposition R stands for the operator $\left(\sum_{\mu=0}^{\infty} M^{\mu}T\right): A \to W^{m,2}(E|_D)$, and R(A) indicates the range of A by the mapping R.

PROPOSITION 2.5. Under hypotheses of Theorem 2.1, $R(A) = N^{m,2}(D) \oplus (\ker \widetilde{TP})^{\perp}$ where $(\ker \widetilde{TP})^{\perp}$ is the orthogonal (with respect to $H_m^P(\cdot, \cdot)!$) complement of ker \widetilde{TP} in $S_{\Delta}^{m,2}(D)$.

PROOF. If $u \in A$ then $Ru \in W^{m,2}(E|_D)$, and, since M is continuous (see Proposition 1.5), $MRu = M \lim_{v \to \infty} \sum_{\mu=0}^{v} M^{\mu}Tu = Ru - Tu$. Therefore $M^{v}Ru = Ru - \sum_{\mu=0}^{v-1} M^{\mu}Tu$. Passing to the limit in the last equality and using Corollary 2.3 one sees that $\Pi(\ker \widetilde{TP}) \widetilde{\Pi}(S_{\Delta}^{m,2}(D)) Ru = \lim_{v \to \infty} M^{v}Ru = Ru - Ru = 0$. Hence $R(A) \subset N^{m,2}(D) \oplus \oplus (\ker \widetilde{TP})^{\perp}$.

Conversely, if $f \in N^{m, 2}(D) \oplus (\ker \widetilde{TP})^{\perp}$ then (2.4) implies that f = RPf. However, by Proposition 1.5, $Pf \in A$. Therefore $N^{m, 2}(D) \oplus (\ker \widetilde{TP})^{\perp} \subset R(A)$. \Box

PROPOSITION 2.6. Under the hypotheses of Theorem 2.1, ker R = 0 if and only if PR = Id, if and only if ker $T|_A = 0$.

3. Let $X = \mathbf{R}^n (n \ge 3)$, $E = \mathbf{R}^n \times \mathbf{C}^i$, $F = \mathbf{R}^n \times \mathbf{C}^l (l \ge i)$ and $(\cdot, \cdot)_x$ is the usual hermitian metric on E.

DEFINITION 3.1. A differential operator $P \in do_1(E \to F)$ is said to be a matrix

factorization of the Laplace operator in \mathbb{R}^n if $\Delta = P^*P = -\Delta_n I_i$ where I_i is the identity $(i \times i)$ -matrix, and Δ_n stands for the Laplace operator in \mathbb{R}^n .

Let P be a matrix factorization of the Laplace operator in \mathbb{R}^n , $\varphi_n(x-y)$ be the standard fundamental solution of the Laplace operator in \mathbb{R}^n , $D \subseteq \mathbb{R}^n$, and $\partial D \in \mathbb{C}^\infty$.

Denote by $S_{\Delta}^{m,2}(\mathbf{R}^n \setminus \overline{D})$ the closed subspace of $W^{m,2}(E|_{\mathbf{R}^n \setminus D})$ consisting of all (vector-valued) functions f which are harmonic in $\mathbf{R}^n \setminus \overline{D}$ and for which $\lim_{|x| \to \infty} f(x) = 0$. Then the restriction operators from $S_{\Delta}^{m,2}(D)$ and $S_{\Delta}^{m,2}(\mathbf{R}^n \setminus \overline{D})$ onto $W^{m-1/2,2}(E|_{\partial D})$ ($m \ge 1$) are linear topological isomorphisms (see [4, p. 126]). In particular, since the Dirichlet problem (see proof of Lemma 2.2) is solvable, for any $f \in W^{m,2}(E|_D)$ there exists a (unique) function $S(f) \in S_{\Delta}^{m,2}(\mathbf{R}^n \setminus \overline{D})$ such that $S(f)|_{\partial D} = f|_{\partial D}$. Consider now, for $f, g \in W^{m,2}(E|_D)$ ($m \ge 1$), the hermitian form

(3.1)
$$H_1^P(f,g) = \int_D (Pf, Pg)_x \, dx + \int_{\mathbf{R}^n \setminus D} (PS(f), PS(g))_x \, dx \, .$$

PROPOSITION 3.2. The hermitian form (3.1) defines a scalar product in $W^{m,2}(E|_D)$.

PROOF. Since $P^*P = -\Delta_n I_i$, the coefficients of P are bounded, and, therefore, $PS(f) \in W^{m-1,2}(E|_{\mathbf{R}^n \setminus D})$. Then, since $(\cdot, \cdot)_x$ is a hermitian metric, to prove the statement it is sufficient to prove that $H_1^P(f, f) = 0$ implies $f \equiv 0$ in D.

If $H_1^p(f, f) = 0$ then $f \in S_P^{m, 2}(D)$ and $S(f) \in S_P^{m, 2}(\mathbb{R}^n \setminus \overline{D})$, and, by definition $f|_{\partial D} = S(f)|_{\partial D}$. Then Theorem 3.2 of [19] implies that there exists a section $\mathcal{F} \in S_P(\mathbb{R}^n)$ such that $\mathcal{F}|_D = f$, $\mathcal{F}|_{\mathbb{R}^n \setminus \overline{D}} = S(f)$. It is clear that \mathcal{F} is a harmonic in \mathbb{R}^n (vector-valued) function for which $\lim_{|x| \to \infty} \mathcal{F}(x) = 0$. Therefore $\mathcal{F} \equiv 0$ in \mathbb{R}^n , and $f \equiv 0$ in D.

In the following two lemmata the operator $P \in do_p (E \to F)$ satisfies the assumption of the first section (see (1.2))

LEMMA 3.3. For any $f \in S^{m, 2}_{\Delta}(D)$ $(m \ge p)$, $(\widetilde{TP}f)(x) = \sum_{j=0}^{p-1} \int_{\partial D} \langle (*_{F_j}B_j *_E^{-1}) \Phi(x, y), (*_{F_j}^{-1}C_j *_F) Pf \rangle_y ds(x \in X \setminus \partial D).$

PROOF. Since the symbol $\sigma(P)$ is injective and $C_j \in do_{p-1-j}(F^* | U \to F_j^*)$ $(0 \le \le j \le p-1)$, the boundary system $\{B_j, (*_{F_j}^{-1}C_j *_F)P\}_{j=0}^{p-1}$ is a Dirichlet system of order (2p-1). Then Theorem 4.4 of [17] garanties that for any $f \in S_{\Delta}^{m, 2}(D)$ there exist (weak) boundary values $((*_{F_j}^{-1}C_j *_F)Pf)|_{\partial D} \in W^{m+j-2p+1/2, 2}(F_j|_{\partial D})$.

On the other hand, Lemma 1.2 implies that

(3.2)
$$\sum_{j=0}^{p-1} \int_{\partial D} \langle (*_{F_j} B_j *_E^{-1}) \Phi(x, y), (*_{F_j}^{-1} C_j *_F Pf) \rangle_y \, ds = \sum_{j=0}^{p-1} \int_{\partial D} \langle (C_j *_F Pf), B_j *_E^{-1} \Phi(x, y) \rangle_y \, ds = \overline{\int_{\partial D} G_P (*_F Pf, *_E^{-1} \Phi)}.$$

Then Stokes' formula and Definition 1.1 yield the conclusion.

REMARK 3.4. If *P* is a matrix factorization of the Laplace operator in \mathbb{R}^n , and if $\Phi = I_i \varphi_n$ then \widetilde{TP} is a single layer potential. For $\psi \in W^{m+j-2p+1/2, 2}(F_j|_{\partial D}) (0 \le j \le p-1)$ denote by $\mathcal{G}(\bigoplus \psi_j)$ the following

For $\psi \in W^{m+j-2p+1/2, 2}(F_j|_{\partial D}) (0 \le j \le p-1)$ denote by $\mathcal{G}(\oplus \psi_j)$ the following integral:

$$\mathcal{G}(\oplus\psi_j)(x) = \sum_{j=0}^{p-1} \int_{\partial D} \left\langle (*_{F_j} B_j *_E^{-1}) \Phi(x, y), \psi_j \right\rangle_y \, ds(x \in X \setminus \partial D)$$

And let $\mathcal{G}(\oplus \psi_j)^- = \mathcal{G}(\oplus \psi_j)|_D$, $\mathcal{G}(\oplus \psi_j)^+ = \mathcal{G}(\oplus \psi_j)|_{X \setminus \overline{D}}$.

LEMMA 3.5. Let $\{B_j\}_{j=0}^{2p-1}$ be an extension of the Dirichlet system $\{B_j\}_{j=0}^{p-1}$ to a Dirichlet system of order (2p-1) an ∂D (as above $b_j = j$). Then

(3.3)
$$(B_j \mathfrak{G}(\oplus \psi_j)^-)|_{\partial D} - (B_j \mathfrak{G}(\oplus \psi_j)^+)|_{\partial D} = \begin{cases} 0, & 0 \le j \le p-1, \\ \psi_{2p-j-1}, & p \le j \le 2p-1. \end{cases}$$

PROOF. This follows from [17, Lemma 2.7]. \Box

PROPOSITION 3.6. If P satisfies Definition 3.1, and if $\Phi = I_i \varphi_n$, then for any f, $g \in S_{\Delta}^{m, 2}(D)$ $(m \ge 1)$

$$H_1^P(\widetilde{M}f,g) = \int_{\mathbb{R}^n \setminus D} (PS(f), PS(g))_x dx, \qquad H_1^P(\widetilde{TP}f,g) = \int_D (Pf, Pg)_x dx.$$

PROOF. Let $B_0 = I_i$ and let C_0 be the Dirichlet boundary operator corresponding to B_0 by Lemma 1.2. Then, similarly to (3.2),

(3.4)
$$\int_{\partial D} \langle *_{F_0} B_0 g, (*_{F_0}^{-1} C_0 *_F) Pf \rangle_x ds = \overline{\int_{\partial D} G_P (*_F Pf, g)} = \int_{\partial D} (Pf, Pg)_x dx.$$

Since $\lim_{|x|\to\infty} S(f)(x) = 0$ we obtain a similar formula for S(f):

(3.5)
$$\int_{\partial D} \langle (*_{F_0} B_0) S(g), (*_{F_0}^{-1} C_0 *_F) PS(f) \rangle_x ds = \int_{\mathbf{R}'' \setminus D} (PS(f), PS(g))_x dx .$$

By definition $f|_{\partial D} = S(f)|_{\partial D}$ then (3.4), (3.5) imply that

(3.6)
$$H_1^P(f,g) = \int_{\partial D} \langle (*_{F_0} B_0)g, (*_{F_0}^{-1} C_0 *_F) Pf - (*_{F_0}^{-1} C_0 *_F) PS(f) \rangle_y ds$$

Set $(\widetilde{TP}f)^+ = (\widetilde{TP}f)|_{\mathbb{R}^n\setminus\overline{D}}$, $(\widetilde{TP}f)^- = (\widetilde{TP}f)|_D$, and introduce similar notations for $\widetilde{M}f$. Since $\Phi = \varphi_n I_i$ then $n \ge 3$ and $(\widetilde{M}f)^+ \in W^{m,2}(E|_{\mathbb{R}^n\setminus D})$ and $\lim_{|x|\to\infty} (\widetilde{M}f)^+(x) = 0$. It easy to see from (1.2) that $(\widetilde{M}f)^+ = (\widetilde{TP}f)^+$, and therefore $(\widetilde{TP}f)^+ \in S_{\Delta}^{m,2}(\mathbb{R}^n\setminus\overline{D})$. Then Lemmata 3.3 and 3.5 imply that $(\widetilde{TP}f)^+ = (\widetilde{TP}f)^-$ on ∂D , that is, $(\widetilde{TP}f)^+ = S(\widetilde{TP}f)$. Since $\{B_0, *_{F_0}^{-1}C_0 *_F P\}$ is a Dirichlet system of the first order then (3.6), (3.3) and (3.4) yield

(3.7)
$$H_1^P(\widetilde{TP}f,g) = \int_{\partial D} \langle *_{F_0} B_0 g, *_{F_0}^{-1} C_0 *_F P(\widetilde{TP}f)^- - *_{F_0}^{-1} C_0 *_F P(\widetilde{TP}f)^+ \rangle_y \, ds = \\ = \int_{\partial D} \langle (*_{F_0} B_0 g), (*_{F_0}^{-1} C_0 *_F) Pf \rangle_y \, ds = \int_{\partial D} (Pf, Pg)_y \, dy \, .$$

Finally, (1.2), (3.7) and (3.5) imply that

$$H_1^p(\widetilde{M}f,g) = H_1^p(f - \widetilde{T}Pf,g) = \int_{\mathcal{R}^n \setminus D} (PS(f), PS(g))_y \, dy \, . \qquad \Box$$

For $f \in S^{m, 2}_{\Delta}(D)$ and for P satisfying Definition 3.1 set

$$\widetilde{TP} S(f)(x) = \int_{\partial D} \langle \Phi(x, y), \star_{F_0}^{-1} C_0 \star_F \rangle PS(f) \rangle_y \, ds \,,$$
$$\widetilde{MS}(f)(x) = -\int_{\partial D} \langle C_0 P^{\star'} \Phi(x, y), S(f) \rangle_y \, ds \,.$$

LEMMA 3.7. If $\Phi = I_i \varphi_n$ then for any $f \in S^{m, 2}_{\Delta}(D)$ $(m \ge 1)$

$$(\widetilde{TP}f)(x) - (\widetilde{TP}S(f))(x) = \begin{cases} f(x), & x \in D, \\ S(f)(x), & x \in \mathbb{R}^n \setminus \overline{D}. \end{cases}$$

PROOF. First note that, as in the proof of Lemma 3.3, $(*_{F_0}^{-1}C_0*_{F_0}PS(f))|_{\partial D} \in W^{m-3/2}(F_0|_{\partial D})$. Therefore the integrals $\widetilde{TP}S(f)(x)$, $\widetilde{MS}(f)(x)$ are well defined.

Proposition 9.5 of [19] implies that $\widetilde{TP}S(f) + \widetilde{MS}(f) = -\int_{\partial D} G_P(P^{*'}\Phi, S(f)) - -\int_{\partial D} G_P(\Phi, PS(f)) = -\int_{\partial D} G_{\Delta}(\Phi, S(f))$. Hence by Stokes formula, Definition 1.1, and because $\lim_{|x| \to \infty} S(f)(x) = 0$ we obtain

(3.8)
$$-(\widetilde{TP}S(f))(x) - (\widetilde{M}S(f))(x) = \begin{cases} 0, & x \in D, \\ S(f)(x), & x \in \mathbb{R}^n \setminus \overline{D} \end{cases}$$

Since $f|_{\partial D} = S(f)|_{\partial D}$ by definition then $\widetilde{M}f = \widetilde{M}S(f)$. Now adding (1.2) and (3.8) we obtain the statement.

In the following lemma $G = \mathbf{R}^n \times \mathbf{C}^N$ $(N \ge i)$.

LEMMA 3.8. If $P \in do_1(E \to F)$, $Q \in do_1(E \to G)$ are matrix factorizations of the Laplace operators in \mathbb{R}^n then, for any $f, g \in S^{m,2}_{\perp}(D)$ $(m \ge 1)$, $H^P_1(f,g) = H^Q_1(f,g)$.

PROOF. If \tilde{C}_0 is the boundary operator corresponding to $B_0 = I_i$ and Q by Lemma

1.2 then Lemmata 3.3, 3.5, and 3.7 imply that

$$(3.9) \quad (*_{F_0}^{-1}\widetilde{C}_0 *_G Qf)|_{\partial D} - (*_{F_0}^{-1}\widetilde{C}_0 *_G QS(f))|_{\partial D} = \\ = (*_{F_0}^{-1}\widetilde{C}_0 *_G Q[(\widetilde{TP}f)^- - (\widetilde{TP}S(f))^-])|_{\partial D} - \\ - (*_{F_0}^{-1}\widetilde{C}_0 *_G Q[(\widetilde{TP}f)^+ - (\widetilde{TP}S(f))^+])|_{\partial D} = \\ = (*_{F_0}^{-1}\widetilde{C}_0 *_G Q[(\widetilde{TP}f)^- - (\widetilde{TP}f)^+])|_{\partial D} - \\ - (*_{F_0}^{-1}\widetilde{C}_0 *_G Q[(\widetilde{TP}S(f))^- - (\widetilde{TP}S(f))^+])|_{\partial D} = \\ = (*_{F_0}^{-1}C_0 *_F Pf)|_{\partial D} - (*_{F_0}^{-1}C_0 *_F PS(f))|_{\partial D} = \\ = (*_{F_0}^{-1}C_0 *_F Pf)|_{\partial D} - (*_{F_0}^{-1}C_0 *_F PS(f))|_{\partial D} = \\$$
Now (3.9) and (3.6) yield $H_1^P(f,g) = H_1^Q(f,g).$

PROPOSITION 3.9. The topologies induced in $S_{\Delta}^{1,2}(D)$ by $H_1^P(\cdot,\cdot)$ and by the standard scalar product of $W^{1,2}(E|_D)$ are equivalent.

PROOF. Since $P^*P = -\Delta_n I_i$, there are constants c_1 , $c_2 > 0$ such that for any $f \in S^{1,2}_{\Delta}(D)$

$$(Pf, Pf)_x \leq c_1 \sum_{|\alpha| \leq 1} (D^{\alpha}f, D^{\alpha}f)_x, \quad (PS(f), PS(f))_x \leq c_2 \sum_{|\alpha| \leq 1} (D^{\alpha}S(f), D^{\alpha}S(f))_x.$$

On the other hand, the topological isomorphisms between $S_{\Delta}^{1,2}(D)$, $S_{\Delta}^{1,2}(\mathbf{R}^n \setminus \overline{D})$, and $W^{1/2,2}(F_{0|_{\partial D}})$ (see [8, p. 126]) imply that there exists a constant c_3 such that, for any $f \in S_{\Delta}^{1,2}(D)$, $\|S(f)\|_{S_{\Delta}^{1,2}(\mathbf{R}^n \setminus \overline{D})} \leq c_3 \|f\|_{S_{\Delta}^{1,2}(D)}^2$. Hence $H_1^p(f,f) \leq (c_1 + c_2c_3) \|f\|_{S_{\Delta}^{1,2}(D)}^2$.

Conversely, since the gradient operator Gr in \mathbb{R}^n is a factorization of the Laplace operator, Lemma 3.8 (with $Q = Gr \otimes I_i$) implies that for $f, g \in S_{\Delta}^{1,2}(D)$

$$H_1^p(f,g) = \sum_{|\alpha| = 1} \int_D (D^{\alpha}f, D^{\alpha}g)_x dx + \sum_{|\alpha| = 1} \int_{\mathbf{R}^n \setminus D} (D^{\alpha}S(f), D^{\alpha}S(g))_x dx.$$

Therefore one can conclude that

$$\sum_{|\alpha|=1} \int_{\mathbf{R}^n \setminus D} (D^{\alpha} S(f), D^{\alpha} S(f))_x \, dx \leq H_1^p(f, f), \qquad \int_{\mathbf{R}^n \setminus D} (S(f), S(f))_x \, dx \leq c_4 H_1^p(f, f),$$

where c_4 is a constant which does not depend on f.

Thus, to complete the proof it suffices to note that there is a constant $c_5 > 0$ such that, for any $f \in S_{\Delta}^{1,2}(D)$, $||f||_{S_{\Delta}^{1,2}(D)} \leq c_5 ||S(f)||_{S_{\Delta}^{1,2}(\mathbb{R}^n \setminus D)}$ (see [8, p.126]). \Box

THEOREM 3.10. If P is a matrix factorization of the Laplace operator and if $\Phi = \varphi_n I_i$ then in the strong operator topology in $W^{1,2}(E|_D)$

$$\lim_{\nu \to \infty} M^{\nu} = \Pi(S_{P}^{1,2}(D)) \widetilde{\Pi}(S_{\Delta}^{1,2}(D)) ,$$
$$\lim_{\nu \to \infty} (TP)^{\nu} = \Pi(S_{P}^{1,2}(\mathbb{R}^{n} \setminus D)) \widetilde{\Pi}(S_{\Delta}^{1,2}(D)) + \widetilde{\Pi}(N^{1,2}(D))$$

PROOF. Propositions 3.6 and 3.9 imply that (I) and (II) hold for $H_1^P(\cdot, \cdot)$. Proposition 3.6 imply that ker $\widetilde{TP} = S_P^{1,2}(D)$. Proposition 3.6 and Lemma 3.7 imply that $\widetilde{Mf} =$

= 0 if and only if $S(f) \in S_P^{1,2}(\mathbb{R}^n \setminus D)$. Finally, since $S(f)|_{\partial D} = f|_{\partial D}$ by definition, $\ker \widetilde{M} = S_P^{1,2}(\mathbb{R}^n \setminus D)$. Hence the theorem follows from Corollary 2.3. \Box

4. We consider now some examples and applications.

EXAMPLE 4.1. In [15] A. V. Romanov obtained Theorem 3.10 for

$$P = 2 \begin{pmatrix} \partial / \partial \bar{z}_1 \\ \cdots \\ \partial / \partial \bar{z}_n \end{pmatrix}$$

in C^n $(n \ge 2)$ $(P^*P = -\Delta_{2n})$. In this case, if ∂D is connected, the theorem on removable compact singularities of holomorphic functions implies that $S_P^{m,2}(C^n \setminus \overline{D}) = \{0\}$ $(m \ge 1)$.

EXAMPLE 4.2. If P be the gradient operator in \mathbb{R}^n $(n \ge 3)$ then $P^*P = -\Delta_n$ and, if ∂D is connected, $S_P^{m,2}(\mathbb{R}^n \setminus \overline{D}) = \{0\}$ $(m \ge 1)$.

EXAMPLE 4.3. Let
$$x \in \mathbb{R}^{4n}$$
 $(n \ge 1)$, $q_j = x_j + \sqrt{-1x_{j+2n}}$, $\partial/\partial q_j = (\partial/\partial x_j - \sqrt{-1}\partial/\partial x_{j+n})/2$, $\partial/\partial \overline{q}_j = (\partial/\partial x_j + \sqrt{-1}\partial/\partial x_{j+n})/2$ $(1 \le j \le 2n)$ and let

$$Q_{j} = 2 \begin{pmatrix} \partial/\partial q_{j} & \partial/\partial q_{j+n} \\ -\partial/\partial \overline{q}_{j+n} & \partial/\partial \overline{q}_{j} \end{pmatrix}, \quad Q = \begin{pmatrix} Q_{1} \\ \cdots \\ Q_{n} \end{pmatrix}$$

Then $Q * Q = -I_2 \Delta_{4n}$. In this case, for n = 1, the operator \widetilde{M} is already the orthogonal projector onto $S_0^{m,2}(D)$ $(m \ge 1)$.

EXAMPLE 4.4. Let Λ^q be the bundle of (complex valued) exterior forms of degree q over \mathbb{R}^n ($\Lambda^q \neq 0$ only for $0 \leq q \leq n$); let $d_q \in do_1(\Lambda^q \to \Lambda^{q+1})$ be the exterior derivative operator, and $d_q^* \in do_1(\Lambda^{q+1} \to \Lambda^q)$ be the formal adjoint operator of d_q . Then for the «laplacians» of the de Rham complex ($d_q^* d_q + d_{q-1} d_{q-1}^*$) $\in do_2(\Lambda^q \to \Lambda^q)$ we have $(d_q^* d_q + d_{q-1} d_{q-1}^*) = I_{i(q)} \Delta_n$ (see [18, p. 85]). Therefore the operators

$$P_q = \begin{pmatrix} d_q \\ d_{q-1}^{\star} \end{pmatrix} \in do_1(\Lambda^q \to (\Lambda^{q+1}, \Lambda^{q-1}))$$

are matrix factorizations of the Laplace operator in \mathbb{R}^n . The space $S_{P_q^*P_q}^{m, 2}(D)$ is the space of the differential forms of degree q whose coefficients are harmonic $W^{m, 2}(E|_D)$ -functions.

EXAMPLE 4.5. Let $\Lambda^{t,q}$ be the bundle of (complex valued) exterior forms of bidegree (t,q) over C^n , $\Lambda^{t,q} \neq 0$ only for $0 \leq t \leq n$, $0 \leq q \leq n$. Let $\overline{\partial}_{t,q} \in do_1(\Lambda^{t,q} \rightarrow \Lambda^{t,q+1})$ be the Cauchy-Riemann operator extended to forms of bidegree (t,q), and let $\overline{\partial}_{t,q}^* \in do_1(\Lambda^{t,q+1} \rightarrow \Lambda^{t,q})$ be the formal adjoint operator of $\overline{\partial}_{t,q}$. Then for the «laplacians» of the Dolbeault complex $(\overline{\partial}_{t,q}^* \overline{\partial}_{t,q} + \overline{\partial}_{t,q-1} \overline{\partial}_{t,q-1}^*) \in do_2(\Lambda^{t,q} \rightarrow \Lambda^{t,q})$ we have

$$4(\overline{\partial}_{t,q}^{*}d_{q} + \overline{\partial}_{t,q-1}\overline{\partial}_{t,q-1}^{*}) = I_{i(t,q)}\Delta_{2n} \text{ (see [18, p. 88]). Therefore the operators}$$
$$P_{t,q} = 2\left(\frac{\overline{\partial}_{t,q}}{\overline{\partial}_{t,q-1}^{*}}\right) \in do_{1}(\Lambda^{t,q} \to (\Lambda^{t,q+1}, \Lambda^{t,q-1}))$$

are matrix factorizations of the Laplace operator in \mathbb{R}^{2n} . The space $S_{P_{t,q}^m,P_{t,q}}^{m,2}(D)$ is the space of the differential forms of bidegree (t,q) whose coefficients are harmonic $W^{m,2}(E|_D)$ -functions.

Consider now some applications of Theorem 3.10. The following corollary in the case $P = \overline{\partial}$ in C^n was obtained by A. M. Kytmanov (see [11, p. 170]).

COROLLARY 4.6. Let P be a matrix factorization of the Laplace operator in \mathbb{R}^n , $\Phi(x, y) = I_i \varphi_n (x - y)$, and $f \in W^{m, 2}(E|_D)$ $(m \ge 1)$. Then $f \in S_P^{m, 2}(D)$ if and only if Mf = f.

PROOF. Theorem 1.3 implies that Mf = f for $f \in S_P^{m,2}(D)$. Conversely, if Mf = f, then $f = \lim_{v \to \infty} M^v f$ in the $W^{m,2}(E|_D)$ -norm. Then the statement follows from Theorem 3.10. \Box

Theorem 3.10 implies that, for any function $f \in W^{1, 2}(E|_D)$ and any matrix factorization P of the Laplace operator in \mathbb{R}^n , decomposition (2.4) holds. For $P = \overline{\partial}$ this decomposition was obtained by A. V. Romanov [15]. In this case it is a higher dimensional analogue of the Cauchy-Green formula in the plane (see [8, 9]). Earlier some multi-dimensional analogues of the Cauchy-Green formula were obtained by constructing, for holomorphic functions, special integral representations with holomorphic kernels (see [2, 3, 7]).

Decomposition (2.4) has interesting application to elliptic differential complexes: in particular, to the de Rham and Dolbeault complexes.

In the following theorem D is a bounded domain in C^n (n > 1), and $M_{t,q}$, $T_{t,q}$ are the integrals defined by (1.2) for $P = P_{t,q}$ and $\Phi = I_{i(t,q)} \varphi_{2n}$.

THEOREM 4.7. Let D be a strictly pseudo-convex domain with a boundary $\partial D \in C^{\infty}$ (or a pseudo-convex domain with a real analytic boundary). Then for any $\overline{\partial}$ -closed form $u \in W^{1, 2}(\Lambda_{1D}^{t, q+1})$ the series

$$f = 2\sum_{\mu=0}^{\infty} M_{t,q}^{\mu} T_{t,q} \begin{pmatrix} u \\ 0 \end{pmatrix}$$

converges in the $W^{1,2}(\Lambda_{|D}^{t,q})$ -norm, and

(4.1)
$$\overline{\partial}_{t,q} f = u, \quad \overline{\partial}_{t,q-1}^* f = 0$$

where $\binom{u}{0} \in W^{1,2}((\Lambda^{t,q+1}|_D, \Lambda^{t,q-1}|_D)).$

PROOF. In view of the hypotheses on the domain *D*, results established in [5, 10] (see also [7]) imply that for any $\overline{\partial}$ -closed form $u \in W^{1, 2}(\Lambda^{t, q+1}|_D)$ there exists a unique solution $Nu \in W^{2, 2}(\Lambda^{t, q+1}|_D)$ of the $\overline{\partial}$ -Neumann problem, and

 $\overline{\partial}_{t,q}(\overline{\partial}_{t,q}^* Nu) = u \text{ in } D. \text{ It is clear that } (\overline{\partial}_{t,q}^* Nu) \in W^{1,2}(\Lambda^{t,q+1}|_D), \text{ and } P_{t,q}(\overline{\partial}_{t,q}^* Nu) = \begin{pmatrix} u \\ 0 \end{pmatrix}. \text{ Then Corollary 2.4 implies that }$

$$(\overline{\partial}_{t,q}^* N u) = \lim_{\nu \to \infty} M_{t,q}^{\nu} (\overline{\partial}_{t,q}^* N u) + \sum_{\mu=0}^{\infty} M_{t,q}^{\mu} T_{t,q} \begin{pmatrix} u \\ 0 \end{pmatrix}$$

and the series f converges in the $W^{1,2}(\Lambda^{t,q}|_D)$ -norm. Therefore

$$f/2 = (\overline{\partial}_{t,q}^* N u) - \lim_{v \to \infty} M_{t,q}^v (\overline{\partial}_{t,q}^* N u) \quad \text{and} \quad P_{t,q} f/2 = P_{t,q} (\overline{\partial}_{t,q}^* N u) = \begin{pmatrix} u \\ 0 \end{pmatrix}. \qquad \Box$$

Certainly, conditions on the domain D and the form u in Theorem 4.7 are sufficient. From the proof one can see that the statement holds if for the form $u \in W^{0,2}(\Lambda^{t,q+1}|_D)$ there exists a form $\mathcal{F} \in W^{1,2}(\Lambda^{t,q}|_D)$ such that $\overline{\partial}_{t,q} \mathcal{F} = u$, $\overline{\partial}_{t,q-1}^* \mathcal{F} = 0$.

REMARK 4.8. Proposition 2.5 implies that the series f is the unique solution of the $\overline{\partial}$ -equation which belongs to $N^{1,2}(D) \oplus (S^{1,2}_{P_{t,q}}(D))^{\perp}$.

In the case when u is a (0, 1)-form Theorem 4.7 was obtained by A. V. Romanov[15]. In this case the theorem holds for a pseudo-convex domain D with $\partial D \in C^{\infty}$.

Earlier explicit formulae for solutions of equation (0.2) (*D* is a strictly pseudo-convex domain with $\partial D \in C^2$ and *u* is a (0, *q*)-form with continuous in \overline{D} coefficients) were obtained in [3, 8] (see also [7]).

In [6] the explicit formula for the operator N was obtained in the case where D is the unit open euclidean ball in C^n .

Proposition 2.6 implies that convergence of the series f yields (4.1) if this series defines an injective operator from $W^{0,2}(\Lambda^{t,q+1}|_D)$ to $W^{1,2}(\Lambda^{t,q}|_D)$. Romanov (see [15, Theorem 3 and Lemma 5]) proved that, if D is a bounded domain in C^2 with a connected boundary $\partial D \in C^1$ and $u \in W^{1,2}(\Lambda^{0,1}|_D)$ then the convergence of the series f implies $\overline{\partial}_{0,0} f = u$ in D.

Similar results can be stated for the de Rham complex and for a convex domain D.

Acknowledgements

The author thanks Prof. M. Nacinovich for fruitful discussions, and also Prof. E. Vesentini and Prof. N. N. Tarkhanov for useful remarks.

References

- L. A. AIZENBERG A. P. YUZHAKOV, Integral Representations and Residues in Multidimensional Complex Analysis. American Mathematical Society, Providence 1983.
- B. BERNDTSSON M. ANDERSSON, Henkin-Ramires formulas with wight factors. Ann. Inst. Fourier, 142, 3, 1982, 91-110.
- [3] SH. A. DAUTOV G. M. HENKIN, Zeros of holomorphic functions of finite order and wight estimates. Matem. Sbornik, 107, 2, 1978, 163-174.

- [4] YU. V. EGOROV M. A. SHUBIN, Linear Partial Differential Equations: Foundations of Classical Theory. Springer, Berlin 1992.
- [5] G. B. FOLLAND J. J. KOHN, The Neumann Problem for the Cauchy-Riemann Complex. Princeton University Press, Princeton 1972.
- [6] R. HARVEY J. POLKING, The ∂-Neumann kernel in the ball in Cⁿ. Proc. Symp. Pure Math. J., 41, 1984, 117-136.
- [7] G. M. HENKIN, Method of integral representations in complex analysis. Results of Sciences and Technics, Modern Problems of Mathematics, Fundamental Trends, VINITI, 7, 1985, 23-125 (in Russian).
- [8] G. M. HENKIN J. LEITERER, Theory of Functions on Complex Manifolds. Akademie-Verlag, Berlin 1984.
- [9] L. HÖRMANDER, An Introduction to Complex Analysis in Several Variables. Princeton 1966.
- [10] J. J. KOHN, Subellipticity of the ∂-Neumann problem on pseudo-convex domains: sufficient conditions. Acta Math., 142, 1-2, 1979, 79-122.
- [11] A. M. KYTMANOV, *The Bochner-Martinelli Integral, and its Applications*. Nauka, Siberian branch, Novosibirsk 1992 (in Russian).
- [12] J. L. LIONS E. MAGENES, Problems aux limites non homogenes et applications. I-III, Dunod, Paris 1968.
- [13] S. REMPEL B.-W. SHULZE, Index Theory of Elliptic boundary Problems. Akademie-Verlag, Berlin 1982.
- [14] A. V. ROMANOV, Spectral analysis of Martinelli-Bochner integral for ball in C" and its application. Functional. Anal. i Prilozhen., 12, N3, 1978, 86-88; English transl. in Functional Anal. Appl., 12, N3, 1978, 232-234.
- [15] A. V. ROMANOV, Convergence of Iterations of Bochner-Martinelli Operator, and the Cauchy-Riemann System. Soviet Math. Dokl, 19, 5, 1978, 1211-1215.
- [16] N. SHIMAKURA, Partial Differential Operators of Elliptic Type. American Mathematical Society, Providence Rhode Island 1992, 286 pp.
- [17] A. A. SHIAPUNOV N. N. TARKHANOV, Bases with double orthogonality in the Cauchy problem for systems with injective symbol. Prepr. Inst. of Physics, Academy of Sciences, Siberian branch, Krasnoyarsk 1990, 56M.
- [18] N. N. TARKHANOV, Parametrix Method in the Theory of Differential Complexes. Nauka, Novosibirsk 1990.
- [19] N. N. TARKHANOV, Laurent Series for Solutions of Elliptic Systems. Nauka, Novosibirsk 1991.

Scuola Normale Superiore Piazza dei Cavalieri, 7 - 56126 PISA