184. Non-existence of Holomorphic Solutions of $\partial u/\partial z_1 = f$

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(Comm. by Kunihiko KODAIRA, M. J. A., Oct. 12, 1968)

1. Consider the partial differential equation

(1)
$$\frac{\partial u}{\partial z_1} = f$$

on a domain D in the complex affine space $C^n(z_1, z_2, \dots, z_n)$, where the given function $f = f(z_1, z_2, \dots, z_n)$ is holomorphic in D. We are interested in global holomorphic solutions u of (1).

In particular, for n=1, it is well known that (1) has a global holomorphic solution for every f if and only if D is simply connected. We ask whether this is true for $n \ge 2$.

In what follows, we shall answer negatively this question. Namely, we shall give a domain D in C^3 which is holomorphically equivalent to a polycylinder (i.e., a product domain of disks) and on which (1) has no global solution for some holomorphic functions f.

For $n \ge 2$, a counterpart of simply connected domains is sometimes regarded as Runge domains.^{*)} We shall give, however, a Runge domain $D \subset C^2$ on which (1) has no global solution for some holomorphic functions f.

On a convex domain in C^n , the existence theorem for global solutions of linear partial differential equations with constant coefficients was established by Harvey [2], and it was extended by Komatsu [3] to systems of those satisfying a compatibility condition. However convexity is a stronger condition than simply-connectedness. Moreover, as the case n=1 indicates, whether the simply-connectedness is sufficient or not for the existence of global solutions of such differential equations has been unknown for n>1.

2. Now we prove a proposition in order to show following Theorem 1.

Proposition. Let D be a domain of holomorphy in $C^n(z_1, z_2, \dots, z_n)$. If there exists a complex line L of the form $L = \{(z_1, z_2, \dots, z_n) \in C^n | z_2 = z_2^0, \dots, z_n = z_n^0\}$ such that the intersection of L and D contains a multiply connected domain (in L), then (1) has no global solution on D for some holomorphic functions f.

^{*)} A domain of holomorphy in C^n is called a Runge domain if every holomorphic function in the domain can be uniformly approximated on an arbitrary compact set in the domain by polynomials.

Proof. Because $L \cap D$ contains a multiply connected domain, there exists a bounded set in the complement of $L \cap D$ with respect to L. Take an arbitrary point $(z_1^0, z_2^0, \dots, z_n^0)$ belonging to such a set. Let f' be a function on $L \cap D$ defined by $f'(z_1, z_2^0, \dots, z_n^0) = 1/(z_1 - z_1^0)$. Then f' is a holomorphic function on the analytic set $L \cap D$ in D. Hence, by Theorem B for domains of holomorphy, there exists a holomorphic function f on D whose restriction to $L \cap D$ is equal to f'. If there exists a global solution $u(z_1, \dots, z_n)$ of (1) on D for f, we have

$$\frac{\partial u(z_1, z_2^0, \cdots, z_n^0)}{\partial z_1} = f(z_1, z_2^0, \cdots, z_n^0) = \frac{1}{z_1 - z_1^0}$$

Hence u must be multivalent. Consequently (1) has no global solution for the above function f. q.e.d.

Let F be a map of $C^{3}(x, y, z)$ into itself defined by $F(x, y, z) = (x, xy^{2}+z, xy-y+2yz)$, and let D_{b} denote a polycylinder

 $\{(x, y, z) \mid |x| < 1+b, |y| < 1+b, |z| < b, b > 0\}.$

Wermer showed [5]([1] p. 38) that for sufficiently small b, D_b and its image $F(D_b)$ are holomorphically equivalent by the map F, and $F(D_b) \cap \{(x, y, z) | y=1, z=0\}$ contains a circle $\{(x, y, z) | |x|=1, y=1, z=0\}$ without containing the point (0, 1, 0). Hence, from the above proposition, we have

Theorem 1. There exists a simply connected domain $D \subset C^3$ on which (1) has no global solution for some holomorphic functions f.

3. We now consider Runge domains, and our result is the following:

Theorem 2. There exists a Runge domain $D \subset C^2$ on which (1) has no global solution for some holomorphic functions f.

Every componet of the intersection of an arbitrary complex line $L = \{(x, y) \in C^2(x, y) | ax + by + c = 0\}$ and a Runge domain in C^2 is simply connected, where a, b, c are constant complex numbers. Hence the situation of this section differs from that of the preceding section.

Proof of Theorem 2. (i) Construction of the domain. In order to construct a domain with which we are concerned, let us consider the following function on $C^{1}(x)$ defined by g(x)=x+c/x, c being a constant complex number. By means of the function g, we shall form a closed bounded set \sum in $C^{2}(x, y)$ in the following way:

 $\sum = \{(x, y) \in \mathbb{C}^2 | y = g(x), | g(x) | \leq 1, x \in \mathbb{C}^1(x)\}.$ By a fundamental theorem of Oka ([4] Théorème 1), for any neighborhood of \sum , there exists a Runge region (which may not be connected) included in the neighborhood and containing \sum . We may choose sufficiently small c so that the projection of \sum to x-plane is a closed doubly connected domain not containing the origin, \sum itself is I. WAKABAYASHI

connected, and the projection of \sum to y-plane is a disk $\{y \in C^1(y) | |y| \leq 1\}$. According to the above theorem of Oka, there exists a Runge domain D which does not contain $\{(x, y) \in C^2 | x=0\}$. This Runge domain is what we wanted.

(ii) A function f for which (1) has no solution. Let f be a holomorphic function in the domain D defined by f(x, y) = 1/x. Now, to show (1) has no global solution on D for f, assume the contrary, and denote a solution of (1) by u(x, y). Let us consider a multivalent holomorphic function $u(x, y) - \log x$ on D. Then $u(x, y) - \log x$ is independent of the variable x, for

$$\frac{\partial \{u(x, y) - \log x\}}{\partial x} = 0.$$

Hence we may denote the multivalent function by h(y). The restriction of h(y) to \sum is regarded as a multivalent holomorphic function on the closed disk $\{y \in C^1(y) \mid |y| \leq 1\}$. This is a contradiction. Therefore, on the domain D which is a Runge domain, and for the above function f, there exists no global solution of (1).

References

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