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Differentiability properties of solutions of systems of differential equations

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Introduction

Various algebraic characterizations of the differential equations with constant coefficients which only possess infinitely differentiable solutions have been given by Hörmander [4]. One of them is the following. The differential equation can be written

$$P(D)u = 0, (1)$$

where $P(\xi) = P(\xi_1, ..., \xi_r)$ is a polynomial and P(D) is obtained by replacing ξ_j by $-i\partial/\partial x^j$, and u is a function of $x = (x^1, ..., x^r)$. Then, according to Theorem 3.7 in Hörmander [4], all (square integrable) solutions of (1) in a bounded domain Ω are infinitely differentiable functions (after correction on a null set) if and only if the set $V = \{\zeta; P(\zeta) = 0\}$ satisfies the condition

$$\operatorname{Im} \zeta \to \infty \quad \text{when} \quad V \ni \zeta \to \infty. \tag{2}$$

An equivalent form of this condition is evidently that the distance from a real point ξ to V tends to infinity when $\xi \to \infty$. If (2) is fulfilled, it follows that every distribution u satisfying a differential equation

$$P(D)u = f \quad \text{in} \quad \Omega, \tag{3}$$

where Ω is an open set and $f \in C^{\infty}(\Omega)$, is itself in $C^{\infty}(\Omega)$. This theorem is not explicitly stated in the quoted paper except when f = 0 (cf. the end of section 3.5) but is an immediate consequence of formula (3.5.3) and the well-known properties of convolutions.

With a terminology, which has recently become generally accepted, the differential operator P(D) and the polynomial $P(\zeta)$ are called *hypoelliptic* if the solutions of (3) are infinitely differentiable where this is true for f, or, which is equivalent, if (2) is fulfilled.

We shall here extend these results to systems of differential equations with constant coefficients. This extension is straightforward unless the system is *overdetermined*, that is, contains more equations than unknowns. In this case our proof is a simple consequence of the following theorem of Lech [5]:

Let I be an ideal of polynomials in $\zeta \in C$, with complex coefficients and V_I the alge-

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