

Mixed-type boundary conditions for second order elliptic differential equations

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§ 0. Introduction.

Let Ω be a bounded domain in R^m with C^∞ boundary Γ of dimension $m-1$ and let there be given two differential operators A on $\bar{\Omega} = \Omega \cup \Gamma$,

$$(0.1) \quad A = \sum_{|\mu|, |\nu| \leq 1} D^\nu a_{\nu\mu}(x) D^\mu,$$

and B_1 on Γ ,

$$(0.2) \quad B_1 = a_0(x) \frac{\partial}{\partial n} + b(x, D),$$

where n denotes the exterior normal of Γ and $b(x, D)$ is a tangential differential operator of first order on Γ . The notations are the usual ones: $\nu = (\nu_1, \dots, \nu_m)$ with non-negative integers ν_j , $|\nu| = \nu_1 + \dots + \nu_m$, $D = (D_1, \dots, D_m)$ with $D_j = -i\partial/\partial x_j$ and $D^\nu = D_1^{\nu_1} \dots D_m^{\nu_m}$. All coefficients are assumed to be complex-valued and C^∞ in their sets of definition indicated. It is also assumed that A is elliptic and moreover that $a_0(x) \neq 0$ for all $x \in \Gamma$.

Many authors had studied the mixed problem: To find u such that

$$(0.3) \quad \begin{cases} Au = f & \text{in } \Omega \\ B_1 u = 0 & \text{on } \Gamma_1 \\ u = 0 & \text{on } \Gamma_2 \end{cases}$$

when f is given, where Γ_1 and Γ_2 are two open sets of Γ such that $\bar{\Gamma}_1 \cup \bar{\Gamma}_2 = \Gamma$ and $\Gamma_1 \cap \Gamma_2 = \emptyset$. But it seems to be more natural to replace and generalize (0.3) with

$$(0.4) \quad \begin{cases} Au = f & \text{in } \Omega \\ \alpha B_1 u + \beta u = 0 & \text{on } \Gamma, \end{cases}$$

where α and β are two functions on Γ such that $\alpha \geq 0$, $\beta \geq 0$ and $\alpha + \beta = 1$ on Γ . The first reason is that for the problem (0.3) no regularity can hold, i. e. even if f is smooth, u may not be smooth (this fact is pointed out in [1, 5]), while the regularity holds for the problem (0.4), provided α is smooth. The second is that all solutions of (0.3) are approximated by solutions u_n of