

56. Note on Continuation of Real Analytic Solutions of Partial Differential Equations with Constant Coefficients^{*)}

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In [1], [2] and [3] we have given some results on continuation of real analytic solutions of linear partial differential equations with constant coefficients to convex sets K of various types. In this note we remark that the assumption of the convexity of K can be much weakened. This problem has been presented by Professor S. Ito. Also I am indebted to Professor H. Komatsu for the improvement of the result. I am very grateful for their valuable suggestions.

Theorem 1. *Let K be a compact set in \mathbf{R}^n such that $\mathbf{R}^n \setminus K$ is connected. Let $p(D)$ be a $t \times s$ matrix of linear partial differential operators with constant coefficients, and let p' be its transposed matrix. Assume that $\text{Hom}(\text{Coker } p', \mathcal{P}) = 0$ and that $\text{Ext}^1(\text{Coker } p', \mathcal{P})$ has no elliptic components, where \mathcal{P} denotes the ring of polynomials. Then, for any open neighborhood U of K we have $A_p(U \setminus K) / A_p(U) = 0$, namely, every real analytic solution of $p(D)u = 0$ can be uniquely continued to U .*

Proof. Take $u \in A_p(U \setminus K)$. By the vanishing of the cohomology group $H^1(V, A)$ for any open set $V \subset \mathbf{R}^n$, we can take $f \in [A(\mathbf{R}^n \setminus K)]^s$ and $g \in [A(U)]^s$ such that

$$u = f - g \quad \text{on } U \setminus K.$$

The assumption implies

$$0 = p(D)u = p(D)f - p(D)g \quad \text{on } U \setminus K.$$

Hence $p(D)f$ and $p(D)g$ define an element h of $A_{p_1}(\mathbf{R}^n)$, where p_1 is the compatibility system of p . Let $V \supset K$ be a relatively compact convex open set. Then by the existence theorem (see, e.g., [5], Theorem 1) we can find $v \in [A(V)]^s$ such that $p(D)v = h$ on V . Thus we have

$$f - v|_{V \setminus \text{ch } K} \in A_p(V \setminus \text{ch } K),$$

where $\text{ch } K$ denotes the convex hull of K . By Theorem 2.3 of [2], we obtain a unique continuation $[f - v] \in A_p(V)$ of $f - v|_{V \setminus \text{ch } K}$. Since $\mathbf{R}^n \setminus K$ is connected, $[f - v]$ agrees with $f - v$ whenever both are defined. Therefore

$$[u] = [f - v] + v - g$$

^{*)} Partially supported by Fûjukai.