

139. Unique Continuation Theorem of Elliptic Systems of Partial Differential Equations

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(Comm. by K. KUNUGI, M.J.A., Nov. 12, 1962)

1. Let L be a linear partial differential operator defined in a domain \mathfrak{D} of the n -dimensional Euclidean space R^n . For simplicity, we assume that the origin 0 of R^n is contained in \mathfrak{D} . Denoting by $x=(x_1, \dots, x_n)$ a point of R^n , we can write

$$L=L(x, D)=\sum_{\alpha} a_{\alpha}(x)D^{\alpha},$$

where α is a sequence $(\alpha_1, \dots, \alpha_n)$ of n non-negative integers,

$$D^{\alpha}=\frac{\partial^{\alpha_1}}{\partial x_1^{\alpha_1}} \cdots \frac{\partial^{\alpha_n}}{\partial x_n^{\alpha_n}}$$

and each $a_{\alpha}(x)$ is a real-valued continuous function in \mathfrak{D} . We use a notation $|\alpha|=\alpha_1+\cdots+\alpha_n$. Put $r=|x|=(\sum_{i=1}^n x_i^2)^{1/2}$.

Friedman [3] proved the following.

Let $u(x)$ be a constant-signed solution, in \mathfrak{D} , of an elliptic differential equation $Lu=0$ of order $2s$. If

$$(1) \quad \lim_{r \rightarrow 0} \frac{D^{\alpha}u(x)}{r^k} = 0 \quad \text{for any positive integer } k,$$

where α is an arbitrary sequence with $|\alpha| \leq 2s-1$, then $u(x)$ vanishes identically in \mathfrak{D} .

And Pederson [4] gave an improvement of this theorem. That is, he proved that, in the above theorem, the assumption (1) can be replaced by the condition that there exists a positive integer N satisfying

$$\lim_{r \rightarrow 0} \frac{D^{\alpha}u}{r^N} = 0$$

for every $\alpha(0 \leq |\alpha| \leq 2s-1)$ and being dependent on L and independent of u .

Now consider an elliptic system of linear partial differential equations

$$(2) \quad \sum_{j=1}^p l_{ij}u_j = 0 \quad (i=1, \dots, p)$$

in unknown functions u_1, \dots, u_p , where l_{ij} is a linear partial differential operator with variable coefficients continuous in \mathfrak{D} . Carleman [1] proved the following.

In the case when in (2), $p=2$, $n=2$ and $l_{ij}(i, j=1, 2)$ are of order 1, each solution u_j of (2), satisfying