

ELLIPTIC DIFFERENTIAL EQUATIONS WITH DISCONTINUOUS COEFFICIENTS

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The purpose of this paper is to furnish a proof of the following theorem:

THEOREM. D_1 and D_2 are two disjoint open sets in the xy -plane having the open arc σ as a common boundary. L_i in D_i , $i = 1, 2$, are defined as

$$L_i(\phi) \equiv a_i\phi_{xx} + 2b_i\phi_{xy} + c_i\phi_{yy} + d_i\phi_x + e_i\phi_y + g_i\phi, a_i c_i - b_i^2 > 0.$$

Functions u_i satisfy $L_i(u_i) = f_i$ in D_i , with $u_i \in C^2$ in D_i and $\in C^1$ in $D_i U \sigma$; on σ , $u_1 = u_2$ and $\partial u_1 / \partial N_1 = k(s) \partial u_2 / \partial N_2$, where s is arc length on σ , $k(s) > 0$, and $\partial u_i / \partial N_i$ denotes the conormal derivative of u_i . If, on $D_i U \sigma$, $a_i, b_i, c_i \in C_\alpha^{n+2}$; $d_i, e_i, g_i, f_i \in C_\alpha^n$; $k \in C_\alpha^{n+2}$ and $\sigma \in C_\alpha^{n+3}$; then $u_i \in C^{n+2}$ on $D_i U \sigma$ for $n \geq 0$. If all indicated quantities are analytic functions of their arguments and σ is an analytic arc, then u_i is analytic on $D_i U \sigma$.

Here $u \in C_\alpha^n$ on G means the n th order derivatives of u satisfy a uniform Hölder condition with exponent α on every compact subset of G . The conormal derivative

$$\partial u_i / \partial N_i = (a_i r + b_i s) u_x + (b_i r + c_i s) u_y, r^2 + s^2 = 1,$$

uses the same unit normal (r, s) to σ for $i = 1$ or 2 ; this normal may point into D_1 or it may point into D_2 .

Such elliptic equations occur in physical problems involving continuous media of different properties. Smoothness of solutions plays an important role in the numerical analysis of such problems [7], [6].

Oleinik [5] has investigated the smoothness of solutions to such problems in several dimensions starting with weaker differentiability hypotheses on the u_i . This work differs from hers in that here analyticity is proved, and no restriction on g_i is required for uniqueness of solutions is not required in the proof. The proof here is also along different lines since the restriction to two dimensions allows the use of conformal mapping and the Beltrami differential equation to bring L_i to normal form, allowing previous results of the author [8] to be applied.

2. Since the proof of the theorem is based on coordinate transformations it is essential to examine how the various coefficients and the problem as a whole are altered under point transformations. With the symbolism