

# Mappings of domains connected with the Dirichlet problem for the equation of vibrating string

By

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## 1. Introduction

In the present paper we continue investigations we have begun in [L-S]. In paper [L-S] we studied solvability of the Dirichlet problem for the vibrating string equation

$$(1) \quad \begin{aligned} u_{xx} - u_{yy} + f(x, y, u) &= 0, \quad (x, y) \in \Omega \\ u|_{\partial\Omega} &= 0 \end{aligned}$$

for a class of bounded domains  $\Omega \subset \mathbf{R}^2$  with piecewise smooth boundaries. Under some symmetry and smoothness assumptions on the boundary  $\partial\Omega$ , which will be described in section 2, it was shown that there exist piecewise smooth increasing functions  $h, g: \mathbf{R} \xrightarrow{\text{on}} \mathbf{R}$  such that

$$(2) \quad \Omega = \left\{ (h(z+t) + g(z-t), h(z+t) - g(z-t)) \mid z \in (0, \pi), t \in (0, T) \right\}$$

for some  $T > 0$  with  $\frac{T}{\pi}$  rational. Therefore problem (1) can be rewritten in the following equivalent form

$$(3) \quad \begin{aligned} w_{tt} - w_{zz} + \tilde{f}(z, t, w) &= 0, \quad (z, t) \in \Pi_T = (0, \pi) \times (0, T) \\ w|_{\partial\Pi_T} &= 0 \end{aligned}$$

where

$$(4) \quad w(z, t) = u(h(z+t) + g(z-t), h(z+t) - g(z-t))$$

We notice that F. John [Jo] was among the first who suggested to use a change of variables of the form

$$x_1 = h(x+y) + g(x-y), \quad y_1 = h(x+y) - g(x-y)$$

to reduce problem (1) to a problem of the same form in a simpler domain.

Applying the results of [Ra], [B-N], [Sm] we obtained existence, uniqueness and regularity of weak solutions of (3) under some assumptions on  $\tilde{f}$  [L-S]. Because of (4), the regularity of a solution  $u(x, y)$  of problem (1) is determined by regularity of the solution  $w(z, t)$  of problem (3) and by regularity properties of the functions  $h, g$ . Our main goal in the present work is to derive necessary and sufficient conditions for existence of functions  $h, g \in C^k(\mathbf{R})$  satisfying (2).

The outline of the paper is as follows. In section 2 the class of domains we consider is introduced. In section 3 we show existence and describe general structure of functions  $h, g$  satisfying (2). A necessary condition for the functions  $h, g$  to belong  $C^k(\mathbf{R})$  are derived in section 4. Finally, in section 5 we obtain a necessary and sufficient condition for existence  $h, g \in C^k(\mathbf{R})$  satisfying (2).

## 2. A class of domains

For the sake of convenience we rewrite problem (1) in the characteristic form

$$\begin{aligned} u_{xy} + f(x, y, u) &= 0, \quad (x, y) \in \Omega \\ u|_{\partial\Omega} &= 0 \end{aligned}$$

We will be interested in existence and regularity of increasing functions  $h, g$  such that

$$(5) \quad \Omega = \{(h(x), g(y)) \mid 0 < x+y < T_1, 0 < x-y < T_2\}$$

for some  $T_1, T_2 > 0$ .

The domain  $\Omega \subset \mathbf{R}^2$  is assumed to be bounded, with a boundary  $\Gamma = \partial\Omega$  satisfying:

$$(A1) \quad \Gamma = \partial\Omega = \bigcup_{j=1}^4 \Gamma_j, \quad \Gamma_j = \{(x, y_j(x)) \mid x_j^0 \leq x \leq x_j^1\}, \quad y_j(x) \in C^k[x_j^0, x_j^1] \text{ for any } j=1, 2, 3, 4 \text{ and for some } k \geq 2;$$

$$(A2) \quad |y_j'(x)| > 0, \quad x \in [x_j^0, x_j^1], \quad j=1, 2, 3, 4;$$

$$(A3) \quad \text{The endpoints } P_j = (x_j^0, y_j(x_j^0)) \text{ of the curves } \Gamma_1, \dots, \Gamma_4 \text{ are the vertices of } \Gamma \text{ with respect to the lines } x = \text{const}, y = \text{const}. \text{ By this we mean that for any } j=1, \dots, 4 \text{ one of the two lines } x = x_j^0, y = y_j(x_j^0) \text{ has empty intersection with } \Omega \text{ and there are no other points on } \Gamma \text{ with this property.}$$

Conditions (A1) - (A3) imply that the domain  $\Omega$  is strictly convex relative to the lines  $x = \text{const}, y = \text{const}$ . Therefore, following [Jo], we can define homeomorphisms  $T^+, T^-$  on the boundary  $\Gamma$  as follows:  $T^+$  assigns to a point

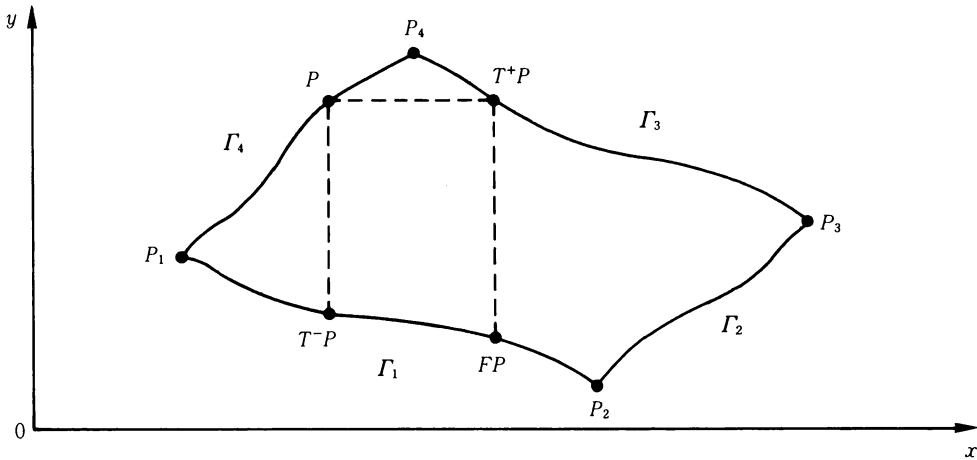


FIGURE 1

on the boundary the other boundary point with the same  $y$  coordinate;  $T^-$  assigns to a point on the boundary the other boundary point with the same  $x$  coordinate. Notice that each vertex  $P_j$  is a fixed point of either  $T^+$  or  $T^-$ . We set  $F = T^- \circ T^+$ . It is easy to see that  $F$  preserves the orientation of the boundary (see Figure 1).

Let  $\Gamma = \{(x(s), y(s)) \mid 0 \leq s < l\}$  be the parametrization of  $\Gamma$  by the arc length parameter, so that  $l$  is the total length of  $\Gamma$ . For each point  $P \in \Gamma$  we denote its coordinate by  $S(P) \in [0, l]$ . Then the homeomorphism  $F$  can be lifted [Ni] to a continuous map  $f_1 : \mathbf{R} \rightarrow \mathbf{R}$ , which is an increasing function onto  $\mathbf{R}$  such that  $0 \leq f_1(0) < l$ ,

$$f_1(s+l) = f_1(s) + l, \quad s \in \mathbf{R}, \quad \text{and} \quad S(FP) = f_1(S(P)) \pmod{l}, \quad P \in \Gamma.$$

The function  $f_1(s)$  is called the lift of  $F$  [Ni]. If we inductively set  $f_k(s) = f_1(f_{k-1}(s))$  for integer  $k \geq 2$ , then it is known [Ni] that the limit

$$\lim_{k \rightarrow \infty} \frac{f_k(s)}{kl} \stackrel{\text{def}}{=} \alpha(F) \in [0, 1]$$

exists and is independent of  $s \in \mathbf{R}$ . The number  $\alpha(F)$  is called the rotation number of  $F$  [Ni]. The following cases are possible:

- (A)  $\alpha(F) = \frac{m}{n}$  is a rational number, and  $F^n = I$  where  $I$  is the identity mapping of  $\Gamma$  onto itself;
- (B)  $\alpha(F) = \frac{m}{n}$  is a rational number,  $F^n$  has a fixed point on  $\Gamma$ , but  $F^n \neq I$ ;
- (C)  $\alpha(F)$  is an irrational number, and  $F^k$  has no fixed points on  $\Gamma$  for any  $k \in \mathbf{N}$ .

Here we will consider only case (A), and so we make a fourth assumption on  $\Omega$ :

$$(A4) \quad \alpha(F) = \frac{m}{n} \text{ is a rational number and } F^n = I.$$

Henceforth we consider the class of bounded domains  $\Omega \subset \mathbf{R}^2$  such that the boundary  $\Gamma = \partial\Omega$  satisfies conditions (A1) - (A4). This class of domains will be denoted by  $\Sigma$ .

We point out that condition (A4) can be regarded as a symmetry condition on the boundary. If (A4) holds then the boundary  $\Gamma$  can be divided into two parts  $\Gamma^1, \Gamma^2$  in such a way that  $\Gamma^2$  is completely determined by  $\Gamma^1$  and the number  $\alpha(F) = \frac{m}{n}$ . This follows, for example, from the results of [Jo] (see also section 3).

### 3. Existence and general structure

Notice that the collection of domains  $\Sigma$  satisfying (A1) - (A4) is composed of classes  $E(m, n, k)$ , where for a given triple of natural numbers  $m, n, k$  we denote by  $E(m, n, k)$  the set of domains  $\Omega$  satisfying (A1) - (A4) with smoothness  $k$ , rotation number  $\alpha(F) = \frac{m}{n}$ , and  $F^n = I$ . Correctness of the definition of classes  $E(m, n, k)$  follows from the following lemma.

**Lemma 1** ([S-L]). 1)  $E(mj, nj, k) = E(m, n, k)$  for any  $m, n, k, j \in \mathbf{N}$ ;  
2)  $E(m, n, k) = \emptyset$  for any  $m, n, k \in \mathbf{N}, m \geq n$ .

Henceforth we will always assume that  $m < n$  and  $(m, n) = 1$ . The simplest representative of the class  $E(m, n, k)$  is the rectangle

$$\Pi_n^m = \{(x, y) \mid 0 < x + y < \frac{m}{\sqrt{2}}, 0 < x - y < \frac{n - m}{\sqrt{2}}\}$$

Indeed, it is easy to see that the length  $l$  of  $\Gamma_n^m = \partial\Pi_n^m$  is equal to  $n$  and  $f_1(s) = s + m$  is the lift of  $F$ . Thus  $f_k(s) = km + s$  and  $\alpha(F) = \frac{m}{n}$ . Therefore  $E(m, n, k) \neq \emptyset$  if  $m < n$ .

The following theorem implies that for any  $\Omega \in E(m, n, k)$  there exist increasing functions  $h, g$  satisfying

$$(6) \quad \Omega = \{(h(x), g(y)) \mid (x, y) \in \Pi_n^m\}$$

**Theorem 1** ([L-S]). Let  $\Omega_1, \Omega_2 \in E(m, n, k)$  for some  $m, n, k \in \mathbf{N}, m < n, k \geq 2$ . Then there exist functions  $h(x), g(y)$  such that

$$(7) \quad \Omega_2 = \{(h(x), g(y)) \mid (x, y) \in \Omega_1\}$$

and

$$(8) \quad \begin{cases} h(x) \in C(\mathbf{R}) \cap C^k(-\infty, x_1] \cap C^k[x_{n-1}, +\infty) \bigcap_{j=1}^{n-2} C^k[x_j, x_{j+1}] \\ g(y) \in C(\mathbf{R}) \cap C^k(-\infty, y_1] \cap C^k[y_{n-1}, +\infty) \bigcap_{j=1}^{n-2} C^k[y_j, y_{j+1}] \\ 0 < \delta \leq h'(x), g'(y) \leq C, x \notin \{x_1, \dots, x_{n-1}\}, y \notin \{y_1, \dots, y_{n-1}\} \end{cases}$$

for some points  $x_1, \dots, x_{n-1}, y_1, \dots, y_{n-1}$  satisfying  $x_j < x_{j+1}, y_j < y_{j+1}, j = 1, \dots, n-2$  and for some positive constants  $\delta, C$ .

Although Theorem 1 was proved in [L-S] we will give the complete proof here because it will be used further, and because it contains description of general structure of the functions  $h, g$ .

**Proof of Theorem 1.** We shall use the notations  $T^\pm, F$  introduced in section 2. Observe that from the definitions it follows that  $T^+T^+ = T^-T^- = I$ , so that  $F = T^-T^+$  has inverse  $F^{-1} = T^+T^-$ . Let  $\Omega \in E(m, n, k)$ ; thus  $F^n = I, \alpha(F) = \frac{m}{n}$ . Without loss of generality we assume that the vertices  $P_1, \dots, P_4$  (see (A3)) are numbered such that  $P_1(P_3)$  has minimal (maximal)  $x$  coordinate on  $\Gamma = \partial\Omega$ , and  $P_2(P_4)$  has minimal (maximal)  $y$  coordinate on  $\Gamma$  (see Figure 1). Then

$$T^+P_2 = P_2, T^+P_4 = P_4, T^-P_1 = P_1, T^-P_3 = P_3$$

and there are no other fixed points of  $T^+$  and  $T^-$ . For any  $P \in \Gamma$  we set

$$O(P) = \{P, T^+P, FP, T^+FP, F^2P, \dots, F^{n-1}P, T^+F^{n-1}P\}$$

Because of (A4) the set  $O(P)$  is invariant with respect to the homeomorphisms  $T^\pm, F$ , i. e.  $T^+(O(P)) = T^-(O(P)) = F(O(P)) = O(P)$ . Following [Fo] we call the set  $O(P)$  the cycle generated by  $P \in \Gamma$ . It is easy to see that for any  $P, Q \in \Gamma$  either  $O(P) \cap O(Q) = \emptyset$  or  $O(P) = O(Q)$ , and if  $Q \in O(P)$  then  $O(Q) = O(P)$ .

Consider the vertex  $P_2$ . Since  $T^+P_2 = P_2$  and  $T^+F^l = F^{-l}T^+$  for any integer  $l$ , we have

$$T^+F^lP_2 = F^{-l}P_2 = F^{n-1}P_2$$

If  $n$  is even the choice  $l = \frac{n}{2}$  shows that  $F^{\frac{n}{2}}P_2$  is a fixed point of  $T^+$ , and consequently  $F^{\frac{n}{2}}P_2 \in \{P_2, P_4\}$ . Since  $(m, n) = 1$  the minimal period of any point  $P \in \Gamma$  is  $n$  (otherwise  $\alpha(F) = \frac{m'}{n'}$  for some  $m' < m, n' < n$ ), and so we must have  $F^{\frac{n}{2}}P_2 = P_4$  and  $F^{\frac{n}{2}}P_4 = P_2$ . Using the same arguments we obtain  $F^{\frac{n}{2}}P_1 = P_3, F^{\frac{n}{2}}P_3 = P_1$ .

If  $n$  is odd then the choice  $l = \frac{n-1}{2}$  shows  $T^- F^{\frac{n+1}{2}} P_2 = T^- T^+ F^{\frac{n-1}{2}} P_2 = F^{\frac{n+1}{2}} P_2$ . Thus  $F^{\frac{n+1}{2}} P_2 \in \{P_1, P_3\}$ . Applying the same arguments we obtain  $F^{\frac{n+1}{2}} P_4 \in \{P_1, P_3\}$  and  $F^{\frac{n-1}{2}} P_1, F^{\frac{n-1}{2}} P_3 \in \{P_2, P_4\}$ . We have shown that

$$(9) \quad \begin{aligned} F^{\frac{n}{2}} P_2 &= P_4, & F^{\frac{n}{2}} P_1 &= P_3, & n \text{ even} \\ F^{\frac{n+1}{2}} P_2 &= P_1, & F^{\frac{n+1}{2}} P_4 &= P_3 & \text{ or } & F^{\frac{n+1}{2}} P_2 = P_3, F^{\frac{n+1}{2}} P_4 = P_1, & n \text{ odd} \end{aligned}$$

From (9) it follows that  $O(P_2) = O(P_4)$ ,  $O(P_1) = O(P_3)$  if  $n$  is even;  $O(P_2) = O(P_1)$ ,  $O(P_4) = O(P_3)$  or  $O(P_2) = O(P_3)$ ,  $O(P_4) = O(P_1)$  if  $n$  is odd.

If  $n$  is even then  $O(P_2) \cap O(P_1) = \emptyset$ . Indeed, if  $O(P_2) \cap O(P_1) \neq \emptyset$  then  $O(P_2) = O(P_1)$  and there exists  $l < n$  such that  $F^l P_2 = P_1$  or  $T^+ F^l P_2 = P_1$ . If  $T^+ F^l P_2 = P_1$  then  $F^{l+1} P_2 = T^- P_1 = P_1$ . Hence we only need to consider the case  $F^l P_2 = P_1$  for some  $l < n$ , and in this case we have

$$F^{2l} P_2 = F^l P_1 = F^l T^- P_1 = T^- F^{-l} P_1 = T^- P_2 = T^- T^+ P_2 = F P_2$$

Hence  $F^{2l-1} P_2 = P_2$ . But then  $2l-1 = jn$  for some  $j \in \mathbf{N}$  which is impossible since  $n$  is even. Therefore  $O(P_2) \cap O(P_1) = \emptyset$  when  $n$  is even. Using the same arguments we obtain  $O(P_1) \cap O(P_3) = \emptyset$  if  $n$  is odd. Thus

$$(10) \quad \begin{cases} O(P_1) = O(P_3), O(P_2) = O(P_4), O(P_1) \cap O(P_2) = \emptyset, & n \text{ even} \\ O(P_1) = O(P_2), O(P_3) = O(P_4), O(P_1) \cap O(P_3) = \emptyset \\ \text{or} \\ O(P_1) = O(P_4), O(P_2) = O(P_3), O(P_1) \cap O(P_3) = \emptyset \end{cases}, \quad n \text{ odd}$$

Following [Ze] we next define the so-called generating set for the homeomorphisms  $T^\pm, F$ . For any points  $P, Q \in \Gamma$  we denote by  $(P, Q)_r$  the open arc of  $\Gamma$  from  $P$  to  $Q$  according to the positive orientation on  $\Gamma$ ; we also denote  $(P, Q]_r = (P, Q)_r \cup \{Q\}$ . If  $n$  is even then we denote by  $P_*$  the point from the finite nonempty set  $O(P_2) \cap (P_1, P_2]_r$  with the property  $(P_1, P_*)_r \cap O(P_2) = \emptyset$ . If  $n$  is odd then we denote by  $P_*$  the point from the finite nonempty set  $O(P_3) \cap (P_1, P_2]_r$  such that  $(P_1, P_*)_r \cap O(P_3) = \emptyset$ . By the generating set for homeomorphisms  $T^\pm, F$  we shall mean the arc  $M_0 = [P_1, P_*]_r$ .

**Lemma 2** ([L-S]). I) For any  $P, Q \in M_0$ , with  $P \neq Q$ , we have  $O(P) \cap O(Q) = \emptyset$ ;  
II)  $\bigcup_{P \in M_0} O(P) = \Gamma$ , i. e.  $O(P) \cap M_0 \neq \emptyset$  for any  $P \in \Gamma$ .

We define, for  $l = 0, \dots, n-1$ , the sets

$$\begin{aligned} M_{2l} &= F^l(M_0) = [F^l P_1, F^l P_*]_r, & \overset{\circ}{M}_{2l} &= (F^l P_1, F^l P_*)_r \\ M_{2l+1} &= T^+ F^l(M_0) = [T^+ F^l P_*, T^+ F^l P_1]_r, & \overset{\circ}{M}_{2l+1} &= (T^+ F^l P_*, T^+ F^l P_1)_r \end{aligned}$$

Then Lemma 2 can be written as follows.

**Lemma 2.** I)  $\overset{O}{M}_{l_1} \cap \overset{O}{M}_{l_2} = \emptyset$ ,  $l_1, l_2 \in \{0, \dots, 2n-1\}$ ,  $l_1 \neq l_2$ ;  
 II)  $\bigcup_{j=1}^{2n-1} M_j = \Gamma$ .

Let us now introduce the constants

$$\begin{aligned} a &= \min\{x \mid (x, y) \in \Gamma\}, \quad b = \max\{x \mid (x, y) \in \Gamma\} \\ c &= \min\{y \mid (x, y) \in \Gamma\}, \quad d = \max\{y \mid (x, y) \in \Gamma\} \end{aligned}$$

and the functions  $X(P): \Gamma \xrightarrow{on} [a, b]$ ,  $Y(P): \Gamma \xrightarrow{on} [c, d]$ , such that

$$(X(P), Y(P)) = P, \quad \forall P \in \Gamma$$

Next we define intervals

$$\begin{aligned} X_j &= X(M_j) = \{X(P) \mid P \in M_j\}, \quad \overset{O}{X}_j = X(\overset{O}{M}_j), \quad j = 0, \dots, 2n-1 \\ Y_j &= Y(M_j) = \{Y(P) \mid P \in M_j\}, \quad \overset{O}{Y}_j = Y(\overset{O}{M}_j), \quad j = 0, \dots, 2n-1 \end{aligned}$$

Clearly  $X_j, Y_j, \overset{O}{X}_j, \overset{O}{Y}_j$  are closed (open) intervals satisfying the properties

$$\begin{aligned} X_{2j} &= X_{2j-1}, \quad \overset{O}{X}_{2j} = \overset{O}{X}_{2j-1}, \quad \overset{O}{X} = X_{2n-1}, \quad \overset{O}{X}_0 = \overset{O}{X}_{2n-1}, \quad j = 1, \dots, n-1 \\ Y_{2j} &= Y_{2j+1}, \quad \overset{O}{Y}_{2j} = \overset{O}{Y}_{2j+1}, \quad j = 0, \dots, n-1 \\ \bigcup_{j=0}^{n-1} X_{2j} &= [a, b], \quad \bigcup_{j=0}^{n-1} Y_{2j} = [c, d] \\ \overset{O}{X}_{2j} \cap \overset{O}{X}_{2l} &= \emptyset, \quad \overset{O}{Y}_{2j} \cap \overset{O}{Y}_{2l} = \emptyset, \quad j \neq l \\ [a, b] \setminus \left( \bigcup_{j=0}^{n-1} \overset{O}{X}_{2j} \right) &= \bigcup_{l=1}^4 X(O(P_l)) = \bigcup_{l=1}^4 \{X(P) \mid P \in O(P_l)\} \\ [c, d] \setminus \left( \bigcup_{j=0}^{n-1} \overset{O}{Y}_{2j} \right) &= \bigcup_{l=1}^4 Y(O(P_l)) = \bigcup_{l=1}^4 \{Y(P) \mid P \in O(P_l)\} \end{aligned}$$

We define functions  $\gamma_j(x): X_0 \xrightarrow{on} X_{2j}$ ,  $\beta_j(x): X_0 \xrightarrow{on} Y_{2j}$  by the following formulae

$$\gamma_j(X(P)) = X(F^j P), \quad \beta_j(X(P)) = Y(F^j P), \quad P \in M_0, \quad j = 0, \dots, n-1$$

where  $F^0 = I$ . Since  $\overset{O}{M}_j \cap O(P_l) = \emptyset$ ,  $j = 0, \dots, 2n-1$ ,  $l = 1, 2, 3, 4$  then because of (A1), (A2) we have

$$\gamma_j, \beta_j \in C^k(X_0), \quad 0 < C_1 \leq |\gamma'_j|, |\beta'_j| \leq C_2, \quad j = 0, \dots, n-1$$

for some positive constants  $C_1, C_2$ . In addition, for any  $P \in M_0$

$$F^l P = (\gamma_l(X(P)), \beta_l(X(P))), \quad T^+ F^l P = (\gamma_{l+1}(X(P)), \beta_{l+1}(X(P))), \quad l = 0, \dots, n-1$$

**Proposition 1** ([L-S]). Let  $\Omega \in E(m, n, k)$ ,  $(m, n) = 1$ ,  $m < n$ , and the arcs  $M_j$  be defined as above. Let us define a permutation  $j_i = \sigma(i)$  of the numbers  $0, 1, \dots, 2n-1$  according to the order of arcs  $M_0, M_1, \dots, M_{2n-1}$  on  $\Gamma$ , so that

$$M_i < M_d \text{ if and only if } j_i < j_d$$

where  $M_i < M_d$  if  $P_1 \notin (P, Q)_r$  for any  $P \in \overset{\circ}{M}_i$ ,  $Q \in \overset{\circ}{M}_d$ .

Then

$$(11) \quad j_{2i} = \sigma(2i) = 2mi \pmod{2n}, \quad i = 0, \dots, n-1$$

**Corollary 1.** The order of the intervals  $X_{2j}$  (resp.  $Y_{2j}$ ) on  $[a, b]$  (resp.  $[c, d]$ ) depends only on the numbers  $n, m$ .

Using the fact that  $F$  preserves orientation on  $\Gamma$  we have  $\gamma'_j(x) > 0$  (resp.  $\gamma'_j(x) < 0$ ) if and only if  $M_{2j} \subset [P_1, P_3]_r$  (resp.  $M_{2j} \subset [P_3, P_1]_r$ );  $\beta'_j(x) > 0$  (resp.  $\beta'_j(x) < 0$ ) if and only if  $M_{2j} \subset [P_2, P_4]_r$  (resp.  $M_{2j} \subset [P_4, P_2]_r$ ). Hence from Proposition 1 and Corollary 1 we obtain a second result.

**Corollary 2.** The sign of the functions  $\gamma'_j(x), \beta'_j(x)$  depends only on the numbers  $m, n, j$  and does not depend on the shape of the domain  $\Omega \in E(m, n, k)$ .

Let  $\Omega_1, \Omega_2 \in E(m, n, k)$ ,  $\Gamma_j = \partial\Omega_j$ ,  $j = 1, 2$ . According to the formulae above we define for each boundary  $\Gamma_1, \Gamma_2$  intervals

$$X_j^{F_1}, X_j^{F_2}, Y_j^{F_1}, Y_j^{F_2}, \quad j = 0, \dots, 2n-1$$

and functions

$$\begin{aligned} X^{\Gamma_1}(P) : \Gamma_1 &\xrightarrow{on} [a_1, b_1], \quad Y^{\Gamma_1}(P) : \Gamma_1 \xrightarrow{on} [c_1, d_1] \\ X^{\Gamma_2}(P) : \Gamma_2 &\xrightarrow{on} [a_2, b_2], \quad Y^{\Gamma_2}(P) : \Gamma_2 \xrightarrow{on} [c_2, d_2] \\ \gamma_j^{F_1} : X_0^{F_1} &\xrightarrow{on} X_{2j}^{F_1}, \quad \beta_j^{F_1} : X_0^{F_1} \xrightarrow{on} Y_{2j}^{F_1}, \quad j = 0, \dots, n-1 \\ \gamma_j^{F_2} : X_0^{F_2} &\xrightarrow{on} X_{2j}^{F_2}, \quad \beta_j^{F_2} : X_0^{F_2} \xrightarrow{on} Y_{2j}^{F_2}, \quad j = 0, \dots, n-1 \end{aligned}$$

Let  $h_0(x)$  be an arbitrary function  $h_0(x) : X_0^{F_1} \xrightarrow{on} X_0^{F_2}$  satisfying the conditions

$$h_0 \in C^k(X_0^{F_1}); \quad h'_0(x) \geq \delta > 0, \quad x \in X_0^{F_1}$$

We define

$$(12) \quad \begin{cases} h(x) = \gamma_j^{F_2} \left( h_0 \left( (\gamma_j^{F_1})^{-1}(x) \right) \right), & x \in X_{2j}^{F_2} \\ g(y) = \beta_j^{F_2} \left( h_0 \left( (\beta_j^{F_1})^{-1}(y) \right) \right), & y \in Y_{2j}^{F_2} \end{cases}$$

Then using the properties of the functions  $\gamma_j^{F_i}, \beta_j^{F_i}$  we obtain



$$\begin{aligned}
h(x) : [a_1, b_1] &\xrightarrow{on} [a_2, b_2], \quad h \in \bigcap_{j=0}^{n-1} C^k(X_{2j}^{\Gamma_1}) \\
g(y) : [c_1, d_1] &\xrightarrow{on} [c_2, d_2], \quad g \in \bigcap_{j=0}^{n-1} C^k(Y_{2j}^{\Gamma_1}) \\
|h'(x)|, |g'(y)| &\geq \delta > 0, \quad x \in \bigcup_{j=0}^{n-1} \overset{O}{X}_{2j}^{\Gamma_1}, \quad y \in \bigcup_{j=0}^{n-1} \overset{O}{Y}_{2j}^{\Gamma_1}
\end{aligned}$$

From Corollary 2 it follows that  $\gamma_j^{\Gamma_1}, \gamma_j^{\Gamma_2}$  are either both increasing or both decreasing. The same is true for  $\beta_j^{\Gamma_1}, \beta_j^{\Gamma_2}$ . Therefore

$$h'(x), g'(y) \geq \delta > 0, \quad x \in \bigcup_{j=0}^{n-1} \overset{O}{X}_{2j}^{\Gamma_1}, \quad y \in \bigcup_{j=0}^{n-1} \overset{O}{Y}_{2j}^{\Gamma_1}$$

From Corollary 1 it follows that  $h(x)$  is continuous at the points  $[a_1, b_1] \setminus \bigcup_{j=0}^{n-1} \overset{O}{X}_{2j}^{\Gamma_1}$ , and  $g(y)$  is continuous at the points  $[c_1, d_1] \setminus \bigcup_{j=0}^{n-1} \overset{O}{Y}_{2j}^{\Gamma_1}$ .

Thus

$$\begin{aligned}
h(x) &\in C[a_1, b_1] \cup C^k(X_{2j}^{\Gamma_1}), \quad j=0, \dots, n-1 \\
g(y) &\in C[c_1, d_1] \cup C^k(Y_{2j}^{\Gamma_1}), \quad j=0, \dots, n-1 \\
h'(x), g'(y) &\geq \delta > 0, \quad x \in \bigcup_{j=0}^{n-1} \overset{O}{X}_{2j}^{\Gamma_1}, \quad y \in \bigcup_{j=0}^{n-1} \overset{O}{Y}_{2j}^{\Gamma_1}
\end{aligned}$$

Extending  $h(x), g(y)$  to  $x \in \mathbf{R} \setminus [a_1, b_1], y \in \mathbf{R} \setminus [c_1, d_1]$  as functions from  $C^k$  we obtain that  $h, g$  satisfy (8) where

$$\begin{aligned}
\{x_1, \dots, x_{n-1}\} &= (a_1, b_1) \cup \{X^{\Gamma_1}(P) | P \in \bigcup_{j=1}^4 O^{\Gamma_1}(P_j^{\Gamma_1})\} \\
\{y_1, \dots, y_{n-1}\} &= (c_1, d_1) \cup \{Y^{\Gamma_1}(P) | P \in \bigcup_{j=1}^4 O^{\Gamma_1}(P_j^{\Gamma_1})\}
\end{aligned}$$

It remains to prove (7). Since for any  $j=1, 2, l=0, \dots, n-1, P \in \overset{O}{M}^{\Gamma_l}$

$$\begin{aligned}
F_{l,l}^l P &= (\gamma_{l,l}^{\Gamma_l}(X^{\Gamma_l}(P)), \beta_{l,l}^{\Gamma_l}(X^{\Gamma_l}(P))), \\
T_{l,l}^l F_{l,l}^l P &= (\gamma_{l,l+1}^{\Gamma_l}(X^{\Gamma_l}(P)), \beta_{l,l}^{\Gamma_l}(X^{\Gamma_l}(P)))
\end{aligned}$$

it follows from (12) that if  $P \in M_0^{\Gamma_1}, Q \in M_0^{\Gamma_2}$  and

$$(13) \quad X^{\Gamma_2}(Q) = h_0(X^{\Gamma_1}(P))$$

then

$$F_{l_2}^l Q = (h(X^{l_1}(F_{l_1}^l P)), g(Y^{l_1}(F_{l_1}^l P)))$$

$$T_{l_2}^+ F_{l_2}^l Q = (h(X^{l_1}(T_{l_1}^+ F_{l_1}^l P)), g(Y^{l_1}(T_{l_1}^+ F_{l_1}^l P)))$$

for any  $l = 0, \dots, n-1$ . Thus mapping (12) transforms any cycle  $O^{l_1}(P)$ ,  $P \in M_0^{l_1}$ , into a cycle  $O^{l_2}(Q)$ , where  $Q \in M_0^{l_2}$  is uniquely determined by (13). Since

$$(X^{l_2})^{-1}(h_0(X^{l_1}(P))) : M_0^{l_1} \xrightarrow{on} M_0^{l_2}$$

it follows from Lemma 2 that mapping (12) transforms  $\Gamma_1$  onto  $\Gamma_2$ . Since  $\Omega_1, \Omega_2$  are convex relative to the lines  $x = const$ ,  $y = const$  and  $h(x)$ ,  $g(y)$  are increasing continuous functions (7) holds. This completes the proof of Theorem 1.

It easy to see that any functions  $h, g$  satisfying (7) can be determined by (12) where  $h_0(x) = h(x)$ ,  $x \in X_0^{l_1}$ . Therefore the proof of Theorem 1 gives us the general structure of functions  $h, g$  satisfying (7).

#### 4. A necessary condition

From Theorem 1 it follows that for any  $\Omega \in E(m, n, k)$  there exist increasing functions  $h, g$  satisfying (8) and such that

$$(14) \quad \Pi_n^m = \{(h(x), g(y)) | (x, y) \in \Omega\}$$

In the present section we derive a necessary condition for the functions  $h, g$  to belong to  $C^k(\mathbf{R})$ .

Let  $h, g$  satisfy (8), (14). From the definition of rectangle  $\Pi_n^m$  it follows

$$(15) \quad h(X(P)) + h(X(T^+P)) = \begin{cases} \frac{n-m}{\sqrt{2}}, & P \in \Gamma, \quad |P-P_2| < \varepsilon \\ \frac{m}{\sqrt{2}}, & P \in \Gamma, \quad |P-P_4| < \varepsilon \end{cases}$$

$$(16) \quad g(Y(P)) + g(Y(T^-P)) = \begin{cases} 0, & P \in \Gamma, \quad |P-P_1| < \varepsilon \\ \frac{2m-n}{\sqrt{2}}, & P \in \Gamma, \quad |P-P_3| < \varepsilon \end{cases}$$

for  $\varepsilon > 0$  small enough. Using (A1) we rewrite (15), (16) as follows

$$(17) \quad \begin{cases} h(y_1^{-1}(y)) + h(y_2^{-1}(y)) = \frac{n-m}{\sqrt{2}}, & y \in [c, c+\varepsilon] \\ h(y_3^{-1}(y)) + h(y_4^{-1}(y)) = \frac{m}{\sqrt{2}}, & y \in [d-\varepsilon, d] \end{cases}$$

$$(18) \quad \begin{cases} g(y_1(x)) + g(y_4(x)) = 0, & x \in [a, a + \varepsilon] \\ g(y_2(x)) + g(y_3(x)) = \frac{2m-n}{\sqrt{2}}, & x \in [b - \varepsilon, b] \end{cases}$$

where

$$\begin{aligned} a &= \min\{x \mid (x, y) \in \Gamma\}, & b &= \max\{x \mid (x, y) \in \Gamma\} \\ c &= \min\{y \mid (x, y) \in \Gamma\}, & d &= \max\{y \mid (x, y) \in \Gamma\} \end{aligned}$$

Equalities (17), (18) imply some necessary conditions for the functions  $h, g$  to belong to  $C^k$ . To derive these conditions we consider the following auxiliary problem.

Assume functions  $w_1(x), w_2(x)$  satisfy

- i)  $w_1, w_2 \in C^k[0, 1]$ ,
- ii)  $0 < \delta \leq w_1'(x), (-w_2'(x)) \leq C, \quad x \in [0, 1]$ ,
- iii)  $w_1(0) = w_2(0) = 0$ .

Assume there exists a real-valued function  $g \in C^k(\mathbf{R})$ ,  $g'(0) > 0$  satisfying

$$(19) \quad g(w_1(x)) + g(w_2(x)) = C_1, \quad x \in [0, 1]$$

for some constant  $C_1 \in \mathbf{R}$ . Equality (19) implies

$$(20) \quad \left. \frac{d^j}{dx^j} (g(w_1(x)) + g(w_2(x))) \right|_{x=+0} = 0, \quad j = 1, \dots, k$$

We set for  $j = 1, \dots, k$

$$(21) \quad g_j = \frac{1}{j!} \frac{d^j g}{dy^j}(0), \quad \alpha_j = \frac{1}{j!} \frac{d^j w_1}{dx^j}(+0), \quad \beta_j = \frac{1}{j!} \frac{d^j w_2}{dx^j}(+0)$$

and define functions  $a_{ij}(\bar{\gamma})$ ,  $\bar{\gamma} = (\gamma_1, \dots, \gamma_k) \in \mathbf{R}^k$  by the following formula

$$(22) \quad \left( \sum_{l=1}^k \gamma_l x^l \right)^j = \sum_{j \leq i \leq jk} a_{ij}(\bar{\gamma}) x^i, \quad j = 1, \dots, k, \quad x \in \mathbf{R}$$

Then (20) can be written in the form

$$(23) \quad \begin{cases} g_1 c_{11} = 0 \\ g_1 c_{21} + g_2 c_{22} = 0 \\ g_1 c_{31} + g_2 c_{32} + g_3 c_{33} = 0 \\ \dots\dots\dots \\ g_1 c_{k1} + g_2 c_{k2} + g_3 c_{k3} + \dots + g_k c_{kk} = 0 \end{cases}$$

where

$$(24) \quad c_{ij} = c_{ij}(\bar{\alpha}, \bar{\beta}) = a_{ij}(\bar{\alpha}) + a_{ij}(\bar{\beta}), \quad 1 \leq j \leq i \leq k$$

It is easy to check that

$$(25) \quad \begin{cases} c_{j1} = (\alpha_j + \beta_j), & c_{jj} = (\alpha_j^i + \beta_j^i), \quad j = 1, \dots, k \\ c_{j(j-1)} = (j-1) (\alpha_1^{i-2} \alpha_2 + \beta_1^{i-2} \beta_2), \quad j = 2, \dots, k \\ c_{j(j-2)} = (j-2) (\alpha_1^{i-3} \alpha_3 + \beta_1^{i-3} \beta_3) \\ \quad + \frac{(j-2)(j-3)}{2} (\alpha_1^{i-4} \alpha_2^2 + \beta_1^{i-4} \beta_2^2), \quad j = 3, \dots, k \end{cases}$$

Since  $g'(0) > 0$  then  $g_1 > 0$ . Using (23), (25) we obtain  $c_{11} = (\alpha_1 + \beta_1) = 0$ . Hence

$$(26) \quad \beta_1 = -\alpha_1$$

From ii) it follows  $\alpha_1 \neq 0$ . Therefore

$$c_{jj} = \begin{cases} 0, & j \text{ is odd} \\ 2\alpha_1^i, & j \text{ is even} \end{cases}$$

Let  $k \geq 3$ . Consider the second and the third equation of (23). Since  $g_1 \neq 0$  then using (25), (26) we obtain

$$0 = c_{21}c_{32} - c_{22}c_{31} = 2\alpha_1 ((\alpha_2^2 - \beta_2^2) - \alpha_1(\alpha_3 + \beta_3))$$

Hence

$$(27) \quad \alpha_1(\alpha_3 + \beta_3) = (\alpha_2^2 - \beta_2^2)$$

Let  $k \geq 5$ . Consider the fourth and the fifth equation of (23)

$$\begin{aligned} g_1c_{41} + g_2c_{42} + g_3c_{43} + g_4c_{44} &= 0 \\ g_1c_{51} + g_2c_{52} + g_3c_{53} + g_4c_{54} &= 0 \end{aligned}$$

Using (25), (26) we obtain

$$\begin{aligned} c_{43}c_{54} - c_{53}c_{44} &= 3\alpha_1^2(\alpha_2 + \beta_2) \cdot 4\alpha_1^3(\alpha_2 - \beta_2) - 2\alpha_1^4[3\alpha_2^2(\alpha_3 + \beta_3) \\ &+ 3\alpha_1(\alpha_2^2 - \beta_2^2)] = 6\alpha_1^5(\alpha_2^2 - \beta_2^2) - 6\alpha_1^6(\alpha_3 + \beta_3) = 0 \end{aligned}$$

by force of (27). Hence

$$g_1(c_{41}2(\alpha_2 - \beta_2) - \alpha_1c_{51}) + g_2(c_{42}2(\alpha_2 - \beta_2) - \alpha_1c_{52}) = 0$$

Since  $g_1 \neq 0$  then using the second equation of (23) we obtain

$$0 = (c_{41}2(\alpha_2 - \beta_2) - \alpha_1c_{51}) \cdot c_{22} - (c_{42}2(\alpha_2 - \beta_2) - \alpha_1c_{52}) \cdot c_{21}$$

One can check that the last equation can be written as follows

$$(28) \quad \begin{aligned} 2\alpha_1^2(\alpha_2 - \beta_2)(\alpha_4 + \beta_4) - \alpha_1^3(\alpha_5 + \beta_5) + \alpha_1^2(\alpha_4 - \beta_4)(\alpha_2 + \beta_2) \\ + \alpha_1(\alpha_2\alpha_3 + \beta_2\beta_3)(\alpha_2 + \beta_2) - (\alpha_2^4 - \beta_2^4) - 2\alpha_1^2(\alpha_3^2 - \beta_3^2) = 0 \end{aligned}$$

Let  $k \geq 5$ . Then for any  $l \geq 2$ ,  $2l+1 \leq k$  we have by force of (25) - (27)

$$\begin{aligned} \det \begin{pmatrix} c_{2l(2l-1)} & c_{2l2l} \\ c_{(2l+1)(2l-1)} & c_{(2l+1)2l} \end{pmatrix} &= (2l-1)\alpha_1^{2l-2}(\alpha_2+\beta_2) \cdot 2l\alpha_1^{2l-1}(\alpha_2-\beta_2) \\ &- 2\alpha_1^{2l}[(2l-1)\alpha_1^{2l-2}(\alpha_3+\beta_3) + (2l-1)(l-1)\alpha_1^{2l-3}(\alpha_2^2-\beta_2^2)] \\ &= 2(2l-1)\alpha_1^{4l-3}(\alpha_2^2-\beta_2^2) - 2(2l-1)\alpha_1^{4l-2}(\alpha_3+\beta_3) = 0 \end{aligned}$$

Since  $\alpha_1 \neq 0$  then the system of two equations

$$\begin{aligned} g_1 c_{2l1} + \dots + g_{2l} c_{2l2l} &= 0 \\ g_1 c_{(2l+1)1} + \dots + g_{2l} c_{(2l+1)2l} &= 0 \end{aligned}$$

is equivalent to

$$\begin{aligned} g_1 \tilde{c}_{(2l-2)1} + \dots + g_{2l-2} \tilde{c}_{(2l-2)(2l-2)} &= 0 \\ g_1 c_{2l1} + \dots + g_{2l} c_{2l2l} &= 0 \end{aligned}$$

where

$$(29) \quad \tilde{c}_{(2l-2)j} = c_{2lj}l(\alpha_2 - \beta_2) - c_{(2l+1)j}\alpha_1, \quad j=1, \dots, 2l-2$$

Assume (26) - (28) hold and consider the system

$$(30) \quad \begin{cases} g_1 c_{21} + g_2 c_{22} = 0 \\ g_1 c_{41} + \dots + g_4 c_{44} = 0 \\ g_1 \tilde{c}_{41} + \dots + g_4 \tilde{c}_{44} = 0 \\ \dots \dots \dots \\ g_1 c_{2l1} + \dots + g_{2l} c_{2l2l} = 0 \\ g_1 \tilde{c}_{2l1} + \dots + g_{2l} \tilde{c}_{2l2l} = 0 \\ \dots \dots \dots \\ g_1 c_{(k-2)1} + \dots + g_{k-2} c_{(k-2)(k-2)} = 0 \\ g_1 c_{k1} + \dots + g_k c_{kk} = 0 \end{cases}$$

if  $k$  is even, or the system

$$(31) \quad \begin{cases} g_1 c_{21} + g_2 c_{22} = 0 \\ g_1 c_{41} + \dots + g_4 c_{44} = 0 \\ g_1 \tilde{c}_{41} + \dots + g_4 \tilde{c}_{44} = 0 \\ \dots \dots \dots \\ g_1 c_{2l1} + \dots + g_{2l} c_{2l2l} = 0 \\ g_1 \tilde{c}_{2l1} + \dots + g_{2l} \tilde{c}_{2l2l} = 0 \\ \dots \dots \dots \\ g_1 c_{(k-1)1} + \dots + g_{k-1} c_{(k-1)(k-1)} = 0 \end{cases}$$

if  $k$  is odd.

Since  $c_{2l2l} > 0$  and solvability of (30), (31) does not depend on the magnitude of  $g_1 > 0$  then we can assume  $g_1 = 1$  and rewrite (30), (31) in the following equivalent form

$$(30') \quad \begin{cases} g_2 d_{22} = -d_{21} \\ g_2 d_{32} + g_3 d_{33} = -d_{31} \\ g_2 d_{42} + g_3 d_{43} + g_4 d_{44} = -d_{41} \\ \dots\dots\dots \\ g_2 d_{(k-4)2} + \dots\dots + g_{k-4} d_{(k-4)(K-4)} = -d_{(k-4)1} \\ g_1 c_{(k-2)1} + \dots\dots + g_{k-2} c_{(k-2)(k-2)} = -c_{(k-2)1} \\ g_1 c_{k1} + \dots\dots + g_k c_{kk} = -c_{k1} \end{cases}$$

$$(31') \quad \begin{cases} g_2 d_{22} = -d_{21} \\ g_2 d_{32} + g_3 d_{33} = -d_{31} \\ g_2 d_{42} + g_3 d_{43} + g_4 d_{44} = -d_{41} \\ \dots\dots\dots \\ g_2 d_{(k-3)2} + \dots\dots + g_{k-3} d_{(k-3)(k-3)} = -d_{(k-3)1} \\ g_1 c_{(k-1)1} + \dots\dots + g_{k-1} c_{(k-1)(k-1)} = -c_{(k-1)1} \end{cases}$$

where

$$(32) \quad d_{2lj} = c_{2lj}, \quad d_{(2l-1)j} = c_{2lj} \cdot \tilde{c}_{2l2l} - \tilde{c}_{2lj} \cdot c_{2l2l}$$

Consider the system

$$(33) \quad \begin{cases} g_2 d_{22} = -d_{21} \\ g_2 d_{32} + g_3 d_{33} = -d_{31} \\ g_2 d_{42} + g_3 d_{43} + g_4 d_{44} = -d_{41} \\ \dots\dots\dots \\ g_2 d_{l2} + \dots\dots + g_l d_{ll} = -d_{l1} \end{cases}$$

where

$$(34) \quad l = l(k) = \begin{cases} (k-4), & k \text{ is even} \\ (k-3), & k \text{ is odd} \end{cases}$$

Then system (30') (resp. (31')) is solvable if and only if (33) is solvable. Indeed, if  $k$  is even and  $(g_2, \dots, g_{k-4})$  satisfy (33) then for arbitrary  $g_{k-3}, g_{k-1} \in \mathbf{R}$  the values of  $g_{k-2}, g_k$  are uniquely determined by the last two equations of (30'). If  $k$  is odd and  $(g_2, \dots, g_{k-3})$  satisfy (33) then for any arbitrary  $g_{k-2}, g_k \in \mathbf{R}$  the value of  $g_{k-1}$  is uniquely determined by the last equation of (31').

For any  $k \geq 5$ ,  $\bar{\alpha} = (\alpha_1, \dots, \alpha_k)$ ,  $\bar{\beta} = (\beta_1, \dots, \beta_k)$  we denote

$$(35) \quad D(\bar{\alpha}, \bar{\beta}, k) = \begin{pmatrix} d_{22} & 0 & \dots & 0 \\ d_{32} & d_{33} & \dots & \vdots \\ \vdots & \vdots & \vdots & 0 \\ d_{l2} & d_{l3} & \dots & d_{ll} \end{pmatrix}$$

where  $d_{ji} = d_{ji}(\bar{\alpha}, \bar{\beta})$  are determined by (24), (29), (32),  $l = l(k)$  is determined by (34).

We have obtained that if there exists  $g \in C^k(\mathbf{R})$ ,  $g'(0) > 0$  satisfying (19) then (26) - (28) hold and there exists  $\bar{X} \in \mathbf{R}^{l(k)-1}$  such that

$$D(\bar{\alpha}, \bar{\beta}, k) \cdot \bar{X} = -d(\bar{\alpha}, \bar{\beta}, k)$$

where

$$(36) \quad d(\bar{\alpha}, \bar{\beta}, k) = \begin{pmatrix} d_{21}(\bar{\alpha}, \bar{\beta}) \\ \vdots \\ d_{l(k)1}(\bar{\alpha}, \bar{\beta}) \end{pmatrix}$$

Let us determine  $\bar{\alpha}(P_j) = (\alpha_1(P_j), \dots, \alpha_k(P_j))$ ,  $\bar{\beta}(P_j) = (\beta_1(P_j), \dots, \beta_k(P_j))$ ,  $j=1, 2, 3, 4$  by the following formulae

$$(37) \quad \begin{cases} \alpha_l(P_1) = \frac{1}{l!} \frac{d^l y_4}{dx^l}(a+0), & \beta_j(P_1) = \frac{1}{l!} \frac{d^l y_1}{dx^l}(a+0) \\ \alpha_l(P_2) = \frac{1}{l!} \frac{d^l (y_1^{-1})}{dy^l}(c+0), & \beta_l(P_2) = \frac{1}{l!} \frac{d^l (y_2^{-1})}{dy^l}(c+0) \\ \alpha_l(P_3) = \frac{1}{l!} \frac{d^l y_2}{dx^l}(b-0), & \beta_l(P_3) = \frac{1}{l!} \frac{d^l y_3}{dx^l}(b-0) \\ \alpha_l(P_4) = \frac{1}{l!} \frac{d^l (y_3^{-1})}{dy^l}(d-0), & \beta_l(P_4) = \frac{1}{l!} \frac{d^l (y_4^{-1})}{dy^l}(d-0) \end{cases}$$

The next theorem follows from the above arguments.

**Theorem 2.** Let  $\Omega \in E(m, n, k)$  for some  $m, n, k \in \mathbf{N}$ ,  $m < n$ ,  $k \geq 5$ . If there exist functions  $h(x) \in C^k[a, b]$ ,  $g(y) \in C^k[c, d]$  satisfying (8), (14) then for any  $j=1, 2, 3, 4$  vectors  $\bar{\alpha}(P_j)$ ,  $\bar{\beta}(P_j)$  satisfy (26) - (28) and there exists  $\bar{X}_j \in \mathbf{R}^{l(k)-1}$  satisfying

$$D(\bar{\alpha}(P_j), \bar{\beta}(P_j), k) \cdot \bar{X}_j = -d(\bar{\alpha}(P_j), \bar{\beta}(P_j), k)$$

where  $D(\bar{\alpha}, \bar{\beta}, k)$  is determined by (35),  $d_{ji}(\bar{\alpha}, \bar{\beta})$  are determined by (24), (29), (32),  $l(k)$  is determined by (34),  $d(\bar{\alpha}, \bar{\beta}, k)$  is determined by (36).

## 5. A necessary and sufficient condition

In the present section we derive a necessary and sufficient condition for existence  $h \in C^k[a, b]$ ,  $g \in C^k[c, d]$  satisfying (8), (14).

Let  $\Omega \in E(m, n, k)$  for some  $m, n, k \in \mathbf{N}$ ,  $k \geq 2$ . Denote  $\Gamma = \partial\Omega, \Gamma_n^m = \partial\Pi_n^m$ .

It is easy to see that from the proof of Theorem 1 it follows that if  $h_0 : X_0^\Gamma \xrightarrow{on} X_0^{\Gamma_n^m}$ ,  $h_0 \in C^k(X_0^\Gamma)$  is chosen such that function  $h(x)$ ,  $g(y)$  defined by (12) satisfy for some  $\varepsilon > 0$

$$(38) \quad \begin{aligned} h &\in C^k(X(P_2) - \varepsilon, X(P_2) + \varepsilon) \cap C^k(X(P_4) - \varepsilon, X(P_4) + \varepsilon) \\ g &\in C^k(Y(P_1) - \varepsilon, Y(P_1) + \varepsilon) \cap C^k(Y(P_3) - \varepsilon, Y(P_3) + \varepsilon) \end{aligned}$$

then  $h \in C^k[a, b]$ ,  $g \in C^k[c, d]$ . Because of (8) conditions (38) are equivalent to

$$(39) \quad \begin{aligned} \frac{d^l h}{dx^l}(X(P_j) - 0) &= \frac{d^l h}{dx^l}(X(P_j) + 0), \quad j=2, 4, l=1, \dots, k \\ \frac{d^l g}{dy^l}(Y(P_j) - 0) &= \frac{d^l g}{dy^l}(Y(P_j) + 0), \quad j=1, 3, l=1, \dots, k \end{aligned}$$

Consider the rectangle  $\Pi_n^m$ . It is easy to see that the vertices of  $\Pi_n^m$

$$(40) \quad \begin{aligned} P_1^{\Gamma_n^m} &= (0, 0), & P_2^{\Gamma_n^m} &= \left( \frac{n-m}{2\sqrt{2}}, \frac{m-n}{2\sqrt{2}} \right) \\ P_3^{\Gamma_n^m} &= \left( \frac{n}{2\sqrt{2}}, \frac{2m-n}{2\sqrt{2}} \right), & P_4^{\Gamma_n^m} &= \left( \frac{m}{2\sqrt{2}}, \frac{m}{2\sqrt{2}} \right) \end{aligned}$$

and for any  $l=0, \dots, n-1, j=0, \dots, 2n-1, P, Q \in M_j^{\Gamma_n^m}$

$$(41) \quad \begin{aligned} |X^{\Gamma_n^m}(P) - X^{\Gamma_n^m}(Q)| &= |X^{\Gamma_n^m}(F_{\Gamma_n^m}^l P) - X^{\Gamma_n^m}(F_{\Gamma_n^m}^l Q)| \\ &= |Y^{\Gamma_n^m}(F_{\Gamma_n^m}^l P) - Y^{\Gamma_n^m}(F_{\Gamma_n^m}^l Q)| = |Y^{\Gamma_n^m}(P) - Y^{\Gamma_n^m}(Q)| \end{aligned}$$

Let  $h(x), g(y)$  satisfy (8), (14). Since the mapping  $(x_1, y_1) = (h(x), g(y))$  transforms any cycle  $O(P)$  into the cycle  $O^{\Gamma_n^m}(Q)$  where  $Q = (h(X(P)), g(Y(P)))$  then for any  $l \in \mathbb{Z}$

$$(42) \quad \begin{aligned} X^{\Gamma_n^m}(F_{\Gamma_n^m}^l(h(X(P)), g(Y(P)))) &= h(X(F^l P)), \quad P \in \Gamma \\ Y^{\Gamma_n^m}(F_{\Gamma_n^m}^l(h(X(P)), g(Y(P)))) &= g(Y(F^l P)), \quad P \in \Gamma \end{aligned}$$

Consider two cases: I)  $n$  is even, II)  $n$  is odd.

I). Let  $n$  be an even number. By force of (9) we have  $F^{\frac{n}{2}} P_1 = P_3$ ,  $F^{\frac{n}{2}}_{\Gamma_n^m} P_1^{\Gamma_n^m} = P_3^{\Gamma_n^m}$ .

Using (40) - (42) we obtain

$$(43) \quad 0 - g(Y(P)) = g(Y(F^{\frac{n}{2}}(P))) + \frac{n-2m}{2\sqrt{2}}$$

for any  $P \in \Gamma$  such that  $|P - P_1|$  is sufficiently small.

Since  $F^{\frac{n}{2}} P_2 = P_4$ ,  $F^{\frac{n}{2}}_{\Gamma_n^m} P_2^{\Gamma_n^m} = P_4^{\Gamma_n^m}$  then employing (40) - (42) we obtain

$$(44) \quad h(X(P)) - \frac{n-m}{2\sqrt{2}} = \frac{m}{2\sqrt{2}} - h(X(\frac{n}{2}(P)))$$

for any  $P \in \Gamma$  such that  $|P - P_2|$  is sufficiently small.



Besides, in a neighborhood of each vertex  $P_1, \dots, P_4$  we have one extra functional equation: (15) or (16). We note that if (16) holds then it is sufficient to consider (43) only for  $P \in \Gamma$  such that  $Y(P) \leq Y(P_1)$ . Indeed, let  $|P - P_1| \leq \varepsilon$ ,  $Y(P) \leq Y(P_1)$  for a small  $\varepsilon > 0$ . Consider points  $P$ ,  $T^-P$ ,  $F_2^n P$ ,  $T^-F_2^n P = F_2^n T^-P$ . Assume that  $g(Y(P)) + g(Y(F_2^n P)) = -\frac{n-2m}{2\sqrt{2}}$ . Then using (16) we obtain

$$\begin{aligned} g(Y(T^-P)) + g(Y(F_2^n(T^-P))) &= -g(Y(P)) + \left(-\frac{n-2m}{\sqrt{2}} - g(Y(F_2^n P))\right) \\ &= -\left(\frac{n-2m}{\sqrt{2}} + g(Y(P)) + g(Y(F_2^n P))\right) = -\frac{n-2m}{2\sqrt{2}} \end{aligned}$$

Since  $Y(P) \leq Y(P_1)$  if and only if  $Y(T^-P) \geq Y(P_1)$  then we obtain that it suffices to consider (43) only for  $P \in \Gamma$  satisfying  $|P - P_1| \leq \varepsilon$ ,  $Y(P) \leq Y(P_1)$  provided (16) holds and  $\varepsilon$  is sufficiently small. Using the same arguments we obtain that it suffices to consider (44) only for  $P \in \Gamma$  satisfying  $|P - P_2| \leq \varepsilon$ ,  $X(P) \leq X(P_2)$  provided (15) holds and  $\varepsilon$  is sufficiently small.

For  $x \in [X(P_2) - \varepsilon, X(P_2)]$ ,  $y \in [Y(P_1) - \varepsilon, Y(P_1)]$  we define functions  $\phi(x)$ ,  $\psi(y)$  using the following formulae

$$(45) \quad \phi(X(P)) = X(F_2^n P), \quad X(P) \in [X(P_2) - \varepsilon, X(P_2)], \quad P \in \Gamma_1$$

$$(46) \quad \psi(Y(P)) = Y(F_2^n P), \quad Y(P) \in [Y(P_1) - \varepsilon, Y(P_1)], \quad P \in \Gamma_1$$

From (A1), (A2) and Lemma 3' it follows that for  $\varepsilon$  sufficiently small

$$\begin{aligned} \phi(x) &: [X(P_2) - \varepsilon, X(P_2)] \xrightarrow{on} [X(P_4), X(P_4) + \varepsilon_1] \\ \psi(y) &: [Y(P_1) - \varepsilon, Y(P_1)] \xrightarrow{on} [Y(P_3), Y(P_3) + \varepsilon_2] \\ \phi(x) &\in C^k[X(P_2) - \varepsilon, X(P_2)], \quad \psi(y) \in C^k[Y(P_1) - \varepsilon, Y(P_1)] \\ \phi'(x), \psi'(y) &\leq -\delta < 0, \quad x \in [X(P_2) - \varepsilon, X(P_2)], \quad y \in [Y(P_1) - \varepsilon, Y(P_1)] \end{aligned}$$

for some constants  $\varepsilon_1, \varepsilon_2, \delta > 0$ . Equations (43), (44) can be written as follows

$$(47) \quad g(y) + g(\psi(y)) = -\frac{n-2m}{2\sqrt{2}}, \quad y \in [Y(P_1) - \varepsilon, Y(P_1)]$$

$$(48) \quad h(x) + h(\phi(x)) = \frac{n}{2\sqrt{2}}, \quad x \in [X(P_2) - \varepsilon, X(P_2)]$$

Define  $\overline{g^{1\pm}} = (g_1^{1\pm}, \dots, g_k^{1\pm})^T$ ,  $\overline{g^{3\pm}} = (g_1^{3\pm}, \dots, g_k^{3\pm})^T$ ,  $\overline{h^{2\pm}} = (h_1^{2\pm}, \dots, h_k^{2\pm})^T$ ,  $\overline{h^{4\pm}} = (h_1^{4\pm}, \dots, h_k^{4\pm})^T$ ,  $\overline{\phi} = (\phi_1, \dots, \phi_k)$ ,  $\overline{\psi} = (\psi_1, \dots, \psi_k)$  as follows

$$(49) \quad g_l^{j\pm} = \frac{1}{l!} \frac{d^l g}{dy^l} (Y(P_j) \pm 0), \quad j=1, 3, \quad l=1, \dots, k$$

$$h_l^{i\pm} = \frac{1}{l!} \frac{d^l h}{dx^l} (X(P_i) \pm 0), \quad i=2, 4, \quad l=1, \dots, k$$

$$(50) \quad \phi_l = \frac{1}{l!} \frac{d^l \phi}{dx^l} (X(P_2) - 0), \quad \psi_l = \frac{1}{l!} \frac{d^l \psi}{dy^l} (Y(P_1) - 0), \quad l=1, \dots, k$$

Equations (47), (48) imply

$$(51) \quad \overline{g^{1-}} = A(\overline{\phi}) \cdot \overline{g^{3+}}$$

$$(52) \quad \overline{h^{2-}} = A(\overline{\phi}) \cdot \overline{h^{4+}}$$

where

$$(53) \quad -A(\overline{\gamma}) = \begin{pmatrix} a_{11}(\overline{\gamma}) & 0 & \dots & 0 \\ a_{21}(\overline{\gamma}) & a_{22}(\overline{\gamma}) & \vdots & \vdots \\ \vdots & \vdots & \vdots & 0 \\ a_{k1}(\overline{\gamma}) & a_{k2}(\overline{\gamma}) & \dots & a_{kk}(\overline{\gamma}) \end{pmatrix}, \quad \overline{\gamma} \in \mathbf{R}^k$$

and  $a_{ji}(\overline{\gamma})$  are determined by (22). It is easy to see that

$$a_{jj}(\overline{\gamma}) = (\gamma_1)^j, \quad j=1, \dots, k$$

Since  $\phi', \psi' \leq -\delta < 0$  then

$$(54) \quad a_{jj}(\overline{\phi}) \neq 0, \quad a_{jj}(\overline{\psi}) \neq 0, \quad j=1, \dots, k$$

Hence

$$\det A(\overline{\phi}) \neq 0, \quad \det A(\overline{\psi}) \neq 0$$

As it was shown above, there exists  $g \in C^k(Y(P_1) - \varepsilon, Y(P_1) + \varepsilon) \cap C^k(Y(P_3) - \varepsilon, Y(P_3) + \varepsilon)$  satisfying (16) if and only if  $\overline{g^{1-}} = \overline{g^{1+}} = \overline{g^1}$ ,  $\overline{g^{3-}} = \overline{g^{3+}} = \overline{g^3}$  satisfy

$$(55) \quad C(\overline{\alpha}(P_j), \overline{\beta}(P_j)) \cdot \overline{g^j} = 0, \quad j=1, 3$$

where for any  $\overline{\alpha} = (\alpha_1, \dots, \alpha_k)$ ,  $\overline{\beta} = (\beta_1, \dots, \beta_k)$

$$(56) \quad C(\overline{\alpha}, \overline{\beta}) = \begin{pmatrix} c_{11}(\overline{\alpha}, \overline{\beta}) & 0 & \dots & 0 \\ c_{21}(\overline{\alpha}, \overline{\beta}) & c_{22}(\overline{\alpha}, \overline{\beta}) & \vdots & \vdots \\ \vdots & \vdots & \vdots & 0 \\ c_{k1}(\overline{\alpha}, \overline{\beta}) & c_{k2}(\overline{\alpha}, \overline{\beta}) & \dots & c_{kk}(\overline{\alpha}, \overline{\beta}) \end{pmatrix}$$

and  $c_{ji}(\overline{\alpha}, \overline{\beta})$  are defined by (24),  $\overline{\alpha}(P_j)$ ,  $\overline{\beta}(P_j)$  are defined by (37).

Analogously, there exist  $h(x) \in C^k(X(P_2) - \varepsilon, X(P_2) + \varepsilon) \cap C^k(X(P_4) - \varepsilon, X(P_4) + \varepsilon)$  satisfying (15) if and only if  $\overline{h^{2-}} = \overline{h^{2+}} = \overline{h^2}$ ,  $\overline{h^{4-}} = \overline{h^{4+}} = \overline{h^4}$  satisfy

$$(57) \quad C(\bar{\alpha}(P_j), \bar{\beta}(P_j)) \cdot \bar{h}^j = 0, \quad j=2, 4$$

Because of (51), (52) we can rewrite (55), (57) as follows

$$(58) \quad \begin{cases} C(\bar{\alpha}(P_1), \bar{\beta}(P_1)) \cdot \bar{g}^1 = 0 \\ C(\bar{\alpha}(P_3), \bar{\beta}(P_3)) \cdot A^{-1}(\bar{\phi}) \cdot \bar{g}^1 = 0 \end{cases}$$

$$(59) \quad \begin{cases} C(\bar{\alpha}(P_2), \bar{\beta}(P_2)) \cdot \bar{h}^2 = 0 \\ C(\bar{\alpha}(P_4), \bar{\beta}(P_4)) \cdot A^{-1}(\bar{\phi}) \cdot \bar{h}^2 = 0 \end{cases}$$

Thus we obtained that if there exist  $h(x) \in C^k[a, b]$ ,  $g(y) \in C^k[c, d]$  satisfying (8), (14) then (58), (59) hold for some  $\bar{h}^2, \bar{g}^1 \in \mathbf{R}^k$ ,  $h_1^2, g_1^1 > 0$ .

Let us assume that there exist  $\bar{G}, \bar{H} \in \mathbf{R}^k$ ,  $G_1, H_1 > 0$  such that  $\bar{G}$  satisfies (58) and  $\bar{H}$  satisfies (59). Since  $n$  is even then  $P_* \in O(P_2)$ . Hence there exists  $l \in \{0, \dots, n-1\}$  such that  $P_2 = F^l P_*$ . We define  $\lambda(x)$ ,  $x \in X_0 = [a, X(P_*)]$  as follows

$$(60) \quad \lambda(X(P)) = X(F^l P), \quad X(P) \in X_0, \quad P \in \Gamma_1$$

From (A1), (A2) it follows that  $\lambda(x) : X_0 \xrightarrow{on} X_{2l} = [X(F^l P_1), X(P_2)]$ ,  $\lambda(x) \in C^k(X_0)$ ,  $\lambda' \geq \delta > 0$ . Consider

$$(61) \quad \bar{h}^* = -A(\bar{\lambda}^*) \cdot \bar{H}, \quad \bar{h}^a = A(\bar{\lambda}^a) \cdot \bar{G}$$

where

$$\begin{aligned} \bar{\lambda}^* &= (\lambda_1^*, \dots, \lambda_k^*), \quad \bar{\lambda}^a = (\lambda_1^a, \dots, \lambda_k^a) \\ \lambda_l^* &= \frac{1}{l!} \frac{d^l \lambda}{dx^l}(X(P_*) - 0), \quad \lambda_l^a = \frac{1}{l!} \frac{d^l y_1}{dx^l}(a + 0), \quad l = 1, \dots, k \end{aligned}$$

Since

$$\lambda_1^* = \lambda'(X(P_*) - 0) > 0, \quad \lambda_1^a = y_1'(a + 0) < 0$$

$$a_{11}(\bar{\gamma}) = \gamma_1, \quad H_1, G_1 > 0$$

then

$$(62) \quad h_1^*, h_1^a > 0$$

Let  $h_0(x)$ ,  $x \in X_0 = [a, X(P_*)]$  be an arbitrary function satisfying

$$\begin{aligned} h_0(x) : X_0 &\xrightarrow{on} X_0^{\Gamma^{m_n}} = \left[0, \frac{1}{2\sqrt{2}}\right]; \quad h_0 \in C^k(X_0); \\ h_0'(x) &\geq \delta > 0, \quad x \in X_0 \text{ for some } \delta > 0; \end{aligned}$$

$$(63) \quad \frac{1}{l!} \frac{d^l h_0}{dx^l}(a + 0) = h_l^a, \quad \frac{1}{l!} \frac{d^l h_0}{dx^l}(X(P_*) - 0) = h_l^*, \quad l = 1, \dots, k$$

Such function exists because of (62). Let  $h(x)$ ,  $g(y)$  be defined by (12) where  $\Gamma_1 = \Gamma = \partial\Omega$ ,  $\Gamma_2 = \Gamma_n^m = \partial\Pi_n^m$ . Then  $h, g$  satisfy (8), (14). Consider  $\overline{g^{1\pm}}$ ,  $\overline{g^{3\pm}}$ ,  $\overline{h^{2\pm}}$ ,  $\overline{h^{4\pm}}$  defined by (49). Because of (12), (41), (42), (60) we have

$$(64) \quad h_0(X(P_*)) - h_0(x) = h(X(P_2)) - h(\lambda(x)), \quad x \in X_0$$

Hence, by force of (22), (53), (63), (64)

$$\bar{h}^* = \begin{pmatrix} \frac{1}{1!} \frac{dh_0}{dx}(X(P_*) - 0) \\ \vdots \\ \frac{1}{k!} \frac{d^k h_0}{dx^k}(X(P_*) - 0) \end{pmatrix} = -A(\bar{\lambda}^*) \cdot \bar{h}^{2-}$$

From (61) it follows

$$(65) \quad \overline{h^{2-}} = \bar{H}$$

Consider  $g(y)$ ,  $y \in Y_0$ . According to (12) and definition of the functions  $\beta_j : X_0 \xrightarrow{on} Y_{2j}$  we have

$$\beta_0(X(P)) = Y(P), \quad P \in M_0; \quad \beta_0^{\Gamma_n^m}(X^{\Gamma_n^m}(P)) = Y^{\Gamma_n^m}(P), \quad P \in M_0^{\Gamma_n^m}$$

Hence, according to (A1)

$$\beta_0(x) = y_1(x), \quad \beta_0^{\Gamma_n^m}(x) = -x$$

Therefore from (12) it follows

$$g(y) = \beta_0^{\Gamma_n^m}(h_0(\beta_0^{-1}(y))) = -h_0(y_1^{-1}(y)), \quad y \in Y_0 = [Y(P_*), Y(P_1)]$$

Last equation can be written in the form

$$(66) \quad h_0(x) = -g(y_1(x)), \quad x \in X_0$$

Using (22), (49), (53), (61), (63), (66) we obtain

$$A(\bar{\lambda}^a) \cdot \bar{G} = \bar{h}^a = \begin{pmatrix} \frac{1}{1!} \frac{dh_0}{dx}(a+0) \\ \vdots \\ \frac{1}{k!} \frac{d^k h_0}{dx^k}(a+0) \end{pmatrix} = A(\bar{\lambda}^a) \cdot \bar{g}^{1-}$$

Hence

$$(67) \quad \overline{g^{1-}} = \bar{G}$$

According to (51), (52) we have

$$(68) \quad \overline{g^{3+}} = A^{-1}(\bar{\phi}) \cdot \overline{g^{1-}}, \quad \overline{h^{4+}} = A^{-1}(\bar{\phi}) \cdot \overline{h^{2-}}$$

As it was mentioned above, to prove  $h \in C^k[a, b]$ ,  $g \in C^k[c, d]$  it is sufficient to show that (39) holds. Equations (39) can be rewritten as follows

$$(69) \quad \overline{h^{2-}} = \overline{h^{2+}}, \quad \overline{h^{4-}} = \overline{h^{4+}}, \quad \overline{g^{1-}} = \overline{g^{1+}}, \quad \overline{g^{3-}} = \overline{g^{3+}}$$

Consider equations (17), (18). Using (17), (18), (22), (37), (49), (53) we obtain

$$(70) \quad \begin{cases} A(\overline{\alpha}(P_2)) \cdot \overline{h^{2-}} + A(\overline{\beta}(P_2)) \cdot \overline{h^{2+}} = 0 \\ A(\overline{\alpha}(P_4)) \cdot \overline{h^{4+}} + A(\overline{\beta}(P_4)) \cdot \overline{h^{4-}} = 0 \\ A(\overline{\beta}(P_1)) \cdot \overline{g^{1-}} + A(\overline{\alpha}(P_1)) \cdot \overline{g^{1+}} = 0 \\ A(\overline{\beta}(P_2)) \cdot \overline{g^{3+}} + A(\overline{\alpha}(P_3)) \cdot \overline{g^{3-}} = 0 \end{cases}$$

From (24) it follows

$$(71) \quad C(\overline{\alpha}, \overline{\beta}) = A(\overline{\alpha}) + A(\overline{\beta}), \quad \overline{\alpha}, \overline{\beta} \in \mathbf{R}^k$$

Since  $\overline{G}$  satisfies (58) and  $\overline{H}$  satisfies (59) then using (65), (67), (68), (70), (71) we obtain

$$(72) \quad \begin{cases} A(\overline{\beta}(P_2)) \cdot (\overline{h^{2-}} - \overline{h^{2+}}) = 0 \\ A(\overline{\beta}(P_4)) \cdot (\overline{h^{4+}} - \overline{h^{4-}}) = 0 \\ A(\overline{\alpha}(P_1)) \cdot (\overline{g^{1-}} - \overline{g^{1+}}) = 0 \\ A(\overline{\alpha}(P_3)) \cdot (\overline{g^{3+}} - \overline{g^{3-}}) = 0 \end{cases}$$

By force of (A2) we have  $\beta_1(P_j) \neq 0$ ,  $j=2, 4$ ;  $\alpha_1(P_i) \neq 0$ ,  $i=1, 3$ . Then  $\det A(\overline{\beta}(P_j)) \neq 0$ ,  $j=2, 4$ ;  $\det A(\overline{\alpha}(P_i)) \neq 0$ ,  $i=1, 3$ . Therefore (69) holds and  $h \in C^k[a, b]$ ,  $g \in C^k[c, d]$ .

Thus we verified the following result.

**Theorem 3.** Let  $\Omega \in E(m, n, k)$  for some  $m, n, k \in \mathbf{N}$ ,  $m < n$ ,  $k \geq 2$ , and  $n$  be even. Then there exist  $h(x) \in C^k[a, b]$ ,  $g(y) \in C^k[c, d]$  satisfying (8), (14) if and only if there exist vectors  $\overline{H}, \overline{G} \in \mathbf{R}^k$ ,  $H_1, G_1 > 0$  such that  $\overline{G}$  satisfies (58),  $\overline{H}$  satisfies (59).

II). Let  $n$  be an odd number. Then by force of (9) we have  $F^{\frac{n-1}{2}}P_1 = P_2$ ,  $F^{\frac{n-1}{2}}P_3 = P_4$  or  $F^{\frac{n-1}{2}}P_1 = P_4$ ,  $F^{\frac{n-1}{2}}P_3 = P_2$ . Using (40) - (42) we obtain for sufficiently small  $\varepsilon > 0$

$$(73) \quad \begin{cases} 0 - g(Y(P)) = h(X(F^{\frac{n-1}{2}}P)) - \frac{n-m}{2\sqrt{2}}, & |P - P_1| \leq \varepsilon \\ g(Y(P)) - \frac{2m-n}{2\sqrt{2}} = \frac{m}{2\sqrt{2}} - h(X(F^{\frac{n-1}{2}}P)), & |P - P_3| \leq \varepsilon \end{cases}$$

if  $F^{\frac{n-1}{2}}P_1 = P_2$ , or

$$(74) \quad \begin{cases} 0 - g(Y(P)) = \frac{m}{2\sqrt{2}} - h(X(F^{\frac{n-1}{2}}P)), & |P - P_1| \leq \varepsilon \\ g(Y(P)) - \frac{2m-n}{2\sqrt{2}} = h(X(F^{\frac{n-1}{2}}P)) - \frac{n-m}{2\sqrt{2}}, & |P - P_3| \leq \varepsilon \end{cases}$$

if  $F^{\frac{n-1}{2}}P_1 = P_4$ .

We define functions  $\mu(y)$ ,  $\omega(y)$

$$\mu(Y(P)) = X(F^{\frac{n-1}{2}}P), \quad Y(P) \in [Y(P_1) - \varepsilon, Y(P_1)], \quad P \in \Gamma_1$$

$$\omega(Y(P)) = X(F^{\frac{n-1}{2}}P), \quad Y(P) \in [Y(P_3), Y(P_3) + \varepsilon], \quad P \in \Gamma_3$$

From (A1), (A2) and Lemma 3' it follows that for  $\varepsilon > 0$  sufficiently small

$$\mu(y) : [Y(P_1) - \varepsilon, Y(P_1)] \xrightarrow{on} \begin{cases} [X(P_2), X(P_2) + \varepsilon_1], & F^{\frac{n-1}{2}}P_1 = P_2 \\ [X(P_4) - \varepsilon_1, X(P_4)], & F^{\frac{n-1}{2}}P_1 = P_4 \end{cases}$$

$$\omega(y) : [Y(P_3), Y(P_3) + \varepsilon] \xrightarrow{on} \begin{cases} [X(P_4) - \varepsilon_1, X(P_4)], & F^{\frac{n-1}{2}}P_1 = P_2 \\ [X(P_2), X(P_2) + \varepsilon_1], & F^{\frac{n-1}{2}}P_1 = P_4 \end{cases}$$

$$\mu \in C^k[Y(P_1) - \varepsilon, Y(P_1)], \quad \omega \in C^k[Y(P_3), Y(P_3) + \varepsilon]$$

$$|\mu'(y)| \geq \delta \geq 0, \quad y \in [Y(P_1) - \varepsilon, Y(P_1)];$$

$$|\omega'(y)| \geq \delta \geq 0, \quad y \in [Y(P_3), Y(P_3) + \varepsilon]$$

for some constants  $\varepsilon_1, \delta > 0$ . Equations (73), (74) can be written as follows

$$(75) \quad \begin{cases} g(y) + h(\mu(y)) = \frac{n-m}{2\sqrt{2}}, & y \in [Y(P_1) - \varepsilon, Y(P_1)], \quad F^{\frac{n-1}{2}}P_1 = P_2 \\ g(y) + h(\omega(y)) = \frac{3m-n}{2\sqrt{2}}, & y \in [Y(P_3), Y(P_3) + \varepsilon], \quad F^{\frac{n-1}{2}}P_1 = P_2 \end{cases}$$

$$(76) \quad \begin{cases} g(y) - h(\mu(y)) = -\frac{m}{2\sqrt{2}}, & y \in [Y(P_1) - \varepsilon, Y(P_1)], \quad F^{\frac{n-1}{2}}P_1 = P_4 \\ g(y) - h(\omega(y)) = \frac{3m-n}{2\sqrt{2}}, & y \in [Y(P_3), Y(P_3) + \varepsilon], \quad F^{\frac{n-1}{2}}P_1 = P_4 \end{cases}$$

We define  $\bar{\mu} = (\mu_1, \dots, \mu_k)$ ,  $\bar{\omega} = (\omega_1, \dots, \omega_k)$  as follows

$$\mu_l = \frac{1}{l!} \frac{d^l \mu}{dy^l}(Y(P_1) - 0), \quad \omega_l = \frac{1}{l!} \frac{d^l \omega}{dy^l}(Y(P_3) + 0), \quad l = 1, \dots, k$$

Equations (75), (76) imply

$$(77) \quad \bar{g}^{1-} = \begin{cases} A(\bar{\mu}) \cdot \overline{h^{2+}}, & F^{\frac{n-1}{2}}P_1 = P_2 \\ -A(\bar{\mu}) \cdot \overline{h^{4-}}, & F^{\frac{n-1}{2}}P_1 = P_4 \end{cases}$$

$$(78) \quad \overline{g^{3+}} = \begin{cases} A(\overline{\omega}) \cdot \overline{h^{4-}}, & F^{\frac{n-1}{2}}P_1 = P_2 \\ -A(\overline{\omega}) \cdot \overline{h^{2+}}, & F^{\frac{n-1}{2}}P_1 = P_4 \end{cases}.$$

If  $\overline{h^{2-}} = \overline{h^{2+}} = \overline{h^2}$ ,  $\overline{h^{4-}} = \overline{h^{4+}} = \overline{h^4}$ ,  $\overline{g^{1-}} = \overline{g^{1+}} = \overline{g^1}$ ,  $\overline{g^{3-}} = \overline{g^{3+}} = \overline{g^3}$  then using (55), (56), (77), (78) we obtain

$$(79) \quad \begin{cases} C(\overline{\alpha}(P_1), \overline{\beta}(P_1)) \cdot \overline{g^1} = 0 \\ C(\overline{\alpha}(P_2), \overline{\beta}(P_2)) \cdot A^{-1}(\overline{\mu}) \cdot \overline{g^1} = 0 \end{cases}$$

$$(80) \quad \begin{cases} C(\overline{\alpha}(P_3), \overline{\beta}(P_3)) \cdot \overline{g^3} = 0 \\ C(\overline{\alpha}(P_4), \overline{\beta}(P_4)) \cdot A^{-1}(\overline{\omega}) \cdot \overline{g^3} = 0 \end{cases}$$

if  $F^{\frac{n-1}{2}}P_1 = P_2$ , or

$$(81) \quad \begin{cases} C(\overline{\alpha}(P_1), \overline{\beta}(P_1)) \cdot \overline{g^1} = 0 \\ C(\overline{\alpha}(P_4), \overline{\beta}(P_4)) \cdot A^{-1}(\overline{\mu}) \cdot \overline{g^1} = 0 \end{cases}$$

$$(82) \quad \begin{cases} C(\overline{\alpha}(P_3), \overline{\beta}(P_3)) \cdot \overline{g^3} = 0 \\ C(\overline{\alpha}(P_2), \overline{\beta}(P_2)) \cdot A^{-1}(\overline{\omega}) \cdot \overline{g^3} = 0 \end{cases}$$

if  $F^{\frac{n-1}{2}}P_1 = P_4$ .

Thus we verified that if there exist  $h(x) \in C^k[a, b]$ ,  $g(y) \in C^k[c, d]$  satisfying (8), (14) then there exist  $\overline{g^1}, \overline{g^3} \in \mathbf{R}^k$ ,  $\overline{g_1^1}, \overline{g_1^3} > 0$  satisfying (79), (80) or (81), (82) according to whether  $F^{\frac{n-1}{2}}P_1 = P_2$  or  $F^{\frac{n-1}{2}}P_1 = P_4$ .

Using the same arguments as in the case I) we obtain that if there exist  $\overline{G^1}, \overline{G^3} \in \mathbf{R}^k$ ,  $\overline{G_1^1}, \overline{G_1^3} > 0$  such that  $\overline{G^1}$  satisfies (79) or (81) according to whether  $F^{\frac{n-1}{2}}P_1 = P_2$  or  $F^{\frac{n-1}{2}}P_1 = P_4$ ,  $\overline{G^3}$  satisfies (80) or (82) according to whether  $F^{\frac{n-1}{2}}P_1 = P_2$  or  $F^{\frac{n-1}{2}}P_1 = P_4$  then there exist  $h(x) \in C^k[a, b]$ ,  $g(y) \in C^k[c, d]$  satisfying (8), (14). Thus we verified the following result.

**Theorem 4.** Let  $\Omega \in E(m, n, k)$  for some  $m, n, k \in \mathbf{N}$ ,  $m < n$ ,  $k \geq 2$ , and  $n$  be odd. Then there exist  $h(x) \in C^k[a, b]$ ,  $g(y) \in C^k[c, d]$  satisfying (8), (14) if and only if there exist vectors  $\overline{G^1}, \overline{G^3} \in \mathbf{R}^k$ ,  $\overline{G_1^1}, \overline{G_1^3} > 0$  such that  $\overline{G^1}$  satisfies (79) or (81) according to whether  $F^{\frac{n-1}{2}}P_1 = P_2$  or  $F^{\frac{n-1}{2}}P_1 = P_4$ ,  $\overline{G^3}$  satisfies (80) or (82) according to whether  $F^{\frac{n-1}{2}}P_1 = P_2$  or  $F^{\frac{n-1}{2}}P_1 = P_4$ .

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