

LOCAL L^p ESTIMATE FOR THE SOLUTION OF $\bar{\partial}$ -NEUMANN PROBLEM OVER $D_t = \{(w, z) : \operatorname{Re} w \leq \frac{|z^m - tw|^2}{m}\}^{**}$

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Abstract

Assume that a distribution u satisfies conditions: $\bar{\partial}u = f$, $u \perp H(D_t)$ on domain D_t , $u \in \operatorname{Dom}(\bar{\partial}_0^*)$, $\bar{\partial}u \in \bar{\partial}_1^*$; $\bar{\partial}f = 0$, $f \perp H^{0,1}$. It is proved that $\varphi_1 u \in L^p_{\beta + \frac{1}{2m} - \varepsilon}$ if $\varphi_2 f \in L^p_\beta$, where L^p_β is the potential space defined in [14]; $\varphi_1, \varphi_2 \in C_c^\infty(U)$, $\varphi_2 = 1$ on $\operatorname{supp} \varphi_1$; U is a neighbourhood of the origin; ε is a small positive number. This result contains a result of D. C. Chang (in [3]) by setting $t = 0$.

Keywords $\bar{\partial}$ -Neumann problem, Distribution, L^p estimate.

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§1. Introduction

$\bar{\partial}$ -Neumann Problem is a very important problem in mathematics. C. L. Fefferman and J. J. Kohn have showed the development of $\bar{\partial}$ -Neumann Problem in many aspects in [6]. G. B. Folland and J. J. Kohn obtained an important subelliptic estimate for the $\bar{\partial}$ -Neumann operator and proved the boundary regularity properties for the solution of the $\bar{\partial}$ equation in case the domain is bounded and strongly pseudoconvex (cf. [7]); In another paper J. J. Kohn studied the same problem on weakly pseudoconvex manifolds of dimension two (cf. [10]). In order to improve the subelliptic estimate in [10], L. P. Rothschild and E. M. Stein introduced the method of Nilpotent Group by which they studied the regularity properties for the solution of equation of Hörmander type (cf. [14]). For the solution of $\bar{\partial}$ -equation, detailed results about L^p and Λ_β estimates on strongly pseudoconvex domain can be found in [8]; Λ_β estimate on domains of complex dimension two and three dimensional CR manifolds is obtained by C. L. Fefferman and J. J. Kohn (cf. [6]); L^p estimate on a special weakly pseudo-convex domain in C^2 with boundary being of finite type is obtained by D. C. Chang (cf. [3]). For more information, see the literatures cited in [6]. Our aim is to prove the L^p estimate for the solution of the $\bar{\partial}$ equation in general weakly pseudoconvex domain in C^n with boundary being of finite type. As the first step, we study the $\bar{\partial}$ -problem over the domain $D_t = \{(w, z) : \operatorname{Re} w \leq \frac{1}{m}|z^m - tw|^2\}$. In forthcoming papers we treat the same problem over general pseudoconvex domain in C^2 of finite type, over domain $\{z \in C^n : \operatorname{Re} z_n \leq |z_{n-1}|^2 + \sum_{j=1}^{n-2} |z_j^m - z_{j+1}z_n|^2\}$ (example 5.16, p. 633, [1]) (which is typical

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in the sense that: on one hand the order of the ∂D with algebraic curve is $(2m)^{m-1}/2^{n-1}$; on the other hand, its commutator type is $(1, 2m, 2m, \dots, 2m)$ at the origin and $(1, 2, \dots, 2)$ at other boundary points (cf. [4]).

The paper is arranged as follows: We compute at first the $\bar{\partial}$ equation and then construct parametrices for the associated elliptic equations by calculus of pseudodifferential operators. We compute the boundary Π_b equation (defined below) which is hypoelliptic in some small cone in the phase space (under the Fourier Transform) and elliptic in the rest set. Finally, using the results of [2], [5], [12], [13] and [14], we get the desired L^p estimation for the solution of $\bar{\partial}$ -equation.

§2. Formulation of the $\bar{\partial}$ -Neumann Problem

2.1. Let $R(w, z) = \operatorname{Re} w - |z^m - tw|^2/m$. Then the domain D_t (denoted for simplicity by D) can be described as $R(w, z) \leq 0$. Let ∂D denote the boundary of D . Associated with the domain D there exist two holomorphic vector fields defined by

$$S = \frac{\overline{R_z} \partial_z + \overline{R_w} \partial_w}{b}, \quad T = \frac{R_w \partial_z - R_z \partial_w}{b}, \quad (2.1)$$

where $b = \frac{1}{2}(|R_z|^2 + |R_w|^2)^{\frac{1}{2}}$; $\partial_z = \frac{\partial}{\partial z}$, $\partial_w = \frac{\partial}{\partial w}$; $R_z = \frac{\partial R}{\partial z}$, $R_w = \frac{\partial R}{\partial w}$.

It is obvious that $S(\frac{R}{4b})|_{\partial D} = S(R/[\sum R_j R_j]^{\frac{1}{2}})|_{\partial D} = 1$, $T(R)|_{\partial D} = 0$.

Let $H(D)$ denote the space of holomorphic functions defined on D .

Let TD_p denote the tangent vector space spanned by S, T, \bar{S}, \bar{T} over ring of C^∞ -function germs at point $P \in D$;

$T_p^{(1,0)}$ = subspace of TD_p spanned by S, T at P ;

$T_p^{(0,1)}$ = the conjugate space of $T_p^{(1,0)}$;

TD = space of sections of tangent vectors over $C_c^\infty(D)$; similarly one can define $T^{(1,0)}$ and $T^{(0,1)}$.

Let $\Lambda_{(0,1)}$ = space of $(0,1)$ -forms;

$H^{0,1} = \{\varphi : \varphi \in \operatorname{Dom}(\operatorname{clos} \bar{\partial}) \cap \operatorname{Dom}(\bar{\partial}^*) : \operatorname{clos} \bar{\partial}(\varphi) \text{ and } \bar{\partial}^*(\varphi) = 0 \text{ on } D\}$.

$\Lambda_{(1,0)}$ = the conjugate space of $\Lambda_{(0,1)}$. Similarly one can define $\Lambda_{(p,q)}$ ($p, q = 0, 1, 2$ in case the complex dimension is two).

On $T_p^{(1,0)}$ there exists a natural metric, i.e., the complex Euclidean Inner Product which satisfies following conditions:

(i) $T \perp S$;

(ii) $\langle \cdot, \cdot \rangle$ can be extended to TD_p such that $T_p^{(1,0)} \perp T_p^{(0,1)}$.

By duality, the complex Euclidean Inner Product can be defined on $\Lambda_{(p,q)}$.

Now we calculate $(1,0)$ -forms w_1, w_2 defined by

$$\langle df, w_1 \rangle = S(f), \langle df, w_2 \rangle = T(f). \quad (2.2)$$

Lemma 2.1. The $(1,0)$ -forms w_1, w_2 satisfy

$$w_1 = \frac{R_z dz + R_w dw}{2b}, \quad w_2 = \frac{\overline{R_w} dz - \overline{R_z} dw}{2b};$$

$$w_1 \perp w_2, \quad \langle w_i, w_j \rangle = 2\delta_{ij}; \quad (2.3)$$

$$\bar{\partial} f (= f_z d\bar{z} + f_w d\bar{w}) = \frac{1}{2}(\bar{S}(f)\bar{w}_1 + \bar{T}(f)\bar{w}_2).$$

Proof. It is easy to verify that (2.3) holds.

2.2. $\bar{\partial}$ -Neumann Problem

Roughly speaking, the $\bar{\partial}$ -Neumann Problem can be stated as follows:

For a given $(0,1)$ -form $f = f_1\bar{w}_1 + f_2\bar{w}_2$ which satisfies conditions $\bar{\partial}f = 0$ and $f \perp H^{0,1}$, what property does the solution of equation $\bar{\partial}u = f$ (u satisfies condition $u \perp H(D)$) has?

Reasoning in the same way as in [7], it is sufficient to solve the following system of differential equations:

$$\begin{aligned} \Pi(U) &= \bar{\partial}_0\bar{\partial}_0^* + \bar{\partial}_1^*\bar{\partial}_1(U) = f, \\ U &\in \text{Domain of } \bar{\partial}_0^*, \quad \bar{\partial}_1U \in \text{Domain of } \bar{\partial}_1^*. \end{aligned} \quad (2.4)$$

Here $\bar{\partial}_0, \bar{\partial}_1$ denotes the $\bar{\partial}$ -operator acting on function space and $\Lambda_{(0,1)}$ space respectively; $\bar{\partial}^*$ is the formal adjoint operator of $\bar{\partial}$ in L^2 norms.

It is obvious that if U is a solution of (2.4), then for any f satisfying $\bar{\partial}f = 0$, $u = \bar{\partial}_0U(f)$ is a solution of $\bar{\partial}_0u = f$ and satisfies condition $u \perp H(D)$.

2.3. Computation of $\bar{\partial}^*$

Throughout the rest of this paper, we always denote $\text{Re } w, \text{Im } w, \text{Re } z, \text{Im } z$ by x_1, \dots, x_4 ; $\partial_j = \partial/\partial x_j$, $R_j = \partial R/\partial x_j$ for $j = 1, 2, 3, 4$; $x' = (x_2, x_3, x_4)$; $\alpha_j\beta_j = \sum_1^4 \alpha_j\beta_j$ and $\alpha_{j'}\beta_{j'} = \sum_2^4 \alpha_{j'}\beta_{j'}$.

We need the following lemma about the integrals over D and ∂D .

Lemma 2.2. For any differential vector $A \in TD$, $A = \sum a_j(x) \frac{\partial}{\partial x_j} + c$, it holds that

$$\int_{R<0} A(f)gdx = \int_{R=0} C_A f g dx' + \int_{R<0} f A^*(g)dx, \quad \forall f, g \in C_c^\infty(R^4). \quad (2.5)$$

where $A^* = -A - \sum \partial_j a_j + c$; $C_A = \sum_{R_1} a_j R_j$.

Proof. Under coordinate transformation $(x_j) \rightarrow (x_1 + r(x'), x')$, the domain D is transformed into $\{x_1 \leq 0\}$. Then integrating by parts shows the lemma.

Below we are going to compute $\bar{\partial}_j^*(j = 0, 1)$.

Lemma 2.3. Let $f = f_1\bar{w}_1 + f_2\bar{w}_2$, $g, h = h\bar{w}_1 \wedge \bar{w}_2$ denote smooth sections in $\Lambda_{(0,1)}$, $\Lambda_{(0,0)}$ and $\Lambda_{(0,2)}$ respectively, where g, h, f_1, f_2 are smooth functions with compact supports. Then

$$\bar{\partial}_0^* f = S^*(f_1) + T^*(f_2); \quad f \in \text{Dom}(\bar{\partial}_0^*) \Leftrightarrow f_1|_{\partial D} = 0.$$

$$S^* = -S - [\partial_z(\frac{\bar{R}_z}{b}) + \partial_w(\frac{\bar{R}_w}{b})] = -S - \bar{c}_2,$$

$$T^* = -T - [\partial_z(\frac{R_w}{b}) - \partial_w(\frac{R_z}{b})] = -T + \bar{c}_1.$$

Proof. From (2.3), applying Lemma 2.2, we get

$$\begin{aligned} \int_D \langle \bar{\partial}_0^* f, g \rangle dx &= \int_D \langle f, \bar{\partial}_0 g \rangle dx = \frac{1}{2} \int_D \langle f_1\bar{w}_1 + f_2\bar{w}_2, \bar{S}(g)\bar{w}_1 + \bar{T}(g)\bar{w}_2 \rangle dx \\ &= \int_D [f_1 S(\bar{g}) + f_2 T(\bar{g})] dx = \int_{\partial D} [C_S f_1 + C_T f_2] \bar{g} dx' + \int_D [S^*(f_1) + T^*(f_2)] \bar{g} dx. \end{aligned}$$

Noting that $\frac{\partial}{\partial \bar{z}} = \frac{1}{2}(\frac{\partial}{\partial \text{Re } z} - i\frac{\partial}{\partial \text{Im } z})$, we have

$$C_S = \frac{\bar{R}_z R_z + \bar{R}_w R_w}{b\partial_1 R} \neq 0, \quad C_T = \frac{R_w R_z - R_z R_w}{b\partial_1 R} = 0.$$

Since g is arbitrary, it holds that

$$\bar{\partial}_0^* f = S^*(f_1) + T^*(f_2); \quad f \in \text{Dom}(\bar{\partial}_0^*) \Leftrightarrow f|_{\partial D} = 0.$$

In order to compute $\bar{\partial}_1^*$, we should compute the torsion curvature of the changing system in $\Lambda_{(0,1)} : \bar{w}_1$ and \bar{w}_2 .

Lemma 2.4. $\bar{\partial}_1^* \bar{w}_j = \frac{1}{2} c_j \bar{w}_1 \wedge \bar{w}_2$, $j = 1, 2$.

Proof. According to Lemma 2.1, we get

$$\begin{aligned} dw \wedge dz &= w_1 \wedge w_2, \\ \partial w_1 &= \left(\partial_w \left(\frac{R_z}{2b} \right) - \partial_z \left(\frac{R_w}{2b} \right) \right) w_1 \wedge w_2 = \frac{1}{2} \bar{c}_1 w_1 \wedge w_2, \\ \partial w_2 &= \left(\partial_w \left(\frac{\bar{R}_w}{2b} \right) + \partial_z \left(\frac{\bar{R}_z}{2b} \right) \right) w_1 \wedge w_2 = \frac{1}{2} \bar{c}_2 w_1 \wedge w_2. \end{aligned} \quad (2.6)$$

Lemma 2.5. $\bar{\partial}_1^* h = -(T^* - \bar{c}_1)(h) \bar{w}_1 + (S^* + \bar{c}_2)(h) \bar{w}_2$; $h \in \text{Dom}(\bar{\partial}_1^*) \Leftrightarrow h|_{\partial D} = 0$.

Proof. According to Lemma 2.1, Lemma 2.3 and Lemma 2.4,

$$\begin{aligned} \int_D \langle \bar{\partial}_1^* h, f \rangle dx &= \int_D \langle h, \bar{\partial}_1 f \rangle dx \\ &= \frac{1}{2} \int_D \langle h \bar{w}_1 \wedge \bar{w}_2, [\bar{S}(f_2) - \bar{T}(f_1) + c_1 f_1 + c_2 f_2] \bar{w}_1 \wedge \bar{w}_2 \rangle dx \\ &= 2 \int_D h [(S + \bar{c}_2)(\bar{f}_2) - (T - \bar{c}_1)(\bar{f}_1)] dx \\ &= 2 \int_{\partial D} h [C_S \bar{f}_2 - C_T \bar{f}_1] + 2 \int_D (S^* + \bar{c}_2)(h) \bar{f}_2 - (T^* - \bar{c}_1)(h) \bar{f}_1 dx. \end{aligned}$$

Since f is arbitrary, $C_S \neq 0$, $C_T = 0$, we see that $h \in \text{Dom}(\bar{\partial}_1^*) \Leftrightarrow h|_{\partial D} = 0$. We complete the proof of Lemma 2.5.

From Lemma 2.3 and Lemma 2.5, we can prove the following

Theorem 2.1. For the operator Π defined by (2.4), for any $U \in \text{Dom}(\Pi)$,

$$\begin{aligned} \Pi(U) &= \frac{1}{2} \{ (\bar{S} S^* + T^* \bar{T} - \bar{c}_1 \bar{T} - c_1 T^* - T^*(c_1) + c_1 c_2)(U_1) \bar{w}_1 \\ &\quad + ([\bar{S}, T^*] + \bar{c}_1 \bar{S} - c_2 T^* - T^*(c_2) + \bar{c}_1 c_2)(U_2) \bar{w}_1 \\ &\quad + (\bar{T} T^* + S^* \bar{S} + \bar{c}_2 \bar{S} + c_2 S^* + S^*(c_2) + \bar{c}_2 c_2)(U_2) \bar{w}_2 \\ &\quad + ([\bar{T}, S^*] - \bar{c}_2 \bar{T} + c_1 S^* + S^*(c_1) + \bar{c}_2 c_1)(U_1) \bar{w}_2 \}; \end{aligned}$$

$$U \in \text{Dom}(\bar{\partial}_0^*) \Leftrightarrow U|_{\partial D} = 0; \quad \bar{\partial}_1 U \in \text{Dom}(\bar{\partial}_1^*) \Leftrightarrow (\bar{S} + c_2)(U_2) - (\bar{T} - c_1)(U_1)|_{\partial D} = 0.$$

Proof. From Lemma 2.3 and Lemma 2.5, we get

$$\begin{aligned} \bar{\partial}_0 \bar{\partial}_0^* U &= \bar{\partial}_0 [S^*(U_1) + T^*(U_2)] \\ &= \frac{1}{2} \{ \bar{S} [S^*(U_1) + T^*(U_2)] \bar{w}_1 + \bar{T} [S^*(U_1) + T^*(U_2)] \bar{w}_2 \}; \\ \bar{\partial}_1^* \bar{\partial}_1 U &= \frac{1}{2} \bar{\partial}_1^* \{ [(\bar{S} + c_2)(U_2) - (\bar{T} - c_1)(U_1)] \bar{w}_1 \wedge \bar{w}_2 \} \\ &= \frac{1}{2} \{ -(T^* - \bar{c}_1)(\bar{S} U_2 - \bar{T} U_1 + c_1 U_1 + c_2 U_2) \bar{w}_1 \\ &\quad + (S^* + \bar{c}_2)(\bar{S} U_2 - \bar{T} U_1 + c_1 U_1 + c_2 U_2) \bar{w}_2 \}. \end{aligned}$$

Summing up, the theorem is proved.

§3. Parametrix and Applications

In this section we give at first a general formula similar to the Green Integral Formula from which two important formulae are deduced, then construct two parametrices by Calculus of Pseudodifferential Operators and compute some kernels.

Theorem 3.1. Assume that $u = (u_1, u_2)$, $v = (v_1, v_2)$, $u_i, v_i \in C_c^\infty(U)$ for $i=1,2$; U is a neighbourhood of origin. Then

$$\begin{aligned} & \int_D \langle \Pi(u_1 \bar{w}_1 + u_2 \bar{w}_2), v_1 \bar{w}_1 + v_2 \bar{w}_2 \rangle dy \\ &= \int_{\partial D} -C_{\bar{S}} S(u_1) \bar{v}_1 + C_{S^*} \bar{S}(u_2) \bar{v}_2 + c_2 C_{S^*} u_2 \bar{v}_2 + C_{S^*} u_1 \bar{S}^* \bar{v}_1 + C_{\bar{S}} u_2 S \bar{v}_2 dy' \\ &+ \int_D u_1 [S \bar{S}^* + \bar{T}^* T - \bar{c}_1 T^* - \bar{T}^*(\bar{c}_1) - T^*(c_1) + c_1 \bar{c}_1](\bar{v}_1) dy \\ &+ \int_D u_2 [\bar{S}^* S + T \bar{T}^* + \bar{c}_2 \bar{S}^* + c_2 S + S(c_2) + \bar{S}^*(\bar{c}_2) + \bar{c}_2 c_2](\bar{v}_2) dy \\ &+ \int_D A_1(\partial)(u_2) \bar{v}_1 + A'_1(\partial)(u_1) \bar{v}_2 dy, \end{aligned}$$

where $A_1(\partial), A'_1(\partial)$ denote differential operators of degree ≤ 1 .

Proof. From Theorem 2.1, the theorem can be proved by Lemma 2.2.

Proposition 3.1. There exists a neighbourhood U of the origin and a coordinate system $\{r_j\}_{j=1}^4$ such that for any $x \in U \cap D$,

- (i) $r_1(x) = R, r_i(x) = x_i + \text{higher terms}, i = 2, 3, 4$;
- (ii) $\text{Re} S(r_i) = 0$ for $i = 2, 3, 4$.

Proof. Since $\text{Re} S = \frac{1}{4b} \sum_{j=1}^4 R_j \partial_j$, let $r_j = x_j + h_j$, then it is sufficient to solve equation $4b \text{Re} S(h_j) = -4b \text{Re} S(x_j)$ with condition $h_j(0) = 0$. The existence of h_j is guaranteed by the Cauchy-Kowalevskaya theorem.

Expanding into Taylor series, it holds that

$$r_j(x) = \sum_{n=0}^{\infty} \frac{1}{n!} \left(\sum_{i=2}^4 R_j \partial_i \right)^n (x_j) (-x_1)^n, \forall j = 2, 3, 4.$$

Therefore (i) is satisfied.

3.1. Construction of Parametrix for U_1

Define $\psi = 1/\{|S(\exp\{i \sum r_j \xi_j\})|^2 + |T(\exp\{i \sum r_j \xi_j\})|^2\}(\xi, y)$ and

$$\begin{aligned} K_1(w, z; w_1, z_1) &= K_1(x, y) = \frac{1}{(2\pi)^4} \int_{R^4} \exp\{i \sum_2^4 (r_i(x) - r_i(y)) \xi_i\} \\ &\times (\exp\{i(r_1(x) - r_1(y)) \xi_1\} - \exp\{i(r_1(x) + r_1(y)) \xi_1\}) \psi d\xi. \end{aligned}$$

Lemma 3.1. The kernel $K_1(x, y)$ satisfies following conditions:

- (i) $K_1(x, y)|_{x \in \partial D} = 0, K_1(x, y)|_{y \in \partial D} = 0$;
- (ii) $\int K_1(x, y) g(y') \delta(y_1 - r(y')) dy'|_{x \in \partial D} = 0, \forall g \in C_c^\infty(\partial D \cap U)$, where δ is the Dirac distribution (cf. [12]);
- (iii) $\int_D (-\bar{S} S - T \bar{T})_y K_1(x, y) f(y) dy = |J| f(x) + \mathcal{R}_{-1}(f)(x), \forall x : R(x) < 0, \forall f \in C_c^\infty(U)$;

where \mathcal{R}_{-1} represents an operator with kernel

$$\mathcal{R}_{-1}(x, y) = \int \exp\left\{i \sum_2^4 (r_i(x) - r_i(y))\xi_i\right\} \left\{ \sum_{k=1}^2 \exp\{i(r_1(x) - (-1)^k r_1(y))\xi_1\} q_{-1}^k \right\} d\xi,$$

$q_{-1}^k(y, \xi) = \psi(p_1^k + p_0^k)(y, \xi)$, p_j^k is homogeneous in ξ of degree j , $k = 1, 2$, $j = 0, 1$ respectively; $|J|$ is the Jacobian of coordinate transformation $J: x_j \rightarrow r_j$, $1 \leq j \leq 4$.

Proof. From the expression of $K_1(x, y)$ we have

$$K_1(x, y)|_{\partial D} = \frac{1}{(2\pi)^4} \int_{R^4} \exp\left\{i \sum_2^4 (r_i(x) - r_i(y))\xi_i\right\} (-2i \sin(R(y)\xi_1)\psi) d\xi.$$

By Proposition 3.1, ψ is an even function in ξ_1 , so the integral with respect to ξ_1 equals zero.

$K_1(x, y)|_{y \in \partial D} = 0$ is obvious. Thus (i) is proved.

(ii) is a special case of (i).

As for (iii), direct computation shows that

$$\begin{aligned} & \int_D (-\bar{S}S - T\bar{T})_y K_1(x, y) f(y) dy \\ &= \int_D \frac{f(y)}{(2\pi)^4} \int_{R^4} \exp\left\{i \sum_2^4 (r_i(x) - r_i(y))\xi_i\right\} [\exp\{i(r_1(x) - r_1(y))\xi_1\} \\ & \quad - \exp\{i(r_1(x) + r_1(y))\xi_1\}] d\xi dy + \mathcal{R}_{-1}(f)(x) \\ &= \int_D [\delta(r_j(x) - r_j(y)) - \delta(r_1(x) + r_1(y), r_i(x) - r_i(y))] f(y) dy + \mathcal{R}_{-1}(f)(x). \end{aligned}$$

For any given point $x: R(x) < 0$, take a smooth function κ such that

$$\kappa(x) = 1, \text{ suppt } \kappa \subset \{y: |x - y| < \delta\} \subset \{R(y) < 0\}$$

and a smooth function τ such that

$$\text{suppt } \tau \subset \{y: |(x_1 + y_1, x' - y')| < \delta\} \subset \{R(y) > 0\}.$$

Where δ is a small positive number.

$$\begin{aligned} & \int \frac{1}{(4\pi)^4} \int \exp\{i \sum (r_j(x) - r_j(y))\xi_j\} d\xi f(y) dy \\ &= \int \frac{1}{(4\pi)^4} \int \exp\{i(r_j(x) - r_j(y))\xi_j\} d\xi f \circ J^{-1}(r_j(y)) |J| dr_j(y) = |J| f \circ J^{-1}(r_j(x)) \\ &= |J| f(x), \forall f \in C_c^\infty(U); \end{aligned}$$

therefore

$$\begin{aligned} & \int_D [\delta(r_j(x) - r_j(y)) - \delta(r_1(x) + r_1(y), r_i(x) - r_i(y))] f(y) dy \\ &= \int_{R^4} \delta(r_j(x) - r_j(y)) \kappa(y) f(y) - \delta(r_1(x) + r_1(y), r_i(x) - r_i(y)) \tau(y) f(y) dy \\ &= [\kappa |J| f](x) - [\tau |J| f](x) = |J| f(x). \end{aligned}$$

Here \mathcal{R}_{-1} is an operator which has the property stated in Lemma 3.1. So (iii) is proved.

In C^∞ choose a sequence of functions which converge to $K_1(x, y)$ with x as parameter; by the Lebesgue dominated convergence theorem, we can set $\bar{v}_1(y) = K_1(x, y)$ and $v_2 = 0$ in Theorem 3.1. With the help of $u_1|_{\partial D} = 0$, we get

Lemma 3.2. Assume that $\Pi(u) = f$, $u = (u_1, u_2)$, $\text{supp}(u), \text{supp}(f) \in U \cap D$. Then

$$u_1 = \int_D K_1(x, y) \{f + A_1(\partial)u_2\}(y) dy + \mathcal{R}_{-1}u_1,$$

where \mathcal{R}_{-1} is defined in Lemma 3.1.

3.2. Construction of Parametrix for U_2

Since $u_2|_{\partial D}$ is determined by the equation on the boundary of D : $\bar{S}u_2 = \bar{T}u_1 - c_1u_1 - c_2u_2$, we construct a delicate kernel for u_2 . Let

$$P_2 = P_2^2 + P_2^1 + c = \bar{S}^*S + T\bar{T}^* + c_2S + \bar{c}_2\bar{S},$$

where $c = \bar{S}^*(\bar{c}_2) + S(c_2) + S^*(c_2) + \bar{c}_2c_2$; P_2^j denotes the part of order j of P_2 , $j = 1, 2$ respectively; $P_2^1 = b_j\partial_j$.

Let $R'' = \frac{R}{4b}$, $R' = dR$, $d \approx 1$; $\psi_j = 1/\{\sum R'_j R'_j |i\xi_1|^2 + |i\xi'|^2 - 2(-1)^j R'_j i\xi_1 i\xi'_j\}$. The kernel for u_2 is defined as follows:

$$\begin{aligned} K_2(x, y) = & \frac{1}{(2\pi)^4} \int \exp\{i(x-y)' \cdot \xi' + i[R''(x) - R'(y)]\xi_1\} \left\{ \psi_1(y, \xi) + i\xi_1 [R'_{jj}\psi_1^2 \right. \\ & + 2R'_j \partial'_j \psi_1(y, \xi) \psi_1 + b_j R'_j \psi_1^2] + 2i\xi_j \partial'_j \psi_1(y, \xi) \psi_1 + i\xi_j b_j \psi_1^2 \Big\} d\xi \\ & - \frac{1}{(2\pi)^4} \int \exp\{i(x-y)' \cdot \xi' + i[R''(x) + R'(y)]\xi_1\} \left\{ \psi_2(y, \xi) - i\xi_1 [R'_{jj}\psi_2^2 \right. \\ & + 2R'_j \partial'_j \psi_2(y, \xi) \psi_2 + b_j R'_j \psi_2^2] + 2i\xi_j \partial'_j \psi_2(y, \xi) \psi_2 + i\xi_j b_j \psi_2^2 \Big\} d\xi. \end{aligned}$$

Lemma 3.3. The kernel K_2 satisfies following conditions:

(i) $K_2(x, y)|_{x \in \partial D} = 0$,

(ii) $\int_D P_2(\partial_y) K_2(x, y) f(y) dy = f(x) + \mathcal{R}_{-2}(f)(x)$, $\forall x: R(x) < 0; \forall f \in C_c^\infty(U)$,

where \mathcal{R}_{-2} is an operator with kernel

$$\begin{aligned} \mathcal{R}_{-2}(x, y) = & \int_D \exp\{i(x-y)' \cdot \xi'\} \{ \exp\{i(R''(x) - R'(y))\xi_1\} q_{-2} \\ & - \exp\{i(R''(x) + R'(y))\xi_1\} q'_{-2} \} d\xi, \end{aligned}$$

where $q_{-2}, q'_{-2} \in S_{1,0}^{-2}$.

Proof. For the property (i), we have

$$\begin{aligned} & K_2(x, y)|_{\partial D} \\ = & \frac{1}{(2\pi)^4} \int \exp\{i(x-y)' \cdot \xi'\} \left(-i \sin[R'(y)\xi_1] \right) \left\{ \psi_1(y, \xi) + i\xi_1 [R'_{jj}\psi_1^2 \right. \\ & + 2R'_j \partial'_j \psi_1 \psi_1 + b_j R'_j \psi_1^2] + 2i\xi_j \partial'_j \psi_1 \psi_1 + i\xi_j b_j \psi_1^2 \\ & + \psi_2(y, \xi) - i\xi_1 [R'_{jj}\psi_2^2 + 2R'_j \partial'_j \psi_2 \psi_2 + b_j R'_j \psi_2^2] \\ & + 2i\xi_j \partial'_j \psi_2 \psi_2 + i\xi_j b_j \psi_2^2 \Big\} d\xi_1 d\xi' \\ & + \cos\left([R'(y)\xi_1]\right) \left\{ \psi_1 - \psi_2 + \dots \right\} d\xi_1 d\xi' = 0, \end{aligned}$$

where we have used the facts that $\psi_1 + \psi_2$ is even in ξ_1 , $\psi_1^2 - \psi_2^2$ is odd in ξ_1 , etc.

Property (ii) can be read from following facts:

$$\begin{aligned}
 & P_2^2 + P_2^1 \left(\exp\{i(x-y)' \cdot \xi' + i[R''(x) - R'(y)]\xi_1\} \psi_1(y, \xi) \right) \\
 &= \left\{ [|i\xi'|^2 + R'_j R'_j |i\xi_1|^2 + 2R'_j i\xi_j i\xi_1 - i\xi_1 R'_{jj} - i\xi_1 b_j R'_j - ib_j \xi_j] \psi_1 \right. \\
 &\quad \left. - [2i\xi_1 R'_j \partial_j \psi_1 + 2i\xi_j \partial_j \psi_1] \right\} \exp\{i(x-y)' \cdot \xi' + i[R''(x) - R'(y)]\xi_1\}; \\
 & P_2^2 + P_2^1 \left(\exp\{i(x-y)' \cdot \xi' + i[R''(x) + R'(y)]\xi_1\} \psi_2(y, \xi) \right) \\
 &= \left\{ [|i\xi'|^2 + R'_j R'_j |i\xi_1|^2 - 2R'_j i\xi_j i\xi_1 + i\xi_1 R'_{jj} + i\xi_1 b_j R'_j - ib_j \xi_j] \psi_2 \right. \\
 &\quad \left. + 2[i\xi_1 R'_j \partial_j \psi_2 - i\xi_j \partial_j \psi_2] \right\} \exp\{i(x-y)' \cdot \xi' + i[R''(x) + R'(y)]\xi_1\}.
 \end{aligned}$$

The rest is similar to the proof of Lemma 3.1.

Lemma 3.4. Assume that $\Pi(u) = f$, $\text{supp}(u), \text{supp}(f) \in U \cap D$. Then

$$u_2 = \int_D K_2(x, y) \{f_2 + A_2(\partial)(u_1)\}(y) dy + \mathcal{R}_{-2}(u_2)(x) - \int_{\partial D} C_{\bar{s}}(S + \bar{c}_2)(K_2)u_2 dy'.$$

Proof. Letting $\bar{v}_2 = K_2, \bar{v}_1 = 0$ and using the boundary condition: $\bar{S}u_2 = \bar{T}u_1 - c_1u_1 - c_2u_2, u_1 = 0$ on ∂D , we get by Theorem 2.2

$$\begin{aligned}
 u_2 &= \int_D - \int_{\partial D} C_{s^*} K_2 \bar{S}(u_2) + [C_{\bar{s}} \bar{c}_2 + C_{s^*} c_2] K_2 u_2 + C_{\bar{s}} S(K_2) u_2 dy' \\
 &= \int_D - \int_{\partial D} (\bar{T}u_1 - c_1u_1 - c_2u_2) C_{s^*} K_2 + [C_{\bar{s}} \bar{c}_2 + C_{s^*} c_2] K_2 u_2 + C_{\bar{s}} S(K_2) u_2 dy' \\
 &= \int_D - \int_{\partial D} [u_1 \bar{T}^*(C_{s^*} K_2) + \bar{c}_2 C_{\bar{s}} K_2 u_2 + C_{\bar{s}} S(K_2) u_2] dy' \\
 &= \int_D - \int_{\partial D} C_{\bar{s}} S(K_2) u_2 + \bar{c}_2 C_{\bar{s}} K_2 u_2 dy'.
 \end{aligned}$$

Here we have used the properties that $C_T = C_{\bar{T}} = 0$ and $\bar{T}(f)|_{\partial D} = \bar{T}|_{\partial D}(f|_{\partial D})$.

3.3. Computation of $S(K_2)$ on the Boundary of D

Lemma 3.5. $S_y K_2(x, y)|_{y \in \partial D} = [1/(2\pi)^3] \int \exp\{i(x-y)' \cdot \xi'\} \{-S(R')\}$

$$\times \left(\sum_{k=1}^2 \exp\{-iR''(x)E\} \frac{E}{2i\Delta} + R''(x)q_0 + R''(x)^2 q_1 \right) d\xi';$$

where $E = (-1)^k (R'_{j'}/\sum R'_j R'_j) \xi_{j'} + i\Delta$; $q_j = q_j(y, \xi')$ denotes symbol $\in S_{1,0}^j$, for $j=0,1$;

$$\Delta = [(\xi_{j'}^2/\sum R'_j R'_j) - ((R'_{j'}/\sum R'_j R'_j) \xi_{j'})^2]^{\frac{1}{2}}.$$

Proof. We rewrite K_2 as

$$\begin{aligned}
 K_2 &= \int \exp\{i(x-y)' \cdot \xi'\} \left(\exp\{i[R''(x) - R'(y)]\xi_1\} (\psi_1 + \Xi_1) \right. \\
 &\quad \left. - \exp\{i[R''(x) + R'(y)]\xi_1\} (\psi_2 + \Xi_2) \right) d\xi,
 \end{aligned}$$

where $\Xi_k = i\xi_{j'} \psi_k \partial_{j'} \psi_k + i\xi_{j'} b_{j'} \psi_k^2 - (-1)^k i\xi_1 \{R'_{jj} \psi_1^2 + R'_j \psi_k \partial_j \psi_k + b_j R'_j \psi_k^2\}$. Let S' denote

the part of S which is irrelevant to ∂_1 . Then

$$\begin{aligned} & S_y K_2(x, y)|_{y \in \partial D} \\ &= \frac{1}{(2\pi)^4} \int \exp\{i(x-y)' \cdot \xi' + iR''(x)\xi_1\} \left\{ -iS(R')\xi_1\psi_1 - iS(R')\xi_1\Xi_1 + S\psi_1 \right. \\ &\quad \left. - \sigma(S')[\psi_1 + \Xi_1] - iS(R')\xi_1\psi_2 - iS(R')\xi_1\Xi_2 - S\psi_2 + \sigma(S')[\psi_2 + \Xi_2] \right\} d\xi \\ &= \frac{1}{(2\pi)^4} \int \exp\{i(x-y)' \cdot \xi' + iR''(x)\xi_1\} \left\{ -iS(R')\xi_1(\psi_1 + \psi_2 + \Xi_1 + \Xi_2) \right. \\ &\quad \left. + S(\psi_1 - \psi_2) + \sigma(S')[\Xi_2 - \Xi_1 + \psi_2 - \psi_1] \right\} d\xi. \end{aligned}$$

The terms in $\{, \}$ are

$$\begin{aligned} & \sum_{k=1}^2 \left(\frac{-iS(R')\xi_1 + q_1}{i^2[R'_j R'_j \xi_1^2 + 2(-1)^k R'_j \xi_1 \xi_{j'} + \xi_{j'}^2]} + \frac{\vartheta \xi_1^2 + \vartheta \xi_1 q_1 + \vartheta q_2}{\{i^2[R'_j R'_j \xi_1^2 + 2(-1)^k R'_j \xi_1 \xi_{j'} + \xi_{j'}^2]\}^2} \right. \\ &\quad \left. + \frac{\vartheta \xi_1^4 + \vartheta \xi_1^3 q_1 + \vartheta \xi_1^2 q_2 + \vartheta \xi_1 q_3 + \vartheta q_4}{\{i^2[R'_j R'_j \xi_1^2 + 2(-1)^k R'_j \xi_1 \xi_{j'} + \xi_{j'}^2]\}^3} \right), \end{aligned}$$

where $q_j = q_j(y, \xi') \in S_{1,0}^j$, $\vartheta = \vartheta(y) \in C^\infty(U)$ are different from time to time.

We introduce following notations

$$\begin{aligned} F &= -(R'_{j'}/R'_j R'_j)\xi_{j'} + i\Delta; \\ F' &= (R'_{j'}/R'_j R'_j)\xi_{j'} + i\Delta; \\ E' &= ((-1)^k R'_{j'}/\sum R'_j R'_j)\xi_{j'} - i\Delta. \end{aligned}$$

By Contour Integral Formula, the following relation holds

$$\begin{aligned} & \int \exp\{(iR''(x)\xi_1)\} \xi_1 \psi_1(y, \xi) d\xi_1 = \frac{2\pi}{i} \exp\{-iR''F\} \frac{F}{2i\Delta \sum R'_j R'_j}, \\ & \int \exp\{iR''(x)\xi_1\} \psi_2(y, \xi) \xi_1 d\xi_1 = \frac{2\pi}{i} \exp\{-iR''F'\} \frac{F'}{2i\Delta \sum R'_j R'_j}, \\ & \frac{1}{2\pi i} \int \exp\{iR''\xi_1\} \frac{\xi_1^\lambda}{[\xi_1 + E]^3 [\xi_1 + E']^3} d\xi_1 \\ &= (-1)^{\lambda-1} \left\{ \frac{(i\Delta)^\lambda}{(2i\Delta)^5} 4(\lambda-3)(\lambda-1) + q_{\lambda-5} \right. \\ &\quad \left. - R''(x) \left[\frac{(i\Delta)^\lambda}{(2i\Delta)^4} (2\lambda-3) + q_{\lambda-4} \right] \right\} \exp\{-iR''E\}, \quad 0 \leq \lambda \leq 5; \\ & \frac{1}{2\pi i} \int \exp\{iR''\xi_1\} \frac{\xi_1^\lambda}{[\xi_1 + E]^2 [\xi_1 + E']^2} d\xi_1 \\ &= (-1)^{\lambda-1} \left\{ \frac{(2i\Delta)^\lambda}{(2i\Delta)^3} (\lambda-1) + q_{\lambda-3} \right. \\ &\quad \left. - R''(x) \left[\frac{(i\Delta)^\lambda}{(2i\Delta)^2} + Q_{\lambda-2} \right] \right\} \exp\{-iR''(x)E\}, \quad 0 \leq \lambda \leq 3. \end{aligned}$$

By above four formulae, we prove the lemma.

3.4. Computation of $\bar{S}_\bullet[S_y K_2(x, y)]|_{y \in \partial D}|_{x \in \partial D}$

From Lemma 3.5, we get

Theorem 3.2.

$$\begin{aligned} & \bar{S}_x[S_y K_2(x, y)]|_{y \in \partial D}|_{x \in \partial D} \\ &= -\frac{1}{(2\pi)^3} \int \exp\{i(x-y)' \cdot \xi'\} \frac{S(R')}{\sum R'_j R'_j} \left\{ S(R'') \left[\Delta^2 - \left((R'_j / \sum R'_j R'_j) \xi_{j'} \right)^2 \right] / \Delta \right. \\ & \quad \left. - \frac{\sigma(\text{Im} S)}{i} + q_0 \right\} d\xi', \end{aligned}$$

where $\sigma(\text{Im} S)$ is the symbol of $\text{Im} S$.

§4. Various Estimates

In this section we give various estimates for the previous operators in L^p_β and $\Lambda^{p,p}_\alpha$ norms (for definitions, cf. [14]). We will use extensively the following propositions from several papers.

Proposition 4.1 (Theorem 6.3 in p.536 of [10]).

(D) N is pseudo-local in the sense that if U is a neighbourhood in \bar{M} , and $\alpha \in L^{0,1}_2(M)$ such that $\alpha|_U \in C^\infty(U)$, then $N\alpha|_U \in C^\infty(U)$. Furthermore if $\alpha|_U \in H_t(U)$, for $t \geq 0$, then $N\alpha|_U \in H_{t+2s}(U)$.

(E) Let H denote the space of holomorphic functions in $L_2(M)$. If $\alpha \in \text{Dom}(\text{clos } \bar{\partial})$, $\bar{\partial}\alpha \perp H^{0,1}$. Then there exists a unique $u \perp H$ such that $\bar{\partial}u = \alpha$. Thus α may be expressed by $u = \bar{\partial}^* N\alpha$. Furthermore, by (D), $\bar{\partial}^* N$ is pseudo-local, and if $\alpha|_U \in H_t(U)$, then $u|_U \in H_{t+s}(U)$.

Proposition 4.2. The restriction operator $\varphi \rightarrow \varphi|_{\partial D}$ maps $L^p_\beta(\bar{D})$ to $\Lambda^{p,p}_{\beta-\frac{1}{p}}(\partial D)$ boundedly.

The proof of Lemma 2.4 can be found in [1] with the help of interpolation theorem in Banach Space (cf. [25]) and the mapping properties of the Bessel Potential Operator in L^p_β and $\Lambda^{p,q}_\alpha$ spaces (cf. [24]).

Proposition 4.3^[5]. Assume that $\sigma : R^n \times R^n \rightarrow C$ is a continuous function such that $\forall \alpha = (\alpha_1, \dots, \alpha_n), \beta = (\beta_1, \dots, \beta_n), \alpha_i, \beta_i = 0, 1, 2, 3$, derivatives $\partial^\alpha_\xi \partial^\beta_x \sigma(x, \xi) \in L^\infty(R^n \times R^n)$. Then $\sigma(x, \xi)$ defines an operator $\sigma(x, \partial)$ which is bounded on $L^2(R^n)$.

Proposition 4.4 (implicitly contained in [5]). If $\sigma(x, \xi) \in S^m_{1,0}$, then $\sigma(x, \partial)$ maps L^p_α boundedly into $L^p_{\alpha-m}$.

Proposition 4.5 (a variant of Theorem 4 in [11]). Assume that A, B are given by $Au(x) = (a(x, \xi) \hat{u}(\xi))^\vee$, $Bu(x) = (b(x, \xi) \hat{u}(\xi))^\vee$, where $a \in S^{\lambda}_{1,0}, b \in S^{\mu}_{1,0}$. Then the symbol of $A \circ B$ is

$$\sigma(A \circ B) = \sum \frac{1}{\alpha!} \left(\frac{1}{i} \partial_\xi \right)^\alpha a(x, \xi) \left(\frac{\partial}{\partial x} \right)^\alpha b(x, \xi).$$

Furthermore, $\sigma(A \circ B) - \sum_{|\alpha| \leq N} = r_N \in S^{\lambda+\mu-N-1}_{1,0}$.

Proposition 4.6 (Theorem 5 in [11]). Assume that A is given by

$$Au(x) = (a(x, \xi) \hat{u}(\xi))^\vee, \max\{|\alpha(x, \xi)| : x \in U, |\xi| = 1\} = K,$$

where $a(x, \xi) \in S^{\sigma}_{1,0}$. Then for s real and any $\epsilon > 0$ there is a constant C such that

$$\|Au\|_{s-\sigma} \leq (K + \epsilon) \|u\|_s + C \|u\|_{s-1/2}, \forall u \in C^\infty_c(U).$$

($\|\cdot\|_s$ is the Sobolev norm).

Proposition 4.7 (Theorem 18 in [13]). Suppose $L = \sum_{j=1}^n X_j^2 + X_0$, where all commutators of weight $\leq r$ span the tangent space at each point, and $L(f) = g, f \in L^p(M), 1 < p < \infty$.

(a) If $g \in L_\alpha^p(M)$, then $f \in L_{\alpha+\frac{2}{r}}^p, \alpha > 0$.

(b) If $g \in \Lambda_\alpha(M)$, then $f \in \Lambda_{\alpha+\frac{2}{r}}(\bar{M}), \alpha > 0$.

(c) If $g \in L^\infty(M)$, then $f \in \Lambda_{\frac{2}{r}}(\bar{M})$.

Proposition 4.8^[2]. Assume that $\mathcal{A}(v) = f$ on $U \cap \partial D$, and the commutators of length $\leq 2m$ of \bar{T}_b, T_b span the tangent space. Then $v = \wp(f) + E(v)$, where \wp, E satisfy conditions:

(1) E is bounded from $L^p(U)$ to $L_\epsilon^p(U)$ for some $\epsilon > 0$;

(2) \wp maps $L^p(U \cap \partial D)$ boundedly into $L_{\frac{1}{m}}^p(U \cap \partial D)$;

(3) $\wp \circ T_b$ (or \bar{T}_b), T_b (or \bar{T}_b) $\circ \wp$ map $L^p(U \cap \partial D)$ boundedly into $L_{\frac{1}{2m}}^p(U \cap \partial D)$;

(4) T_b (or \bar{T}_b) $\circ \wp \circ \bar{T}_b$ (or T_b), \bar{T}_b (or T_b) $\circ T_b$ (or \bar{T}_b) $\circ \wp$ and $\wp \circ T_b$ (or \bar{T}_b) $\circ T_b$ (or \bar{T}_b) map $L^p(U \cap \partial D)$ boundedly into itself.

4.1. Estimate of $\|u_1\|_{L_\beta^p}$

Lemma 4.1. $\|u_1\|_{L_{\beta+2}^p} \leq C(\|u_1\|_{L_{\beta+1}^p} + \|u_2\|_{L_{\beta+1}^p} + \|f\|_{L_\beta^p})$.

Proof. From Lemma 3.2, we have

$$u_1 = \int_D K_1(x, y) \{f_1 + A_1(\partial)u_2\}(y) dy + \mathcal{R}_{-1}(u_1)(x).$$

Since

$$K_1(x, y) = \frac{1}{(2\pi)^4} \int_{R^4} \exp\{i \sum_{i=1}^4 (r_i(x) - r_i(y)) \xi_i\} \times (\exp\{i(r_1(x) - r_1(y)) \xi_1\} - \exp\{i(r_1(x) + r_1(y)) \xi_1\}) \frac{1}{|\sigma(S)|^2 + |\sigma(T)|^2}(\xi, y) d\xi,$$

we have

$$\partial_{x_j} K_1(x, y) = \int e^{i \sum_{i=1}^4 (r_i(x) - r_i(y)) \xi_i} \frac{i \sigma(\partial_{x_j})}{|\sigma(S)|^2 + |\sigma(T)|^2} d\xi.$$

Generally we have

$$\partial_j \partial_k K_1(x, y) = \int e^{i \sum_{i=1}^4 (r_i(x) - r_i(y)) \xi_i} \frac{\omega_{jk}(x) \xi_j \xi_k}{[|\sigma(S)|^2 + |\sigma(T)|^2]} d\xi. \quad (4.1)$$

Since the operator defined by the kernel $K_1(x, y)$ is an oscillatory integral operator which is approximately a pseudodifferential operator, we treat them by doing coordinate transformation $J : x \rightarrow (r_j)_1^4$. By Proposition 3.1, J is regular; therefore function space $L_\alpha^p(D)$ remains the same under the transformation J . Now the theory of Singular Integral Operator (Theorem 4.7 in [15]) can be applied and we get

$$\|\partial_j \partial_k \int K_1(x, y) f(y) dy\|_{L_\beta^p} \leq C \|f\|_{L_\beta^p}. \quad (4.2)$$

Applying (4.2), we get

$$\left\| \int K_1(x, y) A_1(y, \partial) u_2(y) dy \right\|_{L_{\beta+2}^p} \leq C \|u_2\|_{L_{\beta+1}^p}. \quad (4.3)$$

The term $\mathcal{R}_{-1}(u_1)$ is treated in the same way since \mathcal{R}_{-1} has the expression given in Lemma 3.2.

4.2. Estimate for u_2 : Part I

From Lemma 3.4, we have

$$\begin{aligned} u_2 = & \int_D K_2(x, y) \{f_2 + A_2(\partial)(u_1)\}(y) dy + \mathcal{R}_{-1}(u_2)(x) \\ & - \int_{\partial D} \left\{ C_{\bar{S}}(y) S_y [K_2(x, y)]|_{y \in \partial D} + C_{\bar{S}} \bar{c}_2 K_2(x, y)|_{y \in \partial D} \right\} (u_{2b}) dy'. \end{aligned} \quad (4.4.1)$$

Therefore

$$\begin{aligned} \bar{S}_x u_2(x) = & \bar{S} \int_D K_2(x, y) \{f_2 + A_2(\partial)(u_1)\}(y) dy + \bar{S} \mathcal{R}_{-2} u_2 \\ & - \bar{S} \int_{\partial D} \left\{ C_{\bar{S}}(y) S_y [K_2(x, y)]|_{y \in \partial D} + C_{\bar{S}} \bar{c}_2 K_2(x, y)|_{y \in \partial D} \right\} u_{2b}(y') dy'. \end{aligned} \quad (4.4.2)$$

4.3. Estimate of Terms of $\bar{S}_x u_2|_{\partial D}$ Arising from \int_D

Denote $\Lambda_{\beta}^{p,p}$ by $B(\beta)$.

Lemma 4.2. For any $f, u \in L^p(U)$, $\text{supp}(f), \text{supp}(u) \in U$, following estimates hold:

$$\left\| \int \bar{S} K_2(x, y) f_2(y) dy|_{x \in \partial D} \right\|_{B(\beta+1-\frac{1}{p})} \leq C \|f_2\|_{L_{\beta}^p}; \quad (4.5)$$

$$\|\bar{S} \mathcal{R}_{-2} u_2|_{x \in \partial D}\|_{B(\beta+1-\frac{1}{p})} \leq C \|u_2\|_{L_{\beta}^p}; \quad (4.6)$$

$$\left\| \int S \circ A_2(u_1) K_2 dy|_{x \in \partial D} \right\|_{B(\beta+1-\frac{1}{p})} = 0; \quad (4.7)$$

$$\left\| \int A_2(\partial)(u_1) \bar{S} K_2(x, y) dy|_{x \in \partial D} \right\|_{B(\beta+1-\frac{1}{p})} \leq C \|u_1\|_{L_{\beta+1}^p}. \quad (4.8)$$

Proof. Similar to the proof of Lemma 4.1, we can prove Lemma 4.2 with the help of Proposition 4.2 and Lemma 3.3.

4.4. Estimates of $u_2|_{\partial D}$ arising from $\int_{\partial D} C_{\bar{S}} \bar{c}_2 K_2(x, y) u_{2b}(y) dy'$

Lemma 4.3. (i) $K_2(x, y)|_{x, y \in \partial D} = \int \exp\{i(x-y)' \cdot \xi'\} \sum_k \theta_k(y) q_{-2}^k(\xi) d\xi$; where $q_{-2}^k(\xi)$ are homogeneous of degree -2 in ξ' ;

$$(ii) \quad \left\| \int_{\partial D} C_{\bar{S}} \bar{c}_2(y) K_2(x', y') u_{2b}(y') dy'|_{\partial D} \right\|_{B(\beta+2-\epsilon)} \leq C \|u_{2b}\|_{B(\beta)};$$

$$(iii) \quad \bar{S}_x \int_{\partial D} C_{\bar{S}} \bar{c}_2(y) K_2(x, y) u_{2b}(y') dy'|_{\partial D} = \left(\bar{S}(R'') \frac{\sum R'_j \xi'_j}{i^2 (\sum R'_j R'_j)^2 \Delta} + B_{-1}(\xi') \right)^{\wedge},$$

$$\left\| \int B_{-1}(\partial') u_{2b}(y') dy' \right\|_{B(\beta+1-\epsilon)} \leq C \|u_{2b}\|_{B(\beta)}.$$

Proof. By following Lemmas 4.6 and 4.7, using Proposition 4.4, (i) is verified from the expression of K_2 . (ii) and (iii) are treated similarly.

4.5. Estimate for u_2 : Part II, the Boundary Equation

Since

$$\begin{aligned} \bar{S} u_2|_{\partial D} &= (\bar{T} u_1 - c_1 u_1 - c_2 u_2)|_{\partial D} = 0, \\ \bar{T} u_1|_{\partial D} &= \bar{T}|_{\partial D} (u_1|_{\partial D}) = 0, \end{aligned}$$

from (4.4.2), we get

$$- \int_{\partial D} C_{\bar{S}} \bar{S}_x [S_y K_2(x, y)|_{y \in \partial D}]|_{\partial D} u_{2b}(y') dy' = -c_2 u_{2b} + g, \quad (4.9)$$

where

$$g = -\bar{S} \int K_2 \{f - A_2(\partial)u_1\} - \bar{S}\mathcal{R}_{-2}u_2 + \bar{S} \int_{\partial D} C_{\bar{S}}\bar{c}_2 K_2 u_{2b}.$$

From Theorem 3.2, we get

$$\begin{aligned} \bar{S}^x \int C_{\bar{S}}(y') S_y K_2(x, y') u_{2b} dy' &= -\frac{1}{(2\pi)^3} \int C_{\bar{S}} \frac{S(R')}{\sum R'_j R'_j} u_{2b}(y) dy' \\ &\times \int e^{i(x-y)'\cdot\xi'} \left\{ S(R'')(x) \frac{\Delta^2 - ((R'_{j'}/\sum R'_j R'_j)\xi_{j'})^2}{\Delta} - \frac{\sigma(\text{Im } S)}{i} \right\} d\xi', \end{aligned}$$

where $\text{Im } S = \frac{1}{4b} R_1 \partial_2 + o(1) \partial_3 + o(1) \partial_4$; $\frac{\sigma(\text{Im } S)}{i} = \frac{1}{4b} \xi_2 + o(1) \xi_3 + o(1) \xi_4$.

Lemma 4.4. *The boundary value of u_2 satisfies the following equation:*

$$\begin{aligned} \text{(i)} \quad \Pi_b(u_{2b})(x) &= g - c_2 u_{2b} = g_1; \\ \text{(ii)} \quad \Pi(v_{2b})(x) &= \frac{1}{(2\pi)^3} \int e^{i(x-y)'\cdot\xi'} \frac{S(R')}{\sum R'_j R'_j}(y) \\ &\times \left\{ S(R'')(x) \frac{\Delta^2 - ((R'_{j'}/\sum R'_j R'_j)\xi_{j'})^2}{\Delta} - \frac{\sigma(\text{Im } S)}{i} \right\} u_{2b}(y') d\xi' dy'; \\ \text{(iii)} \quad \|g_1\|_{B(\beta+1-\frac{1}{p}-\epsilon)} &\leq C \left(\|f\|_{L^p_\beta} + \|u_1\|_{L^p_{\beta+1}} + \|u_2\|_{L^p_\beta} + \|u_{2b}\|_{B(\beta+1-\frac{1}{p})} \right). \end{aligned}$$

In order to estimate u_{2b} , we must look for a parametrix for the pseudodifferential operator Π_b (whose symbol is $S(R')(x) \frac{\Delta^2 - ((R'_{j'}/\sum R'_j R'_j)\xi_{j'})^2}{\Delta} - \frac{\sigma(\text{Im } S)}{i}$) which is elliptic in region: $\{\xi' \in \mathbb{R}^3 : |\xi_3, \xi_4| \geq \delta|\xi_2|, |\xi'| \geq M(\delta)\}$ for any $\delta > 0$; $M(\delta)$ is a constant depending on δ .

Since $|\xi'|$ is involved, we modify it at first.

Lemma 4.5. $f \mapsto (|\xi'|^\lambda \hat{f}(\xi'))^\vee$ is bounded from L^p_β to $L^p_{\beta-\lambda}$ and from $\Lambda^{p,p}_\beta$ to $\Lambda^{p,p}_{\beta-\lambda}$, $\forall \lambda \geq 0$.

Proof. We give the proof of the lemma only in case $0 \leq \lambda \leq 2$. If $\lambda = 2$, the lemma holds by the definition of function spaces L^p_β and $\Lambda^{p,p}_\beta$. If $\lambda = 0$, the map is identity, the lemma is obviously valid. For the rest λ , making use of theorem of interpolation, we are led to verify that the following operator

$$T_z f = (|\xi'|^{2z} \hat{f}(\xi'))^\vee, 0 \leq z \leq 1,$$

satisfies all conditions in Theorem 4.1 in [15](p.205). 6.12 in [14] (p.51) gives the details of the proof.

We analysis the Π_b operator defined in Lemma 4.5 in two cases. Fix a small $\delta > 0$. Decompose the phase space (ξ') into three parts:

Region I: $|\xi'| \leq 2$;

Region II: $|\xi'| \geq 2, |\xi'| + \xi_2 \leq \delta|\xi'|$; and

Region III: $|\xi'| \geq 2, |\xi'| + \xi_2 \geq \delta|\xi'|$.

Choose three smooth functions κ, ρ and χ such that

$$\kappa(\xi') = 1 \text{ over } |\xi'| \leq 1, \text{ supp}(\kappa) \subset \{|\xi'| \leq 2\};$$

$$\rho = 0 \text{ over } |\xi'| \leq 1, \rho + \chi = 1 - \kappa;$$

$$\text{supp}(\rho) \subset \{|\xi'| + \xi_2 \leq 2\delta|\xi'|\}, \rho = 1 \text{ over the region II};$$

$$\text{supp}(\chi) \subset \{|\xi'| + \xi_2 \geq \delta|\xi'|\}, \chi = 1 \text{ over } \{|\xi'| + \xi_2 \geq 2\delta|\xi'|\}.$$

4.6. Elliptic Case

We solve the following equation

$$\Pi_b(\partial)\chi(\partial)u_{2b} = \chi(\partial)g_1 + [\Pi_b, \chi(\partial)]u_{2b} = g_2. \quad (4.10)$$

Lemma 4.6. (i) *There exists a kernel k_1 of type 1 (p. 208, [13]) such that*

$$k_1\Pi_b(\partial) = I + \mathcal{R}_{-1}, \Pi_b(\partial)k_1 = I + \mathcal{R}'_{-1};$$

(ii) *For the solution of (4.10), we have*

$$\|u_{2b}\|_{B(\beta+2-\frac{1}{p}-\epsilon)} \leq C\|g_2\|_{B(\beta+1-\frac{1}{p})},$$

therefore

$$\|u_{2b}\|_{B(\beta+2-\frac{1}{p}-\epsilon)} \leq C\|g_1\|_{B(\beta+1-\frac{1}{p})} + \|u_{2b}\|_{B(\beta+1-\frac{1}{p})}.$$

Proof. (i) Consider the part of Π_b of degree one which is elliptic over $\text{suppt } \chi(\xi')$, we can construct the parametrix k_1 by Proposition 4.5. As for (ii), it can be proved by general theory of elliptic equation with constant coefficients. We sketch it as follows: one obtains the L^p_β estimate by Proposition 4.4 and the $\Lambda^{p,p}_\beta$ estimate by the following Lemma 4.6 and thus prove the first inequality; by the following Lemmas 4.6 and 4.7, we get the Sobolev inequality in $\Lambda^{p,p}_\beta$ norms. The second inequality thus follows.

4.7. Hypoelliptic Case

We are going to estimate the term $\rho(\partial')u_{2b}$. We derive boundary equation directly from the definition of Π operator. For equation $\Pi u = f$, the condition $\bar{\partial}f = 0$ guarantees that $\bar{\partial}\bar{\partial}^*\bar{\partial}u = 0$; therefore

$$\langle \bar{\partial}^*\bar{\partial}u, \bar{\partial}^*\bar{\partial}u \rangle = \langle \bar{\partial}\bar{\partial}^*\bar{\partial}u, \bar{\partial}u \rangle = 0.$$

Thus $\Pi u = f$ is reduced to $\bar{\partial}_0\bar{\partial}_0^*u = f$. From the computation of the Π , we get

$$\bar{T}T^*u_2 = f_2 - \bar{T}S^*u_1.$$

Making use of the property $T(R)|_{\partial D} = 0$, we have $(Th)_b = T_b h_b$ for any C^∞ function h with compact support. Therefore the boundary value u_{2b} satisfies

$$\bar{T}_b T_b u_{2b} = g_3 = f_2 - \bar{T}(cu_{2b}) - \bar{T}_b[S^*(u_1)]|_{\partial D}, \quad (4.11)$$

so

$$\begin{aligned} \bar{T}_b T_b \rho(\partial')u_{2b} &= \rho(\partial')g'' + [\bar{T}_b T_b, \rho(\partial')]u_{2b} \\ &= \rho(\partial')g'' + [[\bar{T}_b, \rho(\partial')], T_b]u_{2b} + \bar{T}_b[T_b, \rho(\partial')]u_{2b} + T_b[\bar{T}, \rho(\partial')]u_{2b} \\ &= g_3. \end{aligned} \quad (4.12)$$

In order to treat equation (4.12), we make use of the theory developed by M. Christ^[2] and J. J. Kohn and C. L. Fefferman^[6]. Let us introduce a new pseudodifferential operator \mathcal{A} which is defined by

$$\mathcal{A}(f) = \left\{ \frac{1}{2}(T_b \bar{T}_b + \bar{T}_b T_b) + \frac{1}{2}[[T_b, \bar{T}_b]] \right\} f.$$

Here $[T_b, \bar{T}_b] = \lambda \partial_2 \text{mod}\{T_b, \bar{T}_b\}$, $\lambda \geq 0$ since ∂D is convex; $|\partial_2|$ is defined to be the map

$$f \mapsto (|\xi_2| \hat{f})^\vee.$$

M. Christ showed the Proposition 8 in [2]. For more information, see [2].

In order to obtain the $\Lambda_\beta^{p,p}$ estimate for the $\rho(\partial')u_{2b}$, we need the following two lemmas

Lemma 4.7. For any $0 \leq \alpha < \beta < \gamma$, $L_\gamma^p(\partial D \cap U) \subset \Lambda_\beta^{p,p}(\partial D \cap U) \subset L_\alpha^p(\partial D \cap U)$.

Lemma 4.8. For any $0 \leq \alpha < \beta < \gamma$, for any $\epsilon > 0$, there exists a constant $C > 0$ such that

$$\|v\|_{L_\beta^p} \leq \epsilon \|v\|_{L_\gamma^p} + C \|v\|_{L_\alpha^p}, \forall v \in C_c^\infty(\partial D \cap U).$$

Proof. By the mapping properties of the Bessel Potential Operator (cf. (41) in p.135 and Theorem 4' in p.153 of [14]), Lemma 4.8 can be deduced to the case $0 \leq \alpha < \beta < \gamma < 1$. Then the conclusions are consequences of the definition of $\Lambda_\alpha^{p,p}$ and L_β^p (cf. (60) in p.151 and 6.12 in p.162 of [14]).

Making use of the characterization of L_β^p (cf. 6.12 in p.162 of [14]), since for any $\epsilon > 0$, there exists a constant $C > 0$ such that $\frac{1}{t^\beta} \leq \epsilon \frac{1}{t^\gamma} + C \frac{1}{t^\alpha}$, we prove the lemma.

Lemma 4.9. For the equation (4.11), we have

$$\|\rho(\partial')u_{2b}\|_{B(\gamma+\frac{1}{m}-\epsilon)} \leq C(\|f_2\|_{L_\beta^p} + \|u_{2b}\|_{B(\gamma+\frac{1}{2m}-\frac{1}{p})} + \|u_1\|_{L_{\beta+\frac{1}{2m}+1}^p}).$$

Proof. From (4.22) and the definition of \mathcal{A} , we get

$$\mathcal{A}(\rho(\partial')u_{2b}) = g_3.$$

Define Λ^γ by $f \rightarrow (\hat{f}(1 + |\xi'|^2)^{\frac{\gamma}{2}})^\wedge$; then $\Lambda^\gamma \in S_{1,0}^\gamma$ and

$$\begin{aligned} [\mathcal{A}, \Lambda^\gamma] &= \frac{1}{2}[T_b \bar{T}_b + \bar{T}_b T_b, \Lambda^\gamma] + [||[T_b, \bar{T}_b]||, \Lambda^\gamma]; \\ [T_b \bar{T}_b, \Lambda^\gamma] &= T_b [\bar{T}_b, \Lambda^\gamma] + [T_b, \Lambda^\gamma] \bar{T}_b \\ &= T_b [\bar{T}_b, \Lambda^\gamma] + \bar{T}_b [T_b, \Lambda^\gamma] + [[T_b, \Lambda^\gamma], \bar{T}_b] \\ &= T_b Q_\gamma + \bar{T}_b Q'_\gamma + Q''_\gamma. \end{aligned} \quad (4.13)$$

Here Q_γ, Q'_γ and $Q''_\gamma \in S_{1,0}^\gamma$.

From (4.11) and (4.13), we get

$$\mathcal{A} \circ \Lambda^\gamma \rho(\partial')u_{2b} = \Lambda^\gamma \rho f_2 + (T_b Q_\gamma + \bar{T}_b Q'_\gamma + Q''_\gamma)(u_{2b}) + (\bar{T}_b Q'_{\gamma+1} + Q''_{\gamma+1})(u_1).$$

By Proposition 4.8,

$$\begin{aligned} \Lambda^\gamma \rho(\partial')u_{2b} &= \varphi \left(\Lambda^\gamma \rho f_2 + (T_b Q_\gamma + \bar{T}_b Q'_\gamma + Q''_\gamma)(u_{2b}) \right. \\ &\quad \left. + (\bar{T}_b Q'_{\gamma+1} + Q''_{\gamma+1})(u_1) \right) + E(\Lambda^\gamma \rho(\partial')u_{2b}). \end{aligned} \quad (4.14)$$

By Proposition 4.8, together with Lemmas 4.7 and 4.8, we prove the lemma.

Theorem 4.1. $\|u_{2b}\|_{B(\beta+\frac{1}{m}-\frac{1}{p}-\epsilon)}$

$$\leq C \left(\sum_1^2 \|g_j\|_{B(\beta+1-\frac{1}{p})} + \|f_2\|_{L_\beta^p} + \|u_{2b}\|_{B(\beta+\frac{1}{2m}-\frac{1}{p})} + \|u_1\|_{L_{\beta+1+\frac{1}{2m}}^p} \right).$$

Proof. Summing up the estimates in elliptic and hypoelliptic cases, we prove the theorem.

4.8. Conclusions

From (4.4.1), noticing that the term

$$\int S_y K_2(x, y)|_{y \in \partial D} u_{2b}(y') dy'$$

is indeed the Poisson Integral with boundary value u_{2b} (which can be read off from Lemma 3.5), we get by Lemmas 4.7 and 4.8 the following

Theorem 4.2. $\|u_2\|_{L^p_{\beta+\frac{1}{m}-\epsilon}} \leq C(\|f_2\|_{L^p_{\beta}} + \|f_1\|_{L^p_{\beta}} + \|u_2\|_{L^p_{\beta-N}} + \|u_1\|_{L^p_{\beta-N}}).$

Finally we give

Theorem 4.3. For $u = \bar{\partial}_0^*(u_1\bar{w}_1 + u_2\bar{w}_2) = S^*(u_1) + T^*(u_2)$, we have

$$\|u\|_{L^p_{\beta+\frac{1}{2m}-\epsilon}} \leq C\left\{\|f\|_{L^p_{\beta}} + \|u_1\|_{L^p_{\beta-N}} + \|u_2\|_{L^p_{\beta-N}}\right\}.$$

Proof. Apply Lemma 4.1, we get the estimate for $S^*(u_1)$. Noticing that T^* is of degree 1, we get the estimate for $T^*(u_2)$ by Theorem 4.2.

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