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ON A HOLOMORPHIC SOLUTION OF A SINGULAR
PARTIAL DIFFERENTIAL EQUATION WITH MANY SIMPLE POLES

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1. In the previous paper [3] and [4], the author tried to seek holomorphic solutions of some system of partial differential equations with one simple pole in several complex variables. On the other hand A. FURIOLI MARTINOLLI [2] considered a Darboux problem with singularities $xy = 0$, that is $x = 0$ and $y = 0$, in two real variables. Moreover, I. T. KIGURADZE [5] considered the existence and uniqueness of the solution of the problem

$$u^{(n)} = f(t, u, u', \dots, u^{(n-1)}), \quad u^{(j-1)}(t_k) = 0 \\ (j = 1, 2, \dots, v_k; k = 1, 2, \dots, m)$$

where the function $f(t, x_1, x_2, \dots, x_n)$ has singularities for $t = t_k$ ($k = 1, 2, \dots, m$) in one real variable t .

The aim of this paper is to give a singular partial differential equation of order $m + n$ with $m + n$ simple poles which has a unique global holomorphic solution in a domain of the space C^2 of two complex variables.

2. Singular ordinary differential equation. Let Ω be a bounded convex domain in the complex plane C of a complex variable x . Let L be a positive number larger than 1 such that any two points of Ω can be connected by a line segment in Ω with length smaller than L . Let m be a positive integer. Let a_0, a_1, \dots, a_{m-1} be m distinct points of Ω . We put

$$(2.1) \quad P(x) = (x - a_0)(x - a_1) \dots (x - a_{m-1}).$$

Let $P_j(x)$ be the polynomial in x satisfying

$$(2.2) \quad P(x) = (x - a_j) P_j(x)$$

for $j = 0, 1, \dots, m - 1$. Let $A_0(x), A_1(x), \dots, A_{m-1}(x)$ and $D(x)$ be bounded holo-

morphic functions in Ω satisfying

$$(2.3) \quad |A_j(x)| \leq M \quad (j = 0, 1, \dots, m-1), \quad |D(x)| \leq N$$

in Ω for positive numbers M and N .

Lemma 1. *Assume that*

$$(2.4) \quad mML^m < 1.$$

Then the problem

$$(2.5) \quad P(x) \frac{d^m u}{dx^m} = \sum_{j=0}^{m-1} P_j(x) A_j(x) \frac{d^j u}{dx^j} + P(x) D(x),$$

$$\frac{d^j u}{dx^j}(a_j) = 0 \quad (j = 0, 1, \dots, m-1)$$

has a unique holomorphic solution in Ω .

Proof. Let H_Ω be the set of all holomorphic functions $v(x)$ in Ω satisfying

$$(2.6) \quad \|v\|_\Omega \sup_{x \in \Omega} \sum_{j=0}^{m-1} \left| \frac{\frac{d^j v}{dx^j}(x)}{x - a_j} \right| < +\infty.$$

Then we have

$$\left| \frac{d^j v}{dx^j}(x) \right| \leq L \|v\|_\Omega \quad (j = 0, 1, \dots, m-1)$$

in Ω for $v \in H_\Omega$. For $v \in H_\Omega$, we define a holomorphic function Tv in Ω by putting

$$(2.7) \quad Tv = \int_{a_0}^x ds_0 \int_{a_1}^{s_0} ds_1 \dots \int_{a_{m-1}}^{s_{m-2}} \sum_{j=0}^{m-1} \left(\frac{P_j}{P} A_j \frac{d^j v}{dx^j} \right) (s_{m-1}) ds_{m-1}$$

where the integral contours are line segments in Ω . Then we have $Tv \in H_\Omega$ and

$$(2.8) \quad \|Tv\|_\Omega \leq mML^m \|v\|_\Omega.$$

We define a holomorphic function v_0 in Ω by putting

$$(2.9) \quad v_0(x) = \int_{a_0}^x ds_0 \int_{a_1}^{s_0} ds_1 \dots \int_{a_{m-1}}^{s_{m-2}} D(s_{m-1}) ds_{m-1}.$$

Then we have $v_0 \in H_\Omega$ and

$$(2.10) \quad \|v_0\|_\Omega \leq mL^m N$$

since the integral contours are line segments with length smaller than $L > 1$. We define a sequence $\{v_\nu; \nu = 1, 2, \dots\}$ of holomorphic functions in Ω by putting

$$(2.11) \quad (v_{\nu+1})(x) = (Tv_\nu)(x) \quad (\nu = 0, 1, 2, \dots).$$

By (2.8) and (2.10) we have $v \in H_\Omega$ and

$$(2.12) \quad \|v_\nu\|_\Omega \leq (mML^m)^\nu mL^mN$$

for $\nu = 0, 1, 2, \dots$. We define a sequence $\{u_\nu(x); \nu = 1, 2, \dots\}$ of holomorphic functions in Ω by putting

$$(2.13) \quad u_\nu(x) = v_0(x) + v_1(x) + \dots + v_{\nu-1}(x) \quad (\nu = 1, 2, \dots).$$

Then we have

$$(2.14) \quad u_{\nu+1} = Tu_\nu + v_0 \quad (\nu = 1, 2, \dots).$$

By (2.4), the sequence $\{u_\nu; \nu = 1, 2, \dots\}$ converges uniformly to a holomorphic function $u(x)$ in Ω . By (2.14) u is a holomorphic solution in Ω of the integral equation

$$(2.15) \quad u = Tu + v_0.$$

Hence u is a holomorphic solution in Ω of the problem (2.5).

Now let u and v be two holomorphic solutions of the problem (2.5). We put $w = u - v$ in Ω . Let Ω' be a relatively compact convex subdomain of Ω containing a_0, a_1, \dots, a_{m-1} . Then $w \in H_{\Omega'}$ and we have

$$(2.16) \quad w = Tw.$$

By (2.8) we have

$$(2.17) \quad \|w\|_{\Omega'} \leq (mML^m)^\nu \|w\|_{\Omega'}$$

for $\nu = 0, 1, 2, \dots$. By (2.4) we have $\|w\|_{\Omega'} = 0$. By the theorem of identity w is identically zero in Ω .

Lemma 2. Assume that there hold (2.4) and

$$(2.18) \quad A_j(a_j) \neq 0 \quad (j = 0, 1, \dots, m-1).$$

Then the ordinary differential equation

$$(2.19) \quad P(x) \frac{d^m u}{dx^m} = \sum_{j=0}^{m-1} P_j(x) A_j(x) \frac{d^j u}{dx^j} + P(x) D(x)$$

has a unique holomorphic solution in Ω .

Proof. Let u be a holomorphic solution in Ω of the equation (2.19). Substituting $x = a_j$ in (2.19), we have

$$(2.20) \quad \frac{d^j u}{dx^j}(a_j) = 0 \quad (j = 0, 1, \dots, m - 1)$$

by (2.18). Hence u is the unique holomorphic solution in Ω of the problem (2.5).

3. Singular partial differential equation. Let Ω_1 and Ω_2 be bounded convex domains in the complex plane. Let L be a positive number larger than 1 such that any two points of Ω_1 and any two points of Ω_2 can, respectively, be connected by line segments in Ω_1 and Ω_2 with length smaller than L . Let m and n be positive integers. Let $a_0, a_1, a_2, \dots, a_{m-1}$ be m distinct points of Ω_1 . Let $b_0, b_1, b_2, \dots, b_{n-1}$ be n distinct points of Ω_2 . We put

$$(3.1) \quad I = \{0, 1, \dots, m\} \times \{0, 1, 2, \dots, n\} - \{(m, n)\},$$

$$(3.2) \quad P(x, y) = (x - a_0)(x - a_1) \dots \\ \dots (x - a_{m-1})(y - b_0)(y - b_1) \dots (y - b_{n-1}).$$

Let $P_{jk}(x, y)$ be a polynomial in x and y for $(j, k) \in I$ satisfying

$$(3.3) \quad P(x, y) = (x - a_j)(y - b_k) P_{jk}(x, y) \\ (j = 0, 1, \dots, m - 1, k = 0, 1, \dots, n - 1),$$

$$(3.4) \quad P(x, y) = (x - a_j) P_{jn}(x, y), \quad P(x, y) = (y - b_k) P_{mk}(x, y) \\ (j = 0, 1, \dots, m - 1, k = 0, 1, \dots, n - 1).$$

Let $A_{jk}(x, y)$ and $D(x, y)$ be bounded holomorphic functions in $\Omega = \Omega_1 \times \Omega_2$ of the space \mathcal{C}^2 of two complex variables x and y for $(j, k) \in I$ satisfying

$$(3.5) \quad |A_{jk}(x, y)| \leq M,$$

$$(3.6) \quad |D(x, y)| \leq N$$

in Ω for positive numbers M and N .

Proposition 2. *Assume that*

$$(3.7) \quad 2mnML^{m+n} < 1.$$

Then the problem

$$(3.8) \quad P(x, y) \frac{\partial^{m+n} u}{\partial x^m \partial y^n} = \sum_{(j,k) \in I} P_{jk}(x, y) A_{jk}(x, y) \frac{\partial^{j+k} u}{\partial x^j \partial y^k} + P(x, y) D(x, y),$$

$$\frac{\partial^j u}{\partial x^j}(a_j, y) = 0 \quad (j = 0, 1, \dots, m-1),$$

$$\frac{\partial^k u}{\partial y^k}(x, b_k) = 0 \quad (k = 0, 1, \dots, n-1).$$

has a unique holomorphic solution $u(x, y)$ in Ω . This solution u satisfies $u \in H_\Omega$ and

$$(3.9) \quad \|u\|_\Omega \leq 2mnL^{m+n}N.$$

Proof. Let u be a holomorphic solution in Ω of the problem (3.8). Since

$$\frac{\partial^j u}{\partial x^j}(a_j, y) = 0 \quad (j = 0, 1, \dots, m-1)$$

in Ω_2 , we have

$$(3.10) \quad u(x, y) = \int_{a_0}^x ds_0 \int_{a_1}^{s_0} ds_1 \dots \int_{a_{m-1}}^{s_{m-2}} \frac{\partial^m u}{\partial x^m}(s_{m-1}, y) ds_{m-1}$$

in Ω . Since $(\partial^k u / \partial y^k)(x, b_k) = 0$ ($k = 0, 1, \dots, n-1$), we have

$$(3.11) \quad \frac{\partial^{j+k} u}{\partial x^j \partial y^k}(x, b_k) = 0 \quad (j = 0, 1, \dots, m, k = 0, 1, \dots, n-1)$$

in Ω_1 . By (3.10) and (3.11), we have

$$(3.12) \quad u(x, y) = \int_{a_0}^x ds_0 \int_{a_1}^{s_0} ds_1 \dots \int_{a_{m-1}}^{s_{m-2}} ds_{m-1} \int_{b_0}^y dt_0 \int_{b_1}^{t_0} dt_1 \dots$$

$$\dots \int_{b_{n-1}}^{t_{n-2}} \left(\sum_{(j,k) \in I} \left(\frac{P_{jk}}{P} A_{jk} \frac{\partial^{j+k} u}{\partial x^j \partial y^k} \right) (s_{m-1}, t_{n-1}) + D(s_{m-1}, t_{n-1}) \right) dt_{n-1}.$$

Let H_Ω be the set of all holomorphic functions $v(x, y)$ in Ω satisfying

$$(3.14) \quad \|v\|_\Omega = \sup_{(x,y) \in \Omega} \sum_{(j,k) \in I} \left| \frac{P_{jk}(x, y) \frac{\partial^{j+k} v}{\partial x^j \partial y^k}(x, y)}{P(x, y)} \right| < +\infty.$$

Then we have

$$(3.15) \quad \sum_{(j,k) \in I} \left| \frac{\partial^{j+k} v}{\partial x^j \partial y^k}(x, y) \right| \leq L^2 \|v\|_\Omega$$

for $v \in H_\Omega$. For $v \in H_\Omega$, we define a holomorphic function Tv in Ω

$$(3.16) \quad (Tv)(x, y) = \int_{a_0}^x ds_0 \int_{a_1}^{s_0} ds_1 \dots \int_{a_{m-1}}^{s_{m-2}} ds_{m-1} \int_{b_0}^y dt_0 \int_{b_1}^{t_0} dt_1 \dots \\ \dots \int_{b_{n-1}}^{t_{n-2}} \left(\sum_{(j,k) \in I} \left(\frac{P_{jk}}{P} A_{jk} \frac{\partial^{j+k} u}{\partial x^j \partial y^k} \right) (s_{m-1}, t_{n-1}) \right) dt_{n-1}.$$

Then we have $Tv \in H_\Omega$ and

$$(3.17) \quad \|Tv\|_\Omega \leq mnML^{m+n} \|v\|_\Omega.$$

We define a holomorphic function v_0 in Ω by putting

$$(3.18) \quad v_0(x, y) = \int_{a_0}^x ds_0 \int_{a_1}^{s_0} ds_1 \dots \int_{a_{m-1}}^{s_{m-2}} ds_{m-1} \int_{b_0}^y dt_0 \int_{b_1}^{t_0} dt_1 \dots \\ \dots \int_{b_{n-1}}^{t_{n-2}} D(s_{m-1}, t_{n-1}) dt_{n-1}.$$

Then we have $v_0 \in H_\Omega$ and

$$(3.19) \quad \|v_0\|_\Omega \leq mnL^{m+n}N.$$

We define a sequence of holomorphic functions $\{v_\nu; \nu = 1, 2, \dots\}$ and $\{u_\nu; \nu = 1, 2, \dots\}$ by putting (2.11) and (2.13) for this T . By (3.17) and (3.19), we have

$$(3.20) \quad \|v_\nu\|_\Omega \leq (mnML^{m+n})^\nu mnL^{m+n}N$$

for $\nu = 0, 1, \dots$. By (3.7) and (3.20), the sequence $\{u_\nu; \nu = 1, 2, \dots\}$ converges uniformly to a holomorphic function u in Ω . u is a unique holomorphic solution of the integral equation $u = Tu + v_0$, that is, the problem (3.8). By (3.19) and (3.20), we have (3.9).

Theorem 1. Assume that there hold (3.7),

$$(3.21) \quad A_{jn}(a_j, y) \neq 0 \quad (j = 0, 1, \dots, m-1)$$

in Ω_2 ,

$$(3.22) \quad \sup_{y \in \Omega_2} \left| \frac{A_{jk}(a_j, y)}{A_{jn}(a_j, y)} \right| < \frac{1}{nL^m} \quad (j = 0, 1, \dots, m-1, k = 0, 1, \dots, n-1),$$

$$(3.23) \quad A_{mk}(x, b_k) \neq 0 \quad (k = 0, 1, \dots, n-1)$$

in Ω_1 ,

$$(3.24) \quad \sup_{x \in \Omega_1} \left| \frac{A_{jk}(x, b_k)}{A_{mk}(x, b_k)} \right| < \frac{1}{mL^m} \quad (j = 0, 1, \dots, m-1, k = 0, 1, \dots, n-1)$$

and

$$(3.25) \quad A_{jk}(a_j, b_k) \neq 0$$

for $(j, k) \in I$. Then the singular partial differential equation

$$(3.26) \quad P(x, y) \frac{\partial^{m+n} u}{\partial x^m \partial y^n} = \sum_{(j,k) \in I} P_{jk}(x, y) A_{jk}(x, y) \frac{\partial^{j+k} u}{\partial x^j \partial y^k} + P(x, y) D(x, y)$$

has a unique holomorphic solution $u(x, y)$ in Ω .

Proof. We put

$$(3.27) \quad \varphi_j(y) = \frac{\partial^j u}{\partial x^j}(a_j, y) \quad (j = 0, 1, \dots, m-1)$$

in Ω_2 . Substituting $x = a_j$ in (3.23), we have

$$(3.28) \quad \sum_{k=0}^{n-1} P_{jk}(a_j, y) A_{jk}(a_j, y) \frac{d^k}{dy^k} \varphi_j(y) = 0$$

in Ω_2 . By (3.22) and Lemma 2, we have

$$(3.29) \quad \frac{\partial^j u}{\partial x^j}(a_j, y) = 0 \quad (j = 0, 1, \dots, m-1)$$

in Ω_2 . Similarly, we have

$$(3.30) \quad \frac{\partial^k u}{\partial y^k}(x, b_k) = 0 \quad (k = 0, 1, \dots, n-1)$$

in Ω_1 . By (3.29) and (3.30), u is the unique holomorphic solution of the problem (3.8).

4. Non-linear equation. Let $f(x, y, \dots, u_{jk}, \dots)$ be a holomorphic function in

$$(4.1) \quad F = \{(x, y, \dots, u_{jk}, \dots) \in \Omega \times \mathbf{C}^{mn-1}; |u_{jk}| < R, (j, k) \in I\}$$

such that

$$(4.2) \quad |f(x, y, \dots, u_{jk}, \dots)| \leq N, \\ |f(x, y, \dots, u_{jk}, \dots) - f(x, y, \dots, v_{jk}, \dots)| \leq N \sum_{(j,k) \in I} |u_{jk} - v_{jk}|.$$

Let ε_0 be a positive number with $\varepsilon_0 \leq 1$ satisfying

$$(4.3) \quad \varepsilon_0 < \frac{\min(1, R)}{4mnL^{m+n+2}N}.$$

For any positive number ε with $\varepsilon \leq \varepsilon_0$, consider the non-linear problem

$$(4.4) \quad \begin{aligned} P(x, y) \frac{\partial^{m+n} u}{\partial x^m \partial y^n} &= \sum_{(j,k) \in I} P_{jk}(x, y) A_{jk}(x, y) \frac{\partial^{j+k} u}{\partial x^j \partial y^k} + \\ &+ \varepsilon P(x, y) f\left(x, y, \dots, \frac{\partial^{j+k} u}{\partial x^j \partial y^k}, \dots\right), \\ \frac{\partial^j u}{\partial x^j}(a_j, y) &= 0 \quad (j = 0, 1, \dots, m-1), \\ \frac{\partial^k u}{\partial y^k}(x, b_k) &= 0 \quad (k = 0, 1, \dots, n-1) \end{aligned}$$

in Ω . Assume (3.7). Let v_0 be the holomorphic solution in Ω of the problem

$$(4.5) \quad \begin{aligned} P(x, y) \frac{\partial^{m+n} v_0}{\partial x^m \partial y^n} &= \sum_{(j,k) \in I} P_{jk}(x, y) A_{jk}(x, y) \frac{\partial^{j+k} v_0}{\partial x^j \partial y^k} + \\ &+ \varepsilon P(x, y) f(x, y, \dots, 0, \dots), \\ \frac{\partial^j v_0}{\partial x^j}(a_j, y) &= 0 \quad (j = 0, 1, \dots, m-1), \\ \frac{\partial^k v_0}{\partial y^k}(x, b_k) &= 0 \quad (k = 0, 1, \dots, n-1). \end{aligned}$$

By Proposition 2, we have

$$(4.6) \quad \|v_0\|_{\Omega} \leq 2\varepsilon mn I^{m+n} N.$$

We want to construct sequences $\{v_v; v = 0, 1, 2, \dots\}$ and $\{u_v; v = 0, 1, 2, \dots\}$ of holomorphic functions in Ω satisfying

$$(4.7) \quad \begin{aligned} P(x, y) \frac{\partial^{m+n} v_v}{\partial x^m \partial y^n} &= \sum_{(j,k) \in I} P_{jk}(x, y) A_{jk}(x, y) \frac{\partial^{j+k} v_v}{\partial x^j \partial y^k} + \varepsilon P(x, y) \cdot \\ &\cdot \left\{ f\left(x, y, \dots, \frac{\partial^{j+k} u_v}{\partial x^j \partial y^k}, \dots\right) - f\left(x, y, \dots, \frac{\partial^{j+k} u_{v-1}}{\partial x^j \partial y^k}, \dots\right) \right\}, \\ \frac{\partial^j v_v}{\partial x^j}(a_j, y) &= 0 \quad (j = 0, 1, \dots, m-1), \\ \frac{\partial^k v_v}{\partial y^k}(x, b_k) &= 0 \quad (k = 0, 1, \dots, n-1), \end{aligned}$$

$$(4.8) \quad u_0 = 0, \quad u_v = v_0 + v_1 + \dots + v_{v-1}$$

for $v = 1, 2, \dots$ in Ω . Assume that v_0, v_1, \dots, v_{v-1} and u_0, u_1, \dots, u_v are well-defined so as to belong to H_Ω and satisfy

$$(4.9) \quad \|v_{v-1}\|_\Omega \leq (2\epsilon mnL^{m+n+2}N)^{v-1} 2\epsilon mnL^{m+n}N$$

and

$$(4.10) \quad \|u_v\|_\Omega \leq 4\epsilon mnL^{m+n}N.$$

By (3.15) and (4.2), we have

$$(4.11) \quad \left| f\left(x, y, \dots, \frac{\partial^{j+k}u_v}{\partial x^j \partial y^k}, \dots\right) - f\left(x, y, \dots, \frac{\partial^{j+k}u_{v-1}}{\partial x^j \partial y^k}, \dots\right) \right| \leq \\ \leq N \sum_{(j,k) \in I} \left| \frac{\partial^{j+k}u_v}{\partial x^j \partial y^k} - \frac{\partial^{j+k}u_{v-1}}{\partial x^j \partial y^k} \right| \leq L^2N \|v_{v-1}\|_\Omega.$$

By (4.11), Proposition 2 and (3.9), the problem (4.7) has the holomorphic solution v_v in Ω satisfying

$$(4.12) \quad \|v_v\|_\Omega \leq 2mnL^{m+n}\epsilon L^2N \|v_{v-1}\|_\Omega.$$

By (4.3), (4.9), (4.10) and (4.12), we have

$$(4.13) \quad \|v_v\|_\Omega \leq (2\epsilon mnL^{m+n+2}N)^v 2\epsilon mnL^{m+n}N \leq \left(\frac{1}{2}\right)^v 2\epsilon mnL^{m+n}N$$

and

$$(4.14) \quad \|u_{v+1}\|_\Omega \leq 4\epsilon mnL^{m+n}N.$$

Hence we have

$$(4.15) \quad \left| \frac{\partial^{j+k}u_{v+1}}{\partial x^j \partial y^k}(x, y) \right| \leq 4\epsilon mnL^{m+n+2}N < R$$

in Ω . Thus we have proved that the sequences $\{v_v; v = 0, 1, 2, \dots\}$ and $\{u_v; v = 0, 1, 2, \dots\}$ are well-defined. By (4.13) the sequence $\{u_v; v = 0, 1, 2, \dots\}$ converges uniformly to a holomorphic function $u(x, y)$ in Ω . $u(x, y)$ is a unique holomorphic solution of the problem (4.4). Summarizing the above result, we have the following Proposition and Theorem.

Proposition 3 Assume (3.7). Let ϵ_0 be a positive number satisfying (4.3). Then for any positive number ϵ with $\epsilon \leq \epsilon_0$, the problem (4.4) has a unique holomorphic solution in Ω .

Theorem 2. Assume (3.7), (3.21), (3.22), (3.24) and (3.25). Let ϵ_0 be a positive number satisfying (4.3). Then for any positive number ϵ with $\epsilon \leq \epsilon_0$, the singular

partial differential equation

$$(4.16) \quad P(x, y) \frac{\partial^{m+n} u}{\partial x^m \partial y^n} = \sum_{(j,k) \in I} P_{jk}(x, y) A_{jk}(x, y) \frac{\partial^{j+k} u}{\partial x^j \partial y^k} + \\ + \varepsilon P(x, y) f(x, y, \dots, \frac{\partial^{j+k} u}{\partial x^j \partial y^k}, \dots)$$

has a unique holomorphic solution in Ω .

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