

Regularity for solutions of Transmission Problems for Elliptic Equations with Internal Polygonal Boundary

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1. INTRODUCTION

Let D be a bounded in $R^n (n \geq 2)$ and let $D \subset B_{1/2}$ where B_r is the ball at the center O with the radius r . Denote $B_1 = B$. Consider a weak-solution $u \in W^{1,2}(B)$, the space of square integrable function with distributional derivatives in $L^2(B)$, of the discontinuous elliptic equation:

$$(0.1) \quad \sum_{i,j=1}^n \frac{\delta}{\delta x_i} \left[a_{ij}(x) \frac{\delta u}{\delta x_j} \right] = 0 \quad \text{in } B$$

where

$$[a_{ij}(x) = a^1_{ij} \chi_D + a^2_{ij} \chi_{R^n \setminus D}]$$

$[a^1_{ij}]$ and $[a^2_{ij}]$ are positive definite symmetric constant matrices.

We are interested in establishing a regularity estimates

(1.2)

$$\int_{\partial D} |(\nabla u)^\pm|^2 d\sigma < \infty$$

where

$$(g^+)^\ast(Q) = \sup\{ |g(X)| : |X-Q| \leq (1+\alpha) \text{dist}(X, \partial D), X \in D \}$$

and

$$(g^-)^\ast(Q) = \sup\{ |g(X)| : |X-Q| \leq (1+\alpha) \text{dist}(X, \partial D), X \in B_{3/4} \setminus D \}$$

In $[L,R,U]$ and $[R,S,U]$, where ∂D is locally the graph of a function in the class $W^{p,n}$ and $p > n$ the gradient of u is Holder continuous up to the boundary on the both sides of D .

But their method does not work for non smooth domain D .

Escauriaza, Fabes and Verchota [E,F,V] established (1.2) for any bounded Lipschitz domains with a connected boundary when $(a^{1ij})=I$ and $(a_{ij})^2 = kI$. Here I denote the identity matrix.

Escauriaza and Seo [E,S] have established (1.2) for any bounded Lipschitz domain provided $(a^{1ij}-a^{2ij})$ is positive or negative semidefinite matrix. They also established a similar results for solutions to transmission problems for a elasticity and parabolic equations. But the method they used to obtain(1.2) does not work in all the situations.

We are now interested in removing the semi-positiveness restrictions to the difference of coefficient matrices $(a^{1ij}-a^{2ij})$ [E,S]. In this paper, we get a partial result in R^2 under some severe geometric restriction.

Throughout this section we assume that the internal domain D satisfies

$$(1.3) \quad D \cap B_{3r_0} = \{(r, \theta) : 0 \leq r < 3r_0, -\theta_0 < \theta < \theta_0\}$$

so that $\partial D \cap B_{3r_0}$ consists of line segments

$$l_1 = \{(r, \theta_0) : 0 \leq r < r_0\} \quad \text{and} \\ l_2 = \{(r, -\theta_0) : 0 \leq r < r_0\}.$$

THEOREM 1. If u is a weak-solution of the transmission problem:

$$(1.4) \quad \frac{\partial}{\partial x_i} \left[((a-1)xD+1) \frac{\partial}{\partial x_i} (x, y) \right] + \frac{\partial}{\partial x_i} \left[((a-1)xD+1) \frac{\partial}{\partial x_i} (x, y) \right] = 0$$

in B_{2r_0} . for any $a > 0$ and $d > 0$ then we have the estimate

$$(1.5) \quad \int_{(l_1 \cup l_2)} |(\nabla u)_{\pm}|^2 d\sigma < \infty$$

Since $D \cap B_{2r_0}$ is symmetric with respect to x -axis, we may use the following useful properties:

SYMMETRY PROPERTIES. If u is a weak-solution of (1.4) in B_{3r_0} . then

1. $\tilde{u}(x, y) \stackrel{\text{def}}{=} u(x, -y)$ is also a solution of (1.4)

2. $w(x, y) \stackrel{\text{def}}{=} u(x, y) + \tilde{u}(x, y)$ and

$v(x, y) \stackrel{\text{def}}{=} u(x, y) - \tilde{u}(x, y)$ are again solution of (1.4)

3. $v(x, 0) = 0$ and $\frac{\partial w}{\partial y}(x, 0) = 0$

4. for $(x, y) \in l_1$.

$$| \frac{\partial w^\pm}{\partial N}(x, y) | = | \frac{\partial w^\pm}{\partial N}(x, -y) |$$

$$| \frac{\partial w^\pm}{\partial T}(x, y) | = | \frac{\partial w^\pm}{\partial T}(x, -y) |$$

$$\left[\frac{\partial w}{\partial N}(x, y) \frac{\partial w}{\partial T}(x, y) \right]^\pm = \left[\frac{\partial w}{\partial N}(x, y) \frac{\partial w}{\partial T}(x, y) \right]^\pm$$

5. the same properties as in 4 are also hold for *

$$6. \langle \Delta N, N \rangle |_{11} = \langle \Delta N, N \rangle |_{12} \quad \langle \Delta T, T \rangle |_{11} = \langle \Delta T, T \rangle |_{12}$$

$$\langle \Delta N, T \rangle |_{11} = \langle \Delta N, T \rangle |_{12}$$

where

$$A \stackrel{\text{def}}{=} \begin{pmatrix} a & 0 \\ 0 & d \end{pmatrix}$$

and N and T denote respectively the tangential and normal vectors on the internal domain D , that is,

$$N = \begin{cases} (-\sin \theta_0, \cos \theta_0) \text{ on } l_1 \\ (-\sin \theta_0, -\cos \theta_0) \text{ on } l_2 \end{cases} \quad \text{and} \quad T = \begin{cases} (\cos \theta_0, \sin \theta_0) \text{ on } l_1 \\ (\cos \theta_0, -\sin \theta_0) \text{ on } l_2 \end{cases}$$

We recall the following important results done by [E,J,R] (for C^1 -domains), [V], and [D,K].

$$\text{Let } L^p(\partial D) = \{ f \in L^p(\partial D) : \int_{\partial D} f d\sigma = 0 \}.$$

THEOREM [V],[D,K]. Let D be a bounded Lipschitz domain with connected boundary.

There is $\varepsilon = \varepsilon(D) > 0$ such that if $1 < p < 2 + \varepsilon$, then

$$(i) \ S : L^p(\partial D) \rightarrow L^p_1(\partial D),$$

$$(ii) \ -\frac{1}{2} I + K^* : L^p(\partial D) \rightarrow L^p_0(\partial D), \text{ and}$$

$$(iii) \ \frac{1}{2} I + K^* : L^p(\partial D) \rightarrow L^p(\partial D)$$

are invertible.

(See sec 2 for the relevant definitions of S and K^* .)

2. INVERTIBILITY OF LAYER POTENTIAL OPERATOR

For a notational simplicity, we assume

$$r_0 = \frac{1}{4} \quad \text{and} \quad 0 < \theta_0 \leq \frac{\pi}{4}$$

(We can apply exactly the same ideas in the general case) Let Ω denote the diamond shape domain:

$\Omega = \{(x, y) : -x \tan \theta_0 < y < x \tan \theta_0 \text{ and } (x - \cos \theta_0) \tan \theta_0 < y < -(x - \cos \theta_0) \tan \theta_0\}$
 S and \tilde{S} the single layer potentials

$$Sf(X) = \frac{1}{2\pi} \int_{\partial\Omega} \log|X - Q| f(Q) d\sigma, \quad X \in \mathbb{R}^2$$

$$\tilde{S}f(X) = \int \tilde{\Gamma}(X - Q) f(Q) d\sigma, \quad X \in \mathbb{R}^2$$

where $\tilde{\Gamma}$ is the fundamental solution of operator $aD_x^2 + dD_y^2$ and for $P \in \partial\Omega$

$$K^*f(P) = \int_{\partial\Omega} \langle \nabla \Gamma(P-Q), N(P) \rangle f(Q) d\sigma$$

$$\tilde{K}^*f(P) = \int_{\partial\Omega} \langle \nabla \tilde{\Gamma}(P-Q), N(P) \rangle f(Q) d\sigma.$$

THEOREM 2. The mapping

$T: L^2(\partial\Omega) \rightarrow L^2(\partial\Omega)$ defined by

$$(2.1) \quad T(f) = \left(\frac{1}{2} I + K^* \right) f - \left(-\frac{1}{2} I + \tilde{K}^* \right) \tilde{S}^{-1} S f$$

is invertible.

LEMMA 3. Given $f \in L^2(\partial\Omega)$ the function

$$u = \begin{cases} u^+ \stackrel{\text{def}}{=} \tilde{S}(\tilde{S}^{-1} S f) & \text{in } \Omega \\ u^- \stackrel{\text{def}}{=} S(f) & \text{in } \mathbb{R}^n \setminus \Omega \end{cases}$$

satisfies the estimates

$$(2.2) \quad \|(\nabla u^+)\|_{L^2(\partial\Omega)} + \|(\nabla u^-)\|_{L^2(\partial\Omega)} \leq C\{\|T(f)\|_{L^2(\partial\Omega)} + \|(\nabla u^+)\|_{L^2(\partial\Omega)}\|T(f)\|_{L^2(\partial\Omega)} + Z(f)\}$$

where $Z(f_j) \rightarrow 0$ whenever $f_j \rightarrow 0$ weakly in $L^2(\partial\Omega)$.

PROOF: It suffices to prove the estimates (2.2) for $f(x, y) = f(x, -y)$ and $f(x, y) = -f(x, -y)$. We first assume that $f(x, y) = f(x, -y)$. We will use two vector field

$$\vec{\alpha}(x, y) = (\alpha_1, \alpha_2) \varphi(\sqrt{x^2 + y^2}) \quad \text{and} \quad \vec{\beta} = (\beta_1, \beta_2) \varphi(\sqrt{x^2 + y^2})$$

where $\varphi \in C_0^\infty([0, 1/4])$ is a positive function, 1 in the interval $[0, 1/5]$, and $\alpha_1, \alpha_2, \beta_1$ and β_2 are constants. Recall the Rellich identities

$$\operatorname{div}(\vec{a} \langle \nabla u^- \cdot \nabla u^- \rangle) = 2 \operatorname{div}(\langle \vec{a}, \nabla u^- \rangle \nabla u^-) + O(|\nabla u^-|^2) \text{ in } \mathbb{R}^2 \setminus \Omega$$

and

$$\operatorname{div}(\beta \langle \nabla u^+, \nabla u^+ \rangle) = 2 \operatorname{div}(\langle \beta, \nabla u^+ \rangle \nabla u^+) + O(|\nabla u^+|^2) \text{ in } \Omega.$$

Integrating the above identities over $R^2 \setminus \Omega$ and Ω we get respectively

$$(2.3) \quad \int_{\partial \Omega} \langle \alpha, N \rangle (\langle \nabla u^-, T \rangle^2 - \langle \nabla u^-, N \rangle^2) d\sigma \\ = 2 \int_{\partial \Omega} \langle \alpha, N \rangle \langle \nabla u^-, T \rangle \langle \nabla u^-, T \rangle d\sigma + O(\|\nabla u^+\|_{L^2(B_1)})$$

and

$$(2.4) \quad \int_{\partial \Omega} \langle \beta, N \rangle (\langle \nabla u^+, T \rangle \langle \nabla u^+, T \rangle - \langle \Delta \nabla u^+, N \rangle \langle \nabla u^+, N \rangle) d\sigma \\ = 2 \int_{\partial \Omega} \langle \beta, T \rangle \langle \Delta \nabla u^+, N \rangle \langle \nabla u^+, T \rangle d\sigma + O(\|\nabla u^+\|_{L^2(B_1)})$$

Using the transmission conditions

$$\langle \nabla u^-, T \rangle = \langle \nabla u^+, T \rangle \text{ on } \partial \Omega \\ \langle \nabla u^-, N \rangle = \langle \Delta \nabla u^+, N \rangle + T(f) \text{ on } \partial \Omega$$

and adding (2.3) and (2.4) we can get

$$(2.5) \quad \int_{\partial \Omega} \left[\begin{aligned} & \langle \nabla u^+, T \rangle^2 \left(\langle \beta, N \rangle (\langle \Delta \nabla u^+, T \rangle - 2 \langle \beta, T \rangle \langle \Delta \nabla u^+, N \rangle) \right. \\ & \quad \left. + (1 - \langle \Delta \nabla u^+, N \rangle^2) \langle \alpha, N \rangle - 2 \langle \alpha, T \rangle \langle \Delta \nabla u^+, N \rangle \right) \\ & + \langle \nabla u^+, T \rangle^2 (-\langle \Delta \nabla u^+, N \rangle \langle \beta, N \rangle - \langle \Delta \nabla u^+, N \rangle^2 \langle \alpha, N \rangle) \\ & - 2 \langle \nabla u^+, T \rangle \langle \nabla u^+, N \rangle \left(\langle \Delta \nabla u^+, N \rangle \langle \beta, T \rangle + \langle \Delta \nabla u^+, N \rangle \langle \Delta \nabla u^+, N \rangle \langle \alpha, N \rangle \right) \\ & \quad \left. + \langle \Delta \nabla u^+, N \rangle \right] d\sigma \end{aligned} \right]$$

$$= O(\|T(f)\|_{L^2(\partial \Omega)}^2) + \|\nabla u^+\|_{L^2(\partial \Omega)} \|T(f)\|_{L^2(\partial \Omega)} + \|\nabla u^+\|_{L^2(B_1)}$$

Since $u(x, y) = u(x, -y)$ for all $(x, y) \in R^2$, from the Symmetry properties mentioned above the left hand side integral of (2.5) can be written in the form

$$(2.6) \quad \int P(\alpha_1, \beta_1) \langle \nabla u^+, T \rangle^2 + Q(\alpha_1, \beta_1) \langle \nabla u^+, N \rangle^2 - 2R(\alpha_1, \beta_1) \langle \nabla u^+, T \rangle \langle \nabla u^+, N \rangle d\sigma$$

where

$$(2.10) \int |\nabla u|^2 d\sigma \leq C \{ \|T(f)\|_{L^2(\partial\Omega)}^2 + \|(\nabla u^+)\|_{L^2(\partial\Omega)} \|T(f)\|_{L^2(\partial\Omega)} + (\|\nabla u\|_{L^2(B_1)}) \}.$$

where the constant C depends on θ_0 , $a-d$ and $ad-1$. We can similiary treat the case where $f(x,y) = -f(x,-y)$ and the other three corners of the lozenge-shaped domain Ω to conclude the estimates (2.2) when $ad \neq 1$ and $a \neq d$.

When $ad = 1$ and $a \neq d$, from (2.8) we can see

$$\begin{aligned} \widetilde{(c_1 c_2)} &= (c_1, c_2) \begin{bmatrix} -a \sin^2 \theta_0 - d \cos^2 \theta_0 \\ a \cos^2 \theta_0 + d \sin^2 \theta_0 \end{bmatrix} \\ &= -(c_1, c_2) \frac{\langle AN, N \rangle}{\langle AT, T \rangle} \end{aligned}$$

and therefore we have

$$(2.11) \int_{\partial\Omega} \{ \langle AT, T \rangle \langle \nabla u^+, T \rangle^2 - \langle AN, N \rangle \langle \nabla u^+, N \rangle^2 \} d\sigma = O(\|T(f)\|_{L^2(\partial\Omega)}^2 + \|(\nabla u^+)\|_{L^2(\partial\Omega)} \|T(f)\|_{L^2(\partial\Omega)} + (\|\nabla u\|_{L^2(B_1)})).$$

Let us assume again $f(x,y) = f(x,-y)$. Applying the Rellich identity (2.4) with vector field $N_{12}\phi$, we have from (2.11)

$$(2.12) \int_{11} \langle AVu^+, N \rangle \langle \nabla u^+, T \rangle d\sigma = O(\|T(f)\|_{L^2(\partial\Omega)}^2 + \|(\nabla u^+)\|_{L^2(\partial\Omega)} \|T(f)\|_{L^2(\partial\Omega)} + (\|\nabla u\|_{L^2(B_1)})).$$

If we apply again Rellich formula (2.4) with vector field $e_2 = (0,1)\psi$ over the domain $\Omega \cap \mathbb{R}^2_+$, we have

$$\begin{aligned} &\int_{\{(x,0): 0 \leq x \leq 1/4\}} \langle AT, T \rangle \langle \nabla u^+, T \rangle^2 - \langle AN, N \rangle \langle \nabla u^+, N \rangle^2 d\sigma \\ &= \int_{11} \langle e_2, T \rangle \langle AVu^+, N \rangle \langle \nabla u^+, T \rangle d\sigma \\ &\quad + \int_{11} \langle e_2, T \rangle (\langle AT, T \rangle \langle \nabla u^+, N \rangle^2 - \langle AN, N \rangle \langle \nabla u^+, N \rangle^2) d\sigma \end{aligned}$$

But from the symmetry property (3), $\langle \nabla u^+, N \rangle = 0$, on $\{(x,0); x \in \mathbb{R}\}$ this together with (2.11), (2.12), and (2.13) we have

$$(2.15) \int_{\{(x,0): 0 \leq x \leq 1/4\}} |\nabla u|^2 d\sigma = O(\|T(f)\|_{L^2(\partial\Omega)}^2 + \|(\nabla u^+)\|_{L^2(\partial\Omega)} \|T(f)\|_{L^2(\partial\Omega)} + \|\nabla u\|_{L^2(B_1)}).$$

From the same reason, applying the Rellich formula over the domain we conclude

$$(2.10) \int |\nabla u|^2 d\sigma \leq C(\|T(f)\|_{L^2(\partial\Omega)}^2 + \|(\nabla u^+)\|_{L^2(\partial\Omega)}\|T(f)\|_{L^2(\partial\Omega)} + (\|\nabla u\|_{L^2(B_1)}^2)).^{11}$$

where the constant C depends on θ_0 , $a-d$ and $ad-1$. We can similiary treat the case where $f(x,y) = -f(x,-y)$ and the other three corners of the lozenge-shaped domain Ω to conclude the estimates (2.2) when $ad \neq 1$ and $a \neq d$.

When $ad = 1$ and $a \neq d$, from (2.8) we can see

$$\begin{pmatrix} \tilde{c}_1 \\ \tilde{c}_2 \end{pmatrix} = (c_1, c_2) \begin{pmatrix} -a\sin^2\theta_0 - d\cos^2\theta_0 \\ a\cos^2\theta_0 + d\sin^2\theta_0 \end{pmatrix}$$

$$= -(c_1, c_2) \frac{\langle AN, N \rangle}{\langle AT, T \rangle}$$

and therefore we have

$$(2.11) \int_{\partial\Omega} \{ \langle AT, T \rangle \langle \nabla u^+, T \rangle^2 - \langle AN, N \rangle \langle \nabla u^+, N \rangle^2 \} d\sigma \\ = O(\|T(f)\|_{L^2(\delta\Omega)}^2 + \|(\nabla u^+)\|_{L^2(\delta\Omega)}\|T(f)\|_{L^2(\delta\Omega)} + (\|\nabla u\|_{L^2(B_1)}^2)).$$

Let us assume again $f(x,y) = f(x,-y)$. Applying the Rellich identity (2.4) with vector field $N_{12}\phi$, we have from (2.11)

$$(2.12) \int_{11} \langle \nabla u^+, N \rangle \langle \nabla u^+, T \rangle d\sigma \\ = O(\|T(f)\|_{L^2(\partial\Omega)}^2 + \|(\nabla u^+)\|_{L^2(\partial\Omega)}\|T(f)\|_{L^2(\partial\Omega)} + (\|\nabla u\|_{L^2(B_1)}^2)).$$

If we apply again Rellich formula (2.4) with vector field $e_2 = (0,1)\psi$ over the domain $\Omega \cap \mathbb{R}^2_+$, we have

$$\int_{\{(x,0): 0 \leq x \leq 1/4\}} \langle AT, T \rangle \langle \nabla u^+, T \rangle^2 - \langle AN, N \rangle \langle \nabla u^+, N \rangle^2 d\sigma \\ = \int_{11} \langle e_2, T \rangle \langle \nabla u^+, N \rangle \langle \nabla u^+, T \rangle d\sigma \\ + \int_{11} \langle e_2, T \rangle (\langle AT, T \rangle \langle \nabla u^+, N \rangle^2 - \langle AN, N \rangle \langle \nabla u^+, T \rangle^2) d\sigma$$

But from the symmetry property (3), $\langle \nabla u^+, N \rangle = 0$, on $\{(x,0); x \in \mathbb{R}\}$ this together with (2.11), (2.12), and (2.13) we have

$$(2.15) \int_{\{(x,0): 0 \leq x \leq 1/4\}} |\nabla u|^2 d\sigma \\ = O(\|T(f)\|_{L^2(\partial\Omega)}^2 + \|(\nabla u^+)\|_{L^2(\partial\Omega)}\|T(f)\|_{L^2(\partial\Omega)} + (\|\nabla u\|_{L^2(B_1)}^2)).$$

From the same reason, applying the Rellich formula over the domain we conclude

$$(2.15) \int_{\{(x,0): 0 \leq x \leq 1/4\}} |\nabla u|^2 d\sigma$$

$$= 0(\|T(f)\|_{L^2(\partial\Omega)}^2 + \|(\nabla u^+)\|_{L^2(\partial\Omega)}\|T(f)\|_{L^2(\partial\Omega)} + \|\nabla u\|_{L^2(B_1)}).$$

We can choose $h \in L^2(I_3)$ such that

$$(S_{13} + \widetilde{S}_{13})h = 2S_{13}(T(f)X_{\{r, \theta_0\}} : 0 < r < 1/3) \text{ on } I_3 \stackrel{\text{def}}{=} \{(s, \theta_0) : -\infty < s < \infty\}$$

where

$$S_{13}h(X) = \int_{I_3} \Gamma(X, Q)h(Q)d\sigma$$

and

$$\widetilde{S}_{13}h(X) \stackrel{\text{def}}{=} \int_{I_3} \widetilde{\Gamma}(X, Q)h(Q)d\sigma$$

Then it easy to show that if

$$(2.161) \quad u \stackrel{\text{def}}{=} \begin{cases} \varphi_{13}(h - T(f)X_{\{r, \theta_0\}} : 0 < r < 1/3) & \text{in } \Omega \cap \mathbb{R}^2_+ \cap B_{1/2} \\ \varphi_{13}(-h) & \text{in } (B_{1/2} \setminus \Omega) \cap \mathbb{R}^2_+ \end{cases}$$

$v = u + \nu$ is a weak solution of (1.4) in $B_{1/3} \cap \mathbb{R}^2_+$. Also the directional derivative

$$D_{\theta_0}W \stackrel{\text{def}}{=} \langle (\cos\theta_0, \sin\theta_0), \nabla W \rangle$$

is a weak solution of (1.4) in $B_{1/3} \cap \mathbb{R}^2_+$. We have from the result of [C, F, M, S],

$$(2.17) \quad \int_{I_1} |D_{\theta_0}W|^2 d\sigma \leq C \int_{\{(x, 0) : -1/4 < x < 1/4\}} |(D_{\theta_0}W)^*|^2 d\sigma \leq C \int_{\partial(B_{1/4} \cap \mathbb{R}^2_+)} |D_{\theta_0}W|^2 d\sigma.$$

And from a well known result for positive subsolutions of elliptic equations,

$$(2.18) \quad \sup_{\partial(B_{1/4} \cap \mathbb{R}^2_+)} |D_{\theta_0}W|^2 : 1/2\theta_0 < \theta < \pi - \theta_0 \leq C \int_{(B_{2/7} \setminus B_{1/8}) \cap \mathbb{R}^2_+} |D_{\theta_0}W|^2 d\sigma$$

We can also apply the same argument as above for u and v separately in the set $\{(1/4, \theta) : 0 < \theta < 1/2\theta_0 \text{ or } \pi - \theta_0 < \theta \leq \pi\}$. Together with (2.16) and (2.18) the right hand side of (2.17) can be controlled by

$$(2.19) \quad \|T(f)\|_{L^2(\partial\Omega)}^2 + \|(\nabla u^+)\|_{L^2(\partial\Omega)}\|T(f)\|_{L^2(\partial\Omega)} + \|\nabla u\|_{L^2(B_1)} + \|\nabla v\|_{L^2(B_{1/2})}$$

We can get the estimate (2.2) the case where $f(x, y) = -f(x, -y)$ by using (2.11) and repeating the argument as in the case where $f(x, y) = f(x, -y)$.

PROOF OF THEOREM 2: Case 1 : $ad < 1$.

For $t \in [1/2\max(a, b), 1)$, the operator

$T_t : L^2(\partial\Omega) \rightarrow L^2(\partial\Omega)$ defined by

$$T_t(f) = (1/2I + K^*)^{-1} t(-1/2I + \widetilde{K}^*)^{-1} S^{-1} f$$

is the transmission operator in the Theorem 2 corresponding to the operators

$$ta \frac{\partial}{\partial x} \frac{\partial}{\partial x} + td \frac{\partial}{\partial x} \frac{\partial}{\partial x} \quad \text{and } \Delta$$

inside and outside of Ω respectively and therefore we have the estimates

$$(2.20) \quad \|f\|_{L^2(\partial\Omega)} \leq C\{\|T_t(f)\|_{L^2\partial\Omega} + \|\nabla u\|_{L^2(B_1)}\}$$

where the constant C is as in Lemma 3. Note that the above constant C does not depend on t (in fact, from the estimates(2.10) C depends on θ_0 , $1-ad$, and $a-d$). From the deep result of [C,Mc,Mo], we have

$$(2.11) \quad \|(T_t - T_s)f\| \leq C|t-s|\|f\|_{L^2(\partial\Omega)}$$

where the constant C depends on Λ and the Lipschitz character of Ω .
Let

$$\varepsilon = \{s \in [1/2\max(a,d), 1] : T_s \text{ is invertible on } L^2(\partial\Omega)\}$$

Since $I - 1/2\max(a,d)\Delta$ is positive definite, from Theorem 2.2 in section 2 it follows that T_a is invertible on $L^2(\partial\Omega)$ where $s=1/2\max(a,d)$. Hence ε is not empty.

T_s is one-to-one for $s \in [1/2\max(a,d), 1]$; since if $T_s(f) = 0$, u as in the Lemma 3 is a weak solution of the equation:

$$(2.22) \quad \frac{\partial}{\partial x} \left\{ ((ta-1)x\Omega + 1) \frac{\partial u}{\partial x}(x,y) \right\} + \frac{\partial}{\partial x} \left\{ ((td-1)x\Omega + 1) \frac{\partial u}{\partial x}(x,y) \right\} = 0$$

in the entire R^2 and therefore as in section 2 we can conclude $f = 0$ in $\partial\Omega$.

It is easy to see from (2.21) that ε is open (see for example [G,T]).

Now it remains to be shown that ε is closed. To do this assume $s_j \rightarrow s$ and $s_j \in \varepsilon$. For given $g \in L^2(\partial\Omega)$, we can find $f_j \in L^2(\partial\Omega)$ such that

$$T_{s_j}(f_j) = g \text{ on } \partial\Omega$$

If $\|f_j\|_{L^2(\partial\Omega)} \leq c < \infty$, we may assume that $f_j \rightarrow f$ weakly in $L^2(\partial\Omega)$.

It is easy to see that $T_s(f_j) \rightarrow T_s(f)$ weakly in $L^2(\partial\Omega)$. (2.21) implies that for all $\phi \in L^2(\partial\Omega)$

$$\begin{aligned} \int_{\partial} (T_s(f) - g) \phi d\sigma &= \int_{\partial} (T_s(f) - T_{s_j}(f_j)) \phi d\sigma \\ &+ \int_{\partial} (T_{s_j}(f_j) - T_{s_j}(f_j)) \phi d\sigma \\ &\rightarrow 0 \text{ as } j \rightarrow \infty. \end{aligned}$$

Hence $T_s(f) = g$ and T_s is onto.

If $\|f_j\|_{L^2(\partial\Omega)}$ are not bounded, we may assume that $\|f_j\|_{L^2(\partial\Omega)} = 1$ and $T_{s_j}(f_j) \rightarrow 0$ strongly in $L^2(\partial\Omega)$. From (2.21), it is easy to see that $T_j(f_j) \rightarrow 0$ strongly in $L^2(\partial\Omega)$.

Since T_s is one to one, we may assume that $f_j \rightarrow 0$ weakly in $L^2(\partial\Omega)$.

But

$$1 = \|f_j\|_{L^2(\partial\Omega)} \leq C\|T_s(f_j)\|_{L^2(\partial\Omega)} + z(f_j) \rightarrow 0 \text{ as } j \rightarrow \infty$$

, a contradiction. Therefore T_s is invertible and $\varepsilon = [1/2\max(a,d), 1]$.

Case 2 : $ad > 1$.

Using a similar method as in case 1 with now the operator

$$T_t(f) = t(1/2I + K^*) - (-1/2I + \tilde{K}^*) \tilde{s}^{-1}sf$$

we can show that T_1 is invertible.

Case 3: $ad = 1$

Suppose that T and ε are as in the proof of case 1. From case 1, we know that $[1/2\max(a,d), 1] \subset \varepsilon$ and T_1 is one to one. We also have the estimates (2.21) but we don't have uniform estimates (2.20) in this case. However the estimates (2.19) is enough to prove T_1 is invertible if we repeat the arguments as in the case 1.

PROOF OF THEOREM 1: We may assume $\Omega \subset B_{r_0}$. It is easy to see that

$$(\forall u)^* \in L^2(\partial B_{3/2r_0}) \cap L^2(\partial\Omega \setminus B_{1/2r_0}).$$

Set $\Xi = (B_{3/2r_0} \setminus D) \cup \Omega$. We can find $h_1 \in L^2(\partial\Xi)$ such that

$$S_{\partial\Xi}(h_1)(P) \stackrel{\text{def}}{=} \int_{\partial\Xi} \Gamma(P-Q)h_1(Q)d\sigma = u(P) \quad P \in \partial\Xi.$$

We also can find $h_2 \in L^2(\partial\Xi)$ such that

$$h_2 = \langle \nabla S^{-\partial}h_1, N \rangle - \langle \nabla u^+, N \rangle \text{ on } \partial\Xi$$

Then

$$w_1 = \begin{cases} u & \text{in } \Omega \\ u + S_{\partial\Xi}(h_2) & \text{in } \Xi \setminus \Omega \\ u + S_{\partial\Xi}(h_2) + S_{\partial\Xi}(h_1) & \text{in } \mathbb{R}^2 \setminus \Xi \end{cases}$$

$$\Delta w_1 = 0 \quad \text{in } \mathbb{R}^2 \setminus \Omega.$$

Now we can take $h_3 \in L^2(\partial\Omega)$ such that

$$S(h_3) = w_1^+ - w_1^- \text{ on } \partial\Omega$$

From Theorem 2 we can find $f \in L^2(\partial\Omega)$ such that

$$T(f) = \langle \Delta \nabla w_1^+, N \rangle - \langle \nabla(w_1 + S(h_3))^- , N \rangle \text{ on } \partial\Omega.$$

It is then easy to see that

$$w_2 \stackrel{\text{def}}{=} w_1 + \widetilde{S}(\widetilde{S}^{-1}Sf) \text{ in } \Omega$$

$$\llcorner w_1 + S(f) + S(h_3) \text{ in } \mathbb{R}^2 \setminus \Omega$$

is a weak solution of the equation

$$\frac{\partial}{\partial x} \left[((a-1)x\Omega + 1) \frac{\partial}{\partial x} (x, y) \right] + \frac{\partial}{\partial x} \left[((d-1)x\Omega + 1) \frac{\partial}{\partial x} (x, y) \right] = 0$$

in the entire \mathbb{R}^2 and therefore $w_2 = 0$ in \mathbb{R}^2 . Therefore we have a representation formula for u in B_{r_0} which directly gives us estimate(1.5)

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