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On limiting values of Cauchy type integral in a harmonic algebra with two-dimensional radical

ABSTRACT. We consider a certain analog of Cauchy type integral taking values in a three-dimensional harmonic algebra with two-dimensional radical. We establish sufficient conditions for an existence of limiting values of this integral on the curve of integration.

1. Introduction. Let Γ be a closed Jordan rectifiable curve in the complex plane $\mathbb{C}$. By D^+ and D^- we denote, respectively, the interior and the exterior domains bounded by the curve Γ.

N. Davydov [1] established sufficient conditions for an existence of limiting values of the Cauchy type integral

$$(1) \qquad \frac{1}{2\pi i} \int_{\Gamma} \frac{g(t)}{t - \xi} dt, \qquad \xi \in \mathbb{C} \setminus \Gamma,$$

on Γ from the domains D^+ and D^-. This result stimulated a development of the theory of Cauchy type integral on curves which are not piecewise-smooth.

In particular, using the mentioned result of the paper [1], the following result was proved: if the curve Γ satisfies the condition (see [2])

$$(2) \qquad \theta(\varepsilon) := \sup_{\xi \in \Gamma} \theta_\xi(\varepsilon) = O(\varepsilon), \quad \varepsilon \to 0$$

(here $\theta_\xi(\varepsilon) \coloneqq \mathrm{mes}\,\{t \in \Gamma : |t - \xi| \leq \varepsilon\}$, where mes denotes the linear Lebesgue measure on Γ), and the modulus of continuity

$$\omega_g(\varepsilon) \coloneqq \sup_{t_1,t_2 \in \Gamma, |t_1 - t_2| \leq \varepsilon} |g(t_1) - g(t_2)|$$

of a function $g : \Gamma \to \mathbb{C}$ satisfies the Dini condition

$$(3) \qquad \int\limits_0^1 \frac{\omega_g(\eta)}{\eta}\,d\eta < \infty,$$

then the integral (1) has limiting values in every point of Γ from the domains D^+ and D^- (see [3]). The condition (2) means that the measure of a part of the curve Γ in every disk centered at a point of the curve is commensurable with the radius of the disk.

In this paper we consider a certain analogue of Cauchy type integral taking values in a three-dimensional harmonic algebra with two-dimensional radical and study the question about an existence of its limiting values on the curve of integration.

2. A three-dimensional harmonic algebra with a two-dimensional radical.
Let $\mathbb{A}_3$ be a three-dimensional commutative associative Banach algebra with unit 1 over the field of complex numbers $\mathbb{C}$. Let $\{1, \rho_1, \rho_2\}$ be a basis of algebra $\mathbb{A}_3$ with the multiplication table: $\rho_1 \rho_2 = \rho_2^2 = 0$, $\rho_1^2 = \rho_2$.

$\mathbb{A}_3$ is a *harmonic* algebra, i.e. there exists a *harmonic* basis $\{e_1, e_2, e_3\} \subset \mathbb{A}_3$ satisfying the following conditions (see [5], [6], [7], [8], [9]):

$$(4) \qquad e_1^2 + e_2^2 + e_3^2 = 0, \qquad e_j^2 \neq 0 \ \text{for} \ j = 1, 2, 3.$$

P. Ketchum [5] discovered that every function $\Phi(\zeta)$ analytic with respect to the variable $\zeta \coloneqq xe_1 + ye_2 + ze_3$ with real x, y, z satisfies the equalities

$$(5) \qquad \left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2}\right) \Phi(\zeta) = \Phi''(\zeta)\,(e_1^2 + e_2^2 + e_3^2) = 0$$

owing to the equality (4). I. Mel'nichenko [7] noticed that doubly differentiable in the sense of Gateaux functions form the largest class of functions Φ satisfying the equalities (5).

All harmonic bases in $\mathbb{A}_3$ are constructed by I. Mel'nichenko in [9].

Consider a harmonic basis

$$e_1 = 1, \qquad e_2 = i + \frac{1}{2}\,i\rho_2, \qquad e_3 = -\rho_1 - \frac{\sqrt{3}}{2}\,i\rho_2$$

in $\mathbb{A}_3$ and the linear envelope $E_3 \coloneqq \{\zeta = x + ye_2 + ze_3 : x, y, z \in \mathbb{R}\}$ over the field of real numbers $\mathbb{R}$, that is generated by the vectors $1, e_2, e_3$. Associate with a domain $\Omega \subset \mathbb{R}^3$ the domain $\Omega_\zeta \coloneqq \{\zeta = x + ye_2 + ze_3 : (x, y, z) \in \Omega\}$ in E_3.

The algebra $\mathbb{A}_3$ have the unique maximal ideal $\{\lambda_1\rho_1 + \lambda_2\rho_2 : \lambda_1, \lambda_2 \in \mathbb{C}\}$ which is also the radical of $\mathbb{A}_3$. Thus, it is obvious that the straight line $\{ze_3 : z \in \mathbb{R}\}$ is contained in the radical of algebra $\mathbb{A}_3$.

$\mathbb{A}_3$ is a Banach algebra with the Euclidean norm

$$\|a\| := \sqrt{|\xi_1|^2 + |\xi_2|^2 + |\xi_3|^2}\,,$$

where $a = \xi_1 + \xi_2 e_2 + \xi_3 e_3$ and $\xi_1, \xi_2, \xi_3 \in \mathbb{C}$.

We say that a continuous function $\Phi : \Omega_\zeta \to \mathbb{A}_3$ is *monogenic* in a domain $\Omega_\zeta \subset E_3$ if Φ is differentiable in the sense of Gateaux in every point of Ω_ζ, i. e. if for every $\zeta \in \Omega_\zeta$ there exists $\Phi'(\zeta) \in \mathbb{A}_3$ such that

$$\lim_{\varepsilon \to 0+0} \left(\Phi(\zeta + \varepsilon h) - \Phi(\zeta)\right)\varepsilon^{-1} = h\Phi'(\zeta) \quad \forall h \in E_3.$$

For monogenic functions $\Phi : \Omega_\zeta \to \mathbb{A}_3$ we established basic properties analogous to properties of analytic functions of the complex variable: the Cauchy integral theorem, the Cauchy integral formula, the Morera theorem, the Taylor expansion (see [11]).

3. On existence of limiting values of a hypercomplex analogue of the Cauchy type integral. In what follows, $t_1, t_2, x, y, z \in \mathbb{R}$ and the variables x, y, z with subscripts are real. For example, x_0 and x_1 are real, etc.

Let $\Gamma_\zeta := \{\tau = t_1 + t_2 e_2 : t_1 + it_2 \in \Gamma\}$ be the curve congruent to the curve $\Gamma \subset \mathbb{C}$. Consider the domain $\Pi_\zeta^\pm := \{\zeta = x + ye_2 + ze_3 : x + iy \in D^\pm, z \in \mathbb{R}\}$ in E_3. By Σ_ζ we denote the common boundary of domains Π_ζ^+ and Π_ζ^-.

Consider the integral

$$(6) \qquad \Phi(\zeta) = \frac{1}{2\pi i} \int\limits_{\Gamma_\zeta} \varphi(\tau)(\tau - \zeta)^{-1} d\tau$$

with a continuous density $\varphi : \Gamma_\zeta \to \mathbb{R}$. The function (6) is monogenic in the domains Π_ζ^+ and Π_ζ^-, but the integral (6) is not defined for $\zeta \in \Sigma_\zeta$.

For the function $\varphi : \Gamma_\zeta \to \mathbb{R}$ consider the modulus of continuity

$$\omega_\varphi(\varepsilon) := \sup_{\tau_1, \tau_2 \in \Gamma_\zeta, \|\tau_1 - \tau_2\| \leq \varepsilon} |\varphi(\tau_1) - \varphi(\tau_2)|,$$

and a singular integral

$$\int\limits_{\Gamma_\zeta} \left(\varphi(\tau) - \varphi(\zeta_0)\right)(\tau - \zeta_0)^{-1} d\tau := \lim_{\varepsilon \to 0} \int\limits_{\Gamma_\zeta \backslash \Gamma_\zeta^\varepsilon(\zeta_0)} \left(\varphi(\tau) - \varphi(\zeta_0)\right)(\tau - \zeta_0)^{-1} d\tau,$$

where $\zeta_0 \in \Gamma_\zeta$ and $\Gamma_\zeta^\varepsilon(\zeta_0) := \{\tau \in \Gamma_\zeta : \|\tau - \zeta_0\| \leq \varepsilon\}$.

Below, in Theorem 1 in the case where the curve Γ satisfies the condition (2) and the modulus of continuity of the function φ satisfies a condition of the type (3), we establish the existence of certain limiting values of the integral (6) in points $\zeta_0 \in \Gamma_\zeta$ when ζ tends to ζ_0 from Π_ζ^+ or Π_ζ^- along

a curve that is not tangential to the surface Σ_ζ outside of the plane of curve Γ_ζ.

For the Euclidean norm in $\mathbb{A}_3$ the following inequalities are fulfilled:

$$\|ab\| \leq 2\sqrt{14}\|a\|\|b\| \quad \forall a, b \in \mathbb{A}_3, \tag{7}$$

$$\left\|\int_{\Gamma'_\zeta} \psi(\tau)d\tau\right\| \leq 9M \int_{\Gamma'_\zeta} \|\psi(\tau)\|\|d\tau\| \tag{8}$$

with the constant $M := \max\{1, \|e_2^2\|, \|e_2 e_3\|, \|e_3^2\|\}$ for any measurable set $\Gamma'_\zeta \subset \Gamma_\zeta$ and all continuous functions $\psi : \Gamma'_\zeta \to \mathbb{A}_3$.

Lemma 1. *Let Γ be a closed Jordan rectifiable curve satisfying the condition (2) and the modulus of continuity of a function $\varphi : \Gamma_\zeta \to \mathbb{R}$ satisfies the condition of the type (3). If a point ζ tends to $\zeta_0 \in \Gamma_\zeta$ along a curve γ_ζ for which there exists a constant $m < 1$ such that the inequality*

$$|z| \leq m\|\zeta - \zeta_0\| \tag{9}$$

is fulfilled for all $\zeta = x + ye_2 + ze_3 \in \gamma_\zeta$, then

$$\lim_{\zeta \to \zeta_0, \zeta \in \gamma_\zeta} \int_{\Gamma_\zeta} \Big(\varphi(\tau) - \varphi(\zeta_0)\Big)(\tau - \zeta)^{-1}d\tau = \int_{\Gamma_\zeta} \Big(\varphi(\tau) - \varphi(\zeta_0)\Big)(\tau - \zeta_0)^{-1}d\tau.$$

Proof. Let $\varepsilon := \|\zeta - \zeta_0\|$. Consider the difference

$$\int_{\Gamma_\zeta} \Big(\varphi(\tau) - \varphi(\zeta_0)\Big)(\tau - \zeta)^{-1}d\tau - \int_{\Gamma_\zeta} \Big(\varphi(\tau) - \varphi(\zeta_0)\Big)(\tau - \zeta_0)^{-1}d\tau$$

$$= \int_{\Gamma_\zeta^{2\varepsilon}(\zeta_0)} \Big(\varphi(\tau) - \varphi(\zeta_0)\Big)(\tau - \zeta)^{-1}d\tau - \int_{\Gamma_\zeta^{2\varepsilon}(\zeta_0)} \Big(\varphi(\tau) - \varphi(\zeta_0)\Big)(\tau - \zeta_0)^{-1}d\tau$$

$$+ (\zeta - \zeta_0) \int_{\Gamma_\zeta \backslash \Gamma_\zeta^{2\varepsilon}(\zeta_0)} \Big(\varphi(\tau) - \varphi(\zeta_0)\Big)(\tau - \zeta)^{-1}(\tau - \zeta_0)^{-1}d\tau =: I_1 - I_2 + I_3.$$

To estimate I_1 we choose a point $\zeta_1 = x_1 + y_1 e_2$ on Γ_ζ such that $\|\zeta - \zeta_1\| = \min_{\tau \in \Gamma_\zeta} \|\tau - \zeta\|$. Using the inequalities (7) and (8), we obtain

$$\|I_1\| = \left\|\int_{\Gamma_\zeta^{2\varepsilon}(\zeta_0)} \Big(\varphi(\tau) - \varphi(\zeta_1)\Big)(\tau - \zeta)^{-1}d\tau + \Big(\varphi(\zeta_1) - \varphi(\zeta_0)\Big)\int_{\Gamma_\zeta^{2\varepsilon}(\zeta_0)} (\tau - \zeta)^{-1}d\tau\right\|$$

$$\leq 18\sqrt{14}M \int_{\Gamma_\zeta^{2\varepsilon}(\zeta_0)} |\varphi(\tau) - \varphi(\zeta_1)| \, \|(\tau - \zeta)^{-1}\| \, \|d\tau\|$$

$$+|\varphi(\zeta_1) - \varphi(\zeta_0)| \left\| \int\limits_{\Gamma_\zeta^{2\varepsilon}(\zeta_0)} (\tau - \zeta)^{-1} d\tau \right\| =: I_1' + I_1''.$$

It follows from Lemma 1.1 [9] that

$$(10) \quad (\tau - \zeta)^{-1} = \frac{1}{t - \xi} - \frac{z}{(t - \xi)^2} \rho_1 + \left(\frac{i}{2} \frac{y - t_2 - \sqrt{3}z}{(t - \xi)^2} + \frac{z^2}{(t - \xi)^3} \right) \rho_2$$

for all $\zeta = x + ye_2 + ze_3 \in \Pi_\zeta^\pm$ and $\tau = t_1 + t_2e_2 \in \Gamma_\zeta$, where $\xi := x + iy$ and $t := t_1 + it_2$. The following inequality follows from the relations (9) and (10):

$$(11) \qquad \qquad \|(\tau - \zeta)^{-1}\| \le c(m) \frac{1}{|t - \xi|},$$

where the constant $c(m)$ depends only on m.

Using the inequality $|t - \xi| \ge |t - \xi_1|/2$ with $\xi_1 := x_1 + iy_1$ and the inequality (11), we obtain:

$$\|I_1'\| \le 18\sqrt{14}\, Mc(m) \int\limits_{\Gamma_\zeta^{2\varepsilon}(\zeta_0)} \frac{|\varphi(\tau) - \varphi(\zeta_1)|}{|t - \xi|} \|d\tau\|$$

$$\le 36\sqrt{14}\, Mc(m) \int\limits_{\Gamma_\zeta^{2\varepsilon}(\zeta_0)} \frac{|\varphi(\tau) - \varphi(\zeta_1)|}{|t - \xi_1|} \|d\tau\|$$

$$\le 36\sqrt{14}\, Mc(m) \int\limits_{[0,4\varepsilon]} \frac{\omega_\varphi(\eta)}{\eta} d\theta_{\xi_1}(\eta),$$

where the last integral is understood as a Lebesgue–Stieltjes integral.

To estimate the last integral we use Proposition 1 [10] (see also the proof of Theorem 1 [4]) and the condition (2). So, we have

$$\int\limits_{[0,4\varepsilon]} \frac{\omega_\varphi(\eta)}{\eta} d\theta_{\xi_1}(\eta) \le \int\limits_0^{8\varepsilon} \frac{\theta_{\xi_1}(\eta)\omega_\varphi(\eta)}{\eta^2} d\eta \le c \int\limits_0^{8\varepsilon} \frac{\omega_\varphi(\eta)}{\eta} d\eta \to 0, \quad \varepsilon \to 0,$$

where the constant c does not depend on ε.

To estimate I_1'' we introduce the domain $D_\zeta^{2\varepsilon}(\zeta_0) := \{\tau = t_1 + t_2e_2 : t_1 + it_2 \in D^+, \|\tau - \zeta_0\| \le 2\varepsilon\}$ and its boundary $\partial D_\zeta^{2\varepsilon}(\zeta_0)$. Using the inequalities (8) and (11), we obtain:

$$\|I_1''\| \le \omega_\varphi\big(\|\zeta_1 - \zeta_0\|\big)\left\| \int\limits_{\Gamma_\zeta^{2\varepsilon}(\zeta_0)} (\tau - \zeta)^{-1}d\tau \right\|$$

$$= \omega_\varphi\big(\|\zeta_1 - \zeta_0\|\big)\left\| \int\limits_{\partial D_\zeta^{2\varepsilon}(\zeta_0)} (\tau - \zeta)^{-1}d\tau - \int\limits_{\partial D_\zeta^{2\varepsilon}(\zeta_0)\backslash\Gamma_\zeta^{2\varepsilon}(\zeta_0)} (\tau - \zeta)^{-1}d\tau \right\|$$

$$\le \omega_\varphi\big(\|\zeta_1 - \zeta_0\|\big)\left(2\pi + 9Mc(m) \int\limits_{\partial D_\zeta^{2\varepsilon}(\zeta_0)\backslash\Gamma_\zeta^{2\varepsilon}(\zeta_0)} \frac{\|d\tau\|}{|t - \xi|} \right)$$

$$\le \omega_\varphi(2\varepsilon)\left(2\pi + 9Mc(m)\frac{1}{\varepsilon}2\pi 2\varepsilon \right) \ \to 0, \quad \varepsilon \to 0.$$

Estimating I_2, by analogy with the estimation of I_1', we obtain:

$$\|I_2\| \le c\int\limits_0^{4\varepsilon} \frac{\omega_\varphi(\eta)}{\eta}d\eta \ \to 0, \quad \varepsilon \to 0,$$

where the constant c does not depend on ε.

Using the inequality $|t - \xi| \ge |t - \xi_0|/2$, where the point $\xi_0 := x_0 + iy_0$ corresponds to the point $\zeta_0 = x_0 + y_0e_2$, and using the relations (7), (8), (11) and (2), by analogy with the estimation of I_1', we obtain:

$$\|I_3\| \le 9M(2\sqrt{14})^2\,\varepsilon \int\limits_{\Gamma_\zeta\backslash\Gamma_\zeta^{2\varepsilon}(\zeta_0)} |\varphi(\tau) - \varphi(\zeta_0)|\,\|(\tau - \zeta)^{-1}\|\,\|(\tau - \zeta_0)^{-1}\|\,\|d\tau\|$$

$$\le c\varepsilon \int\limits_{\Gamma_\zeta\backslash\Gamma_\zeta^{2\varepsilon}(\zeta_0)} \frac{|\varphi(\tau) - \varphi(\zeta_0)|}{|t - \xi||t - \xi_0|}\|d\tau\| \le c\varepsilon \int\limits_{\Gamma_\zeta\backslash\Gamma_\zeta^{2\varepsilon}(\zeta_0)} \frac{|\varphi(\tau) - \varphi(\zeta_0)|}{|t - \xi_0|^2}\|d\tau\|$$

$$\le c\varepsilon \int\limits_{[2\varepsilon,d]} \frac{\omega_\varphi(\eta)}{\eta^2}d\theta_{\xi_0}(\eta) \le c\varepsilon \int\limits_{2\varepsilon}^{2d} \frac{\theta_{\xi_0}(\eta)\omega_\varphi(\eta)}{\eta^3}d\eta$$

$$\le c\varepsilon \int\limits_{2\varepsilon}^{2d} \frac{\omega_\varphi(\eta)}{\eta^2}d\eta \to 0, \quad \varepsilon \to 0,$$

where $d := \max_{\xi_1,\xi_2\in\Gamma} |\xi_1 - \xi_2|$ is the diameter of Γ and c denotes different constants which do not depend on ε. The lemma is proved. $\qquad\square$

Let $\widehat{\Phi}^\pm(\zeta_0)$ be the boundary value of function (6) when ζ tends to $\zeta_0 \in \Gamma_\zeta$ along a curve γ_ζ for which there exists a constant $m < 1$ such that the inequality (9) is fulfilled for all $\zeta = x + ye_2 + ze_3 \in \gamma_\zeta$.

Theorem 1. *Let Γ be a closed Jordan rectifiable curve satisfying the condition (2) and the modulus of continuity of a function $\varphi : \Gamma_\zeta \to \mathbb{R}$ satisfies the condition of the type (3). Then the integral (6) has boundary values $\widehat{\Phi}^\pm(\zeta_0)$ for all $\zeta_0 \in \Gamma_\zeta$ that are expressed by the formulas:*

$$\widehat{\Phi}^+(\zeta_0) = \frac{1}{2\pi i} \int\limits_{\Gamma_\zeta} (\varphi(\tau) - \varphi(\zeta_0))(\tau - \zeta_0)^{-1} d\tau + \varphi(\zeta_0)$$

$$\widehat{\Phi}^-(\zeta_0) = \frac{1}{2\pi i} \int\limits_{\Gamma_\zeta} (\varphi(\tau) - \varphi(\zeta_0))(\tau - \zeta_0)^{-1} d\tau.$$

The theorem follows from the Lemma 1 and the equalities

$$\frac{1}{2\pi i} \int\limits_{\Gamma_\zeta} \varphi(\tau)(\tau - \zeta)^{-1} d\tau = \frac{1}{2\pi i} \int\limits_{\Gamma_\zeta} (\varphi(\tau) - \varphi(\zeta_0))(\tau - \zeta)^{-1} d\tau + \varphi(\zeta_0) \quad \forall \zeta \in \Pi_\zeta^+ \,,$$

$$\frac{1}{2\pi i} \int\limits_{\Gamma_\zeta} \varphi(\tau)(\tau - \zeta)^{-1} d\tau = \frac{1}{2\pi i} \int\limits_{\Gamma_\zeta} (\varphi(\tau) - \varphi(\zeta_0))(\tau - \zeta)^{-1} d\tau \quad \forall \zeta \in \Pi_\zeta^- \,.$$

In comparison with Theorem 1, note that additional assumptions about the function φ are required for an existence of limiting values of the function (6) from Π_ζ^+ or Π_ζ^- on the boundary Σ_ζ. We are going to state these results in next papers.

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