

Solvability Theory of Boundary Value Problems and Singular Integral Equations with Shift

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Solvability Theory of Boundary Value Problems and Singular Integral Equations with Shift

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Contents

Introduction	XI
1 Preliminaries	1
1 On Noether operators	1
2 Shift function	4
3 Operator of singular integration, shift operator, operator of complex conjugation and certain combinations of them	7
4 Singular integral operators with Cauchy kernel	13
5 Riemann boundary value problems	16
5.1 The Riemann boundary value problem on a simple closed smooth contour for one unknown piecewise analytic function	16
5.2 The Riemann boundary value problem on an open contour for one piecewise analytic function	20
5.3 Factorization of matrix functions and the Riemann boundary value problem on a simple closed smooth contour for a piecewise analytic vector	21
6 The Noether theory for singular integral operators with a Carleman shift and complex conjugation	25
6.1 Singular integral operators with a Carleman shift	25
6.2 Singular integral operators with a Carleman shift and complex conjugation	28
2 Binomial boundary value problems with shift for a piecewise analytic function and for a pair of functions analytic in the same domain	33
7 The Hasemann boundary value problem	35
7.1 Integral representation and solution of Hasemann boundary value jump-problem	35
7.2 The conformal gluing theorem and reduction of the Hasemann boundary value problem to the Riemann boundary value problem	39
8 Boundary value problems which can be reduced to a Hasemann boundary value problem.	44
9 References and a survey of closely related results	45
9.1 References	45
9.2 Generalizations to the case of n pairs of unknown functions	46
9.3 Boundary value problems with discontinuous coefficients and on open contours and related problems.	47
9.4 Boundary value problems (7.3), (8.1) - (8.3) for the solutions of linear and quasilinear systems of differential equations of elliptic type	53
9.5 Local method of conformal gluing and its application to problems (7.3), (8.1) - (8.3) considered on closed Riemann surfaces	55

3	Carleman boundary value problems and boundary value problems of Carleman type	59
10	Carleman boundary value problems	60
10.1	Statement of the problem. Solvability conditions	60
10.2	Integral representations. Solution of the inner Carleman boundary value jump-problem	61
10.3	Conformal gluing theorem	66
10.4	Solution of the inner Carleman boundary value problem	70
10.5	Example	74
10.6	Solution of the outer Carleman boundary value problem	76
10.7	Ultradefinition of the Carleman boundary value problem	82
11	Boundary value problems of Carleman type	84
11.1	Statement of the problem. Solvability condition. Hilbert boundary value problem as a particular case of a boundary value problem of Carleman type	84
11.2	Integral representations. The solution of the inner boundary value jump-problem of Carleman type in the case i)	86
11.3	Solution of the inner homogeneous boundary value problem of Carleman type	91
11.4	The solution of the inner non-homogeneous boundary value problem of Carleman type	95
11.5	The solution of the inner boundary value problem of Carleman type with $\alpha(t) \equiv t$ and a coefficient with an odd Cauchy index	97
11.6	Solution of the outer boundary value problem of Carleman type	101
11.7	A boundary value problem of Carleman type with the linear fractional mapping of the unit circle onto itself	109
12	Geometric interpretation of the conformal gluing method	110
13	References and a survey of closely related results	111
13.1	References	111
13.2	The Carleman problem and the problem of Carleman type for a vector analytic in a domain and some related problems	113
13.3	Boundary value problems with discontinuous coefficients and a discontinuous derivative of the shift and related problems	114
13.4	Boundary value problems in the class of generalized analytic functions	114
13.5	The Carleman and Carleman type boundary value problems for domains of special form and some of its applications	115
13.6	Irregular boundary value problems in the theory of analytic functions	117
4	Solvability theory of the generalized Riemann boundary value problem	135
14	Solvability theory of the generalized Riemann boundary value problem in the stable and degenerated cases	136
14.1	Reduction of the generalized Riemann boundary value problem to a Riemann boundary value problem for a two-dimensional piecewise analytic vector	136
14.2	The solvability theory of the generalized Riemann boundary value problem in the stable case	139
14.3	The solvability theory of the generalized Riemann boundary value problem in the degenerated case	141
14.4	The solvability theory of the "4-nomial" generalized Riemann boundary value problems in the stable and degenerated cases	143
14.5	On the stability of boundary value problems	144
15	References and a survey of similar or related results	145
15.1	References	145

15.2	Survey of some results concerning the solvability theory of generalized Riemann boundary value problems with Hölder coefficients	147
15.3	Generalized Riemann boundary value problem with measurable coefficients in the space L_p , $1 < p < \infty$	150
15.4	Generalized Riemann boundary value problem with continuous and piecewise continuous coefficients on a simple and on a composite contour	153
15.5	Some other generalizations and variants of the problem	154
15.6	Auxiliary information from the theory of best approximations in the classes $H_\infty^{[r]}$ and s -numbers of Hankel operators	155
15.7	Factorization of Hermitian matrix functions	157
15.8	Exact estimates of the defect numbers and a classification of the generalized Riemann boundary value problem	162
15.9	Problems of uniform approximations with partially fixed poles	165
15.10	Generalized Riemann boundary value problem with a shift	170
15.11	Boundary value problem (14.1) and its generalizations for solutions of linear and quasi-linear systems of differential equations	173
15.12	Applications of boundary value problem (14.1) and its generalizations to the problem of infinitesimal deformations of surfaces with positive curvature	173
15.13	Applications to the distribution of physical fields	175
5	Solvability theory of singular integral equations with a Carleman shift and complex conjugated boundary values in the degenerated and stable cases	177
16	Characteristic singular integral equation with a Carleman shift in the degenerated cases	178
16.1	Noetherity conditions and index formula of a 4-nomial boundary value problem with a Carleman shift	178
16.2	The degenerated case of a 4-nomial problem with an inverse Carleman shift as a system of two independent Carleman boundary value problems	179
16.3	The degenerated case of a 4-nomial problem with an inverse Carleman shift as a system of two dependent Carleman boundary value problems	183
16.4	The degenerated case of a 4-nomial problem with a direct Carleman shift as a Hasemann boundary value problem	184
16.5	The degenerated case of a 4-nomial problem with a Carleman shift as a Riemann boundary value problem	184
16.6	Special cases of a characteristic singular integral equation with a Carleman shift	185
17	Characteristic singular integral equation with a Carleman shift and complex conjugation in the degenerated cases	188
17.1	Noetherity conditions and index formula of a 4-nomial boundary value problem with a Carleman shift and complex conjugated boundary values	188
17.2	The degenerated case of a 4-nomial problem with a direct Carleman shift and complex conjugated boundary values as a system of two independent problems of Carleman type	189
17.3	The degenerated case of a 4-nomial problem with a direct Carleman shift and complex conjugated boundary values as a system of two dependent problems of Carleman type	192
17.4	The degenerated cases of a 4-nomial problem with a Carleman shift and complex conjugated boundary values as a problem of Hasemann type and as a Riemann boundary value problem	193
18	Solvability theory of a singular integral equation with a Carleman shift and complex conjugation in the stable cases	194

18.1	Boundary value problem with Carleman shift and complex conjugated boundary values in the stable cases	194
18.2	Boundary value problem with a Carleman shift in the stable cases	200
19	References and a survey of similar or related results	202
19.1	References	202
19.2	Survey of similar or related results	202
6	Solvability theory of general characteristic singular integral equations with a Carleman fractional linear shift on the unit circle	207
20	Characteristic singular integral equation with a direct Carleman fractional linear shift	208
20.1	Leading reasoning and statement of the factorization problem	208
20.2	Factorization of matrix functions in the subalgebra $\mathbf{H}_\alpha^{2 \times 2}$	211
20.3	Factorization of singular integral operator $T(A)$	218
21	Characteristic singular integral equation with an inverse Carleman fractional linear shift	226
21.1	Statement of the factorization problem. The relation $\mathcal{B} = e\mathcal{A}(\alpha)e$ and its consequences	226
21.2	Factorization of the singular integral operator with shift T	230
21.3	One special case of a singular integral operator with Carleman fractional linear shift $\alpha = \alpha_-(t)$	239
22	References and survey of closed and related results	242
22.1	References	242
22.2	Solvability theory of singular integral equations with the operators of weighted fractional linear Carleman shift and complex conjugation. Generalization to the case of matrix coefficients	242
22.3	Spectrum problems for singular integral operators with Carleman shift	246
7	Generalized Hilbert and Carleman boundary value problems for functions analytic in a simply connected domain	251
23	Noether theory of a generalized Hilbert boundary value problem	252
23.1	Statement of the problem	252
23.2	Reduction of a generalized Hilbert boundary value problem to a singular integral equation with Carleman shift	253
23.3	Constructing the allied boundary value problem. The solvability conditions of a generalized Hilbert boundary value problem	254
23.4	Noetherity conditions and the index formula of a generalized Hilbert boundary value problem	258
23.5	Examples	258
24	Solvability theory of generalized Hilbert boundary value problems	263
24.1	Statement of the problems. The main identities	263
24.2	The degenerating case of a generalized Hilbert boundary value problem as a problem of Carleman type	264
24.3	The degenerating case of a generalized Hilbert boundary value problem as a usual Hilbert problem	265
24.4	The degenerating case of a generalized Hilbert boundary value problem as a Carleman problem	266
25	Noetherity theory of a generalized Carleman boundary value problem	267
25.1	Statement of the problem. Conditions eliminating the ultradefinition of the problem	267

25.2	Auxiliary boundary value problem for two functions analytic in the domain D^+ . Connection between the solvability of a generalized Carleman boundary value problem and of the auxiliary one	270
25.3	The Noether theory of the auxiliary problem in the case $\alpha = \alpha_+(t)$	271
25.4	The Noether theory of the auxiliary problem in the case $\alpha = \alpha_-(t)$	274
25.5	The Noetherity conditions and the index formula of a generalized Carleman boundary value problem	278
25.6	Example	283
26	Solvability theory of a generalized Carleman boundary value problem	285
26.1	A theorem on solvability in the case of a direct Carleman shift.	286
26.2	A theorem on solvability in the case of an inverse Carleman shift.	288
27	References and a survey of similar or related results.	290
27.1	References.	290
27.2	Generalized Carleman boundary value problem in the weighted spaces L_p , $1 < p < \infty$	290
27.3	General boundary value problem with a Carleman shift and conjugation for one function analytic in a simply-connected domain.	296
27.4	Inner polynomial boundary value problems for two functions or vectors.	296
27.5	Boundary value problems for functions piecewise analytic in a domain.	297
27.6	The operator approach for the investigation of boundary value problems for functions analytic in the same domain.	299
8	Boundary value problems with a Carleman shift and complex conjugation for functions analytic in a multiply connected domain	303
28	Integral representations of functions analytic in a multiply connected domain	304
28.1	Some notations and definitions	304
28.2	Integral representation with a density depending on a Carleman shift $\alpha = \alpha_+(t)$	304
28.3	Integral representation with a density depending on a Carleman shift $\alpha = \alpha_-(t)$	307
29	The Noether theory of a generalized Carleman boundary value problem with a direct shift $\alpha = \alpha_+(t)$ in a multiply connected domain	309
30	The solvability theory of a binomial boundary value problem of Carleman type in a multiply connected domain	314
30.1	The main Lemmas	314
30.2	Calculation of the number of linearly independent solutions in the cases $\kappa < 0$ and $\kappa > 2m - 2$	318
30.3	Sharp estimates for the number l of linearly independent solutions of a boundary value problem of Carleman type in the case $0 \leq \kappa \leq 2m - 2$	319
31	The solvability theory of a Carleman boundary value problem in a multiply connected domain	321
31.1	The solution of a Carleman boundary value problem with a jump in a multiply connected domain of type M	321
31.2	Conformal gluing theorem	324
31.3	Calculation of defect numbers	324
32	The Noether theory of a generalized Carleman boundary value problem with an inverse shift $\alpha = \alpha_-$ for a multiply connected domain	326
33	References and a survey of similar or related results	329
33.1	References	329
33.2	Some other results on the theory of boundary value problems for functions analytic in a multiply-connected domain of type M	329

33.3	Boundary value problems with mixed boundary conditions	330
33.4	General boundary value problems with shift, complex conjugation and derivatives for functions analytic in a multiply-connected domain	331
33.5	A Carleman boundary value problem, a boundary value problem of Carleman type and some of their generalizations and modifications on a Riemann surface with boundary.	333
33.6	On boundary value problems in the class of generalized analytic functions .	338
33.7	Boundary value problems with a shift and a complex conjugation on a non-compact (open) Riemann surfaces in the class of analytic functions and for solutions of a linear system of elliptic type equations	339
33.8	Application of a 3-nomial boundary value problem with shift to the elasticity theory of anisotropic solids	340
9	On solvability theory for singular integral equations with a non-Carleman shift	343
34	Auxiliary Lemmas	344
35	Estimate for the dimension of the kernel of a singular integral operator with a non-Carleman shift having a finite number of fixed points	349
36	Approximate solution of a non-homogeneous singular integral equation with a non-Carleman shift	351
37	Singular integral equations with non-Carleman shift as a natural model for problems of synthesis of signals for linear systems with non-stationary parameters.	353
	References	355
	Subject index	377

Introduction

The first formulations of linear boundary value problems for analytic functions were due to Riemann (1857). In particular, such problems exhibit as boundary conditions relations among values of the unknown analytic functions which have to be evaluated at *different* points of the boundary. Singular integral equations with a shift are connected with such boundary value problems in a natural way. Subsequent to Riemann's work, D. Hilbert (1905), C. Haseman (1907) and T. Carleman (1932) also considered problems of this type. About 50 years ago, Soviet mathematicians began a systematic study of these topics. The first works were carried out in Tbilisi by D. Kveselava (1946–1948). Afterwards, this theory developed further in Tbilisi as well as in other Soviet scientific centers (Rostov on Don, Kazan, Minsk, Odessa, Kishinev, Dushanbe, Novosibirsk, Baku and others). Beginning in the 1960s, some works on this subject appeared systematically in other countries, e.g., China, Poland, Germany, Vietnam and Korea. In the last decade the geography of investigations on singular integral operators with shift expanded significantly to include such countries as the USA, Portugal and Mexico. It is no longer easy to enumerate the names of the all mathematicians who made contributions to this theory. Beginning in 1957, the author also took part in these developments. Up to the present, more than 600 publications on these topics have appeared. In particular, various applications to the following theories have been developed:

Theory of the limit problems for differential equations with second order partial derivatives of mixed (elliptic-hyperbolic) type,

Theory of the cavity currents in an ideal liquid,

Theory of infinitesimal bonds of surfaces with positive curvature,

Contact theory of elasticity,

Physics of plasma,

Theory of synthesis of signals for linear systems with non-stationary parameters, and so on.

As a result, a vast amount of material has accumulated. This material can be ascribed to one of the following two main directions of investigation:

- 1) Noether theory of singular integral equations with shift (SIES),
- 2) Solvability theory of singular integral equations and boundary value problems for analytic functions with a shift.

In the first direction the following two questions are considered:

- a) Find a Noetherity criterion for a singular integral operator with shift in terms of the invertibility of its symbol.
- b) Calculate the index of a Noether operator through the Cauchy index of its symbol and perhaps through other topological characteristics of the boundary condition.

The second direction includes the calculation of defect numbers of an operator, the construction of bases for defect subspaces, the problems of spectral theory, the determination of exact or approximate solutions for the corresponding equations, and boundary value problems.

All of these developments, in both directions, needed to be gathered and synthesized into a book that would give the topic consistency and cohesion. The first step in this effort was the monograph by G. Litvinchuk "Boundary value problems and singular integral equations with shift", Publishing house "Nauka", Moscow, 1977. First published in Russian, this book became a bibliographical rarity some years ago, even though it had been printed in an edition of 7000 copies, a large number for a monograph in advanced mathematics. Five years after original publication, the book was translated into Chinese and published in Beijing in 1982. However, the book still remained inaccessible for readers not having knowledge of Russian or Chinese. During the 20 years following publication of this book, no less than 350 papers on this topic appeared, mainly by Soviet and former Soviet mathematicians.

During the 1970s–1980s, the first direction (the Noether theory) developed the most intensively. This lively interest prompted V. Kravchenko and G. Litvinchuk to publish in English the monograph "Introduction to the theory of singular integral operators with shift", Kluwer Academic Publisher, Dordrecht, 1994, a book devoted to a systematic description of results of the first direction (the Noether theory of singular integral operators with a shift).

The aim of the present monograph is to provide a systematic description of the second direction (Solvability theory of singular integral equations with a shift and of their corresponding boundary value problems). It builds upon the 1977 monograph of Litvinchuk and covers developments after 1975, including solvability theory of singular integral equations with a Carleman fractional linear shift (V. Kravchenko, A. Schaev, G. Drelova, 1989–1991); solvability theory of the Hasemann boundary value problem on an open contour (A. Aizenstat, Ju. Karlovich, G. Litvinchuk, 1990, 1996); solvability theory of one class of singular integral equations with a non-Carleman shift (V. Kravchenko, A. Baturov, G. Litvinchuk, 1996); calculation of defect numbers of Riemann generalized boundary value problem based on the constructive factorization of a Hermitian matrix-function with a negative determinant (G. Litvinchuk, I. Spitkovsky, 1980–1981), the operator approach for studying boundary value problems in the class of functions analytic in the same domain (Kurtz, Latushkin, Lisovetz, Litvinchuk, Skorohod, Spitkovsky, 1984–1988, 1993); the problem of the spectrum of an operator of singular integration with a Carleman fractional

linear shift (V. Kravchenko, A. Lebre, G. Litvinchuk, 1998) and others. A survey of closely related results is given, partly with proofs.

It is necessary to emphasize that, unlike the Noether theory, the solvability theory of SIES has a completed form only for the so-called binomial singular integral operators with a shift. The cause of the difficulties can be explained as follows.

Let's consider in the space $H_\mu(\Gamma)$, $0 < \mu \leq 1$ (or $L_p(\Gamma)$, $1 < p < \infty$), where Γ is a simple closed contour, a singular integral operator, that is an operator of the form

$$K = aP_+ + bP_- \quad , \quad a, b \in H_\mu(\Gamma) \quad (a, b \in C(\Gamma)) \quad , \quad (1)$$

$P_\pm = 1/2(I \pm S)$, $(S\varphi)(t) = (\pi i)^{-1} \int_\Gamma \varphi(\tau)(\tau - t)^{-1} d\tau$ and I is the identity operator.

The Noether theory of this operator consists of the following facts:

- a) The conditions $a(t) \neq 0$, $b(t) \neq 0$, $t \in \Gamma$, are sufficient and necessary for K to be a Noether operator;
- b) If $a(t) \neq 0$, $b(t) \neq 0$, $t \in \Gamma$, then

$$\text{ind } K = \dim \ker K - \dim \text{coker } K = \frac{1}{2} \{ \arg (a^{-1}b) \}_\Gamma = \kappa \quad .$$

The solvability theory of operator (1) consists of the following facts:

- a) $\dim \ker K = \max(0, \kappa)$, $\dim \text{coker } K = \max(0, -\kappa)$;
- b) if $\kappa = 0$, $\kappa > 0$ or $\kappa < 0$ there exist, and can be effectively constructed, the corresponding inverse K^{-1} , the right inverse K_r^{-1} or the left inverse K_l^{-1} operators;
- c) if $\kappa > 0$ or $\kappa < 0$, bases for the subspaces $\ker K$ or $\text{coker } K$ can be effectively constructed.

It should be noted that the main tool in constructing the solvability theory of operator (1) is factorization of the function $a^{-1}b$.

So for a general form of operator (1), we have in a complete form both the Noether theory and the solvability theory.

Now let's consider in the space $H_\mu(\Gamma)$ (or $L_p(\Gamma)$) a singular integral operator with shift

$$K = bP_+ + dWP_- \quad , \quad b, d \in H_\mu(\Gamma) \quad (b, d \in C(\Gamma)) \quad (2)$$

where $(W\varphi)(t) = \varphi(\alpha(t))$, $\alpha(t)$ is a diffeomorphism (shift) of Γ onto itself which preserves the orientation on Γ , $\alpha'(t) \in H_\mu(\Gamma)$, $\alpha'(t) \neq 0$, $t \in \Gamma$. The coefficient of P_- in (2) is more complicated than in (1): it is the shift operator which is weighted by the function d . In spite of this, it turns out that the Noether and solvability theories have the same form as in the case of operator (1). The difference consists of the facts that items b) and c) of solvability theory for operator (2) cannot be solved as effectively as for operator (1): the "factorization with a shift" of the function $b^{-1}d$, in contrast to usual factorization, is expressed by means

of Cauchy type integrals whose densities are solutions of some Fredholm equations with, generally speaking, non-degenerate kernels. Results of such type can also be obtained for operators of Carleman type

$$K = aP_+ + bWP_+ \quad , \quad K = cP_- + dWP_- \quad , \quad (3)$$

where $(W\varphi)(t) = \varphi(\alpha(t))$, $\alpha(t)$ is a diffeomorphism of Γ onto itself changing the orientation on Γ , and the Carleman condition $\alpha(\alpha(t)) \equiv t$ (or, equivalently, $W^2 = I$) holds. So complete results for the solvability theory of operators (1) - (3) can be obtained precisely because operators (1) - (3) are binomial with *scalar* coefficients relative to the projectors P_+ e P_- . For binomial singular integral operators, the theorem of Gakhov-Coburn holds: one of the defect numbers of the binomial operator is equal to zero. If the coefficients of operators (1) - (3) are not scalar, then these operators are not binomial and the Gakhov-Coburn theorem does not apply to them.

Now we consider one of the simplest polynomial operators with shift. Let $\alpha(t): \Gamma \rightarrow \Gamma$ be a Carleman shift ($\alpha(\alpha(t)) \equiv t$, $\alpha'(t) \neq 0$, $t \in \Gamma$, $\alpha'(t) \in H_\mu(\Gamma)$). Let's consider operator

$$K = (aI + bW)P_+ + (cI + dW)P_- \quad (4)$$

in $H_\mu(\Gamma)$ (or $L_p(\Gamma)$). If at least three of the four coefficients a, b, c, d are not identically zero on Γ , then operator (4) is polynomial even in the scalar case. Together with operator (4) we also consider the companion operator

$$\tilde{K} = (aI - bW)P_+ + (cI - dW)P_-$$

in $H_\mu(\Gamma)$ (or $L_p(\Gamma)$). Then the following identity of matrices of operators holds

$$\frac{1}{2} \begin{pmatrix} I & I \\ W & -W \end{pmatrix} \begin{pmatrix} K & O \\ O & \tilde{K} \end{pmatrix} \begin{pmatrix} I & W \\ I & -W \end{pmatrix} = \mathcal{A}P_+ + \mathcal{B}P_- + \mathcal{D} \quad (5)$$

where

$$\mathcal{A}(t) = \begin{pmatrix} a(t) & b(t) \\ b(\alpha(t)) & a(\alpha(t)) \end{pmatrix} \quad , \quad \mathcal{B}(t) = \begin{pmatrix} c(t) & d(t) \\ d(\alpha(t)) & c(\alpha(t)) \end{pmatrix} \quad ,$$

if $\alpha(t) = \alpha_+(t)$ preserves the orientation on Γ , and

$$\mathcal{A}(t) = \begin{pmatrix} a(t) & d(t) \\ b(\alpha(t)) & c(\alpha(t)) \end{pmatrix} \quad , \quad \mathcal{B}(t) = \begin{pmatrix} c(t) & b(t) \\ d(\alpha(t)) & a(\alpha(t)) \end{pmatrix} \quad ,$$

if $\alpha(t) = \alpha_-(t)$ changes the orientation on Γ .

The operator $\mathcal{D} = \{d(WSW - \gamma S), c(\alpha(t))(WSW - \gamma S)\}$, where $\gamma = \pm 1$ if $\alpha = \alpha_\pm$, is compact because the operator $\mathcal{D}_0 = WSW - \gamma S$ is compact.

The Noether theory of operator (4) is the following:

$$\alpha = \alpha_+ : \Delta_1(t) = c(t)c(\alpha(t)) - d(t)d(\alpha(t)) \neq 0 \quad , \quad \Delta_2(t) = a(t)a(\alpha(t)) - b(t)b(\alpha(t)) \neq 0,$$

$$\text{ind } K = \frac{1}{4\pi} \left\{ \arg \frac{\Delta_1(t)}{\Delta_2(t)} \right\}_\Gamma ;$$

$$\alpha = \alpha_- : \Delta(t) = a(t)c(\alpha(t)) - d(t)b(\alpha(t)) \neq 0,$$

$$\text{ind } K = -\frac{1}{2\pi} \{\arg \Delta(t)\}_\Gamma.$$

As to the solvability theory of operator (4) in the general case, we only have the assertion

$$\dim \ker K + \dim \ker \tilde{K} = \dim \ker(\mathcal{A}P_+ + \mathcal{B}P_- + \mathcal{D})$$

which follows directly from the identity (5).

So the solvability theory of polynomial operator with shift (4) is reduced to factorization of the matrix operator without shift

$$M = \mathcal{A}P_+ + \mathcal{B}P_- + \mathcal{D}$$

which is also polynomial. So at this point three difficulties arise:

- 1) It is necessary to estimate the influence of the compact operator $\mathcal{D}$.
- 2) It is necessary, say, to separate the defect subspaces $\{\ker K\}$ and $\{\ker \tilde{K}\}$ in order to express the defect number $\dim \ker K$ by means of the partial indices of operator M and to construct a basis for $\{\ker K\}$.
- 3) After solving problems 1) and 2), it is necessary to estimate the signs of the partial indices κ_1 and κ_2 of the operator M and, in case the numbers κ_1 and κ_2 have different signs, to calculate κ_1 and κ_2 .

Up to now not one of these three problems has a complete solution. However, there are some interesting results. All the literature relating to the solvability theory of polynomial operators can be subdivided into two groups of results. In the first group, the solvability theory is constructed by means of reducing the polynomial operator with shift (4) to a binomial one (or to a system of binomial operators), at the expense of sufficiently hard restrictions relative to the coefficients a, b, c, d . In the second group, the solvability theory of the polynomial operator (4) can be constructed for arbitrary coefficients a, b, c, d satisfying the Noether conditions, but it is possible to do it only for a Carleman fractional linear shift acting on the circle or on a straight line. In this point it is possible to overcome the difficulties 1) and 2), exactly, to eliminate the compact operator $\mathcal{D}$ and to separate the defect subspaces $\ker K$ and $\ker \tilde{K}$. After this it is possible to overcome even the difficulty 3), but only by means of some additional assumptions.

The main subject of the present monograph is devoted to the following two questions:

- I) Construction of a solvability theory for binomial operators with a shift (Chapters 2, 3, 8).
- II) Construction of a solvability theory for polynomial operators with a Carleman shift either by means of coefficient restrictions, reducing polynomial operators to binomial ones, or by means of restrictions relative to the Carleman shift, reducing polynomial operators with shift to the characteristic matrix operator without shift (Chapters 5, 6 and, partly, in Chapters 4, 7).

In connection with the latter construction, the reduction of polynomial boundary value problems for functions, analytic in a domain, to the corresponding singular integral equations is not trivial, particularly in a multiply connected domain. We perform this reduction and we obtain theorems about the Noetherity and the index of a boundary value problem of such type (partly in Chapters 7, 8).

At last, Chapter 9 is devoted to a quite new and very difficult question related to the solvability theory of polynomial singular integral operator of type (4) but with a non-Carleman shift. This Chapter is written in the hope of giving a stimulus to further investigations in this direction, prompting applications to problems of mathematical physics.

The author uses the through numbering of sections and the double numbering of all definitions, theorems, equations, etc. However for simplicity the double indices are used only from necessity for references to the objects introduced in other sections. For example, in any section the entry "Theorem 5.2" signifies Theorem 2 from Section 5.

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