

274. FROM THE HISTORY OF NONANALYTIC FUNCTIONS\*

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A bibliographical note which, among other things, ascertains some priorities.

1. System of partial differential equations

$$(1) \quad \frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}, \quad \frac{\partial v}{\partial x} = -\frac{\partial u}{\partial y},$$

where  $u$  and  $v$  are functions of  $x$  and  $y$ , subjected to certain conditions, is the simplest elliptic system, and, at the same time, presents the defining relation for analytic functions of a complex variable, namely  $w(z) = u(x, y) + iv(x, y)$ , with  $z = x + iy$ .

E. BELTRAMI (see: [1], [2]) was the first who gave the idea that, considering more complicated systems, other classes of complex functions can be defined. E. PICARD [3] also draw attention to that possibility, and studied systems of the form

$$\frac{\partial v}{\partial x} = a \frac{\partial u}{\partial x} + b \frac{\partial u}{\partial y}, \quad \frac{\partial v}{\partial y} = c \frac{\partial u}{\partial x} + d \frac{\partial u}{\partial y},$$

where  $a, b, c, d$  are functions of  $x$  and  $y$ , such that  $(a-d)^2 + 4bc < 0$ .

It has become almost customary to ascribe to E. PICARD the priority of this idea (see, for example, [4], [5], [6]). The attention to this historical error was drawn by P. CARAMAN in his reviews [8] and [9].

The above idea was developed especially by L. BERS and A. GELBART, [10] and [11], I. N. VEKUA, [12], and G. N. POLOŽIĆ, [7], who introduced the so-called  $\Sigma$ -monogenic,  $p$ -analytic and  $p, q$ -analytic functions and generalised analytic functions by the defining equalities:

$$(\Sigma) \quad \sigma_1(x) \frac{\partial u}{\partial x} = \tau_1(y) \frac{\partial v}{\partial y}, \quad \sigma_2(x) \frac{\partial u}{\partial y} = -\tau_2(x) \frac{\partial v}{\partial x};$$

$$(p) \quad \frac{\partial u}{\partial x} = \frac{1}{p} \frac{\partial v}{\partial y}, \quad \frac{\partial u}{\partial y} = -\frac{1}{p} \frac{\partial v}{\partial x};$$

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$$(p, q) \quad p \frac{\partial u}{\partial x} + q \frac{\partial u}{\partial y} - \frac{\partial v}{\partial y} = 0, \quad -q \frac{\partial u}{\partial x} + p \frac{\partial u}{\partial y} + \frac{\partial v}{\partial x} = 0;$$

$$\frac{\partial u}{\partial x} - \frac{\partial v}{\partial y} = au + bv + f, \quad \frac{\partial u}{\partial y} + \frac{\partial v}{\partial x} = cu + dv + g,$$

where  $p, q, a, b, c, d, f, g$  in the above equalities are functions of  $x$  and  $y$ , subjected to certain conditions.

All those functions have a number of properties which are analogous to those of analytic functions. Properties of such functions are studied in detail in monographs [5], [7] and [12]. Dissertation [13] of D. S. DIMITROVSKI is also devoted to that subject.

2. D. POMPEIU, [14] and [15], looking for a formula which would be analogous to CAUCHY'S for analytic functions

$$f(\zeta) = \frac{1}{2\pi i} \int_{\Gamma} \frac{f(z)}{z - \zeta} dz,$$

arrived at the expression

$$\lim_{n \rightarrow \infty} \frac{1}{m(G_n)} \frac{1}{2i} \int_{\Gamma_n} w(z) dz,$$

where  $G_n$  and  $\Gamma_n$  are respectively sequences of regions, contours, inscribed respectively in the region  $G$ , contour  $\Gamma$ , which he called *areolare (areal) derivative* of a nonanalytic function. For analytic functions this expression clearly vanishes. The Romanian school, directed by D. POMPEIU, especially G. CALUGARÉANO ([16], [17], [18], [19]), M. NICOLESCO ([20]) and N. THÉODORESCU ([21], [22], [23], [24], [25]), gave a large number of important properties of this derivative, as well as of the integral

$$T_G f = -\frac{1}{\pi} \iint_G \frac{f(\zeta)}{\zeta - z} d\xi d\eta$$

which is inverse to it.

**Remark.** References [16]—[20] are taken from the paper [30] by E. R. HEDRICK, which will be mentioned later, while [21]—[25] are taken from [13].

Another generalisation was given by S. L. SOBOLEV [26] who introduced the following definition of a *generalised derivative*:

Let  $f, g \in L(G)$ , and let  $f$  and  $g$  satisfy the condition

$$\iint_G g \frac{\partial h}{\partial z} dx dy + \iint_G fh dx dy = 0,$$

where  $h$  is an arbitrary function, such that  $h \in C(G)$ , and that there exists a subset  $G_1$  of  $G$  on which  $h=0$ . Then, we say that  $f$  is the generalised derivative of  $g$  with respect to  $\bar{z}$ .

I. N. VEKUA [27] found that SOBOLEV'S derivative coincides with POMPEIU'S if the first is continuous.

3. Starting with the expression

$$\frac{dw}{dz} = \lim_{\Delta z \rightarrow 0} \frac{\Delta w}{\Delta z} = \frac{u_x + iv_x + m(u_y + iv_y)}{1 + im},$$

where  $m = \frac{dy}{dx}$  is the slope of the path along which  $\Delta z$  approaches zero, a number of mathematicians in America, notably E. R. HEDRICK and E. KASNER, studied properties of nonanalytic functions, which they also called "polygenic" functions. Their research was mainly devoted to the geometrical interpretation of nonanalytic functions. So, for example, E. KASNER [28] has shown that the values  $\frac{dw}{dz}$  for a fixed  $z$ , depending on  $m$ , lie on the circle

$$\left(a - \frac{u_x + v_y}{2}\right)^2 + \left(\beta - \frac{v_x - u_y}{2}\right)^2 = \left(\frac{u_x - v_y}{2}\right)^2 + \left(\frac{v_x + u_y}{2}\right)^2,$$

where  $a + i\beta = \frac{dw}{dz}$ . This circle clearly reduces to a point for analytic functions.

Paper [29] of E. R. HEDRICK is also partly devoted to the above KASNER circle.

They also defined and used operators  $\mathcal{D}$ ,  $\mathcal{P}$  given by

$$\mathcal{D}[f(z)] = \frac{1}{2} [u_x + v_y + i(v_x - u_y)],$$

$$\mathcal{P}[f(z)] = \frac{1}{2} [u_x - v_y + i(v_x + u_y)].$$

For other results in that direction consult HEDRICK'S expository article [30].

4. This theory of nonanalytic functions was preceded and developed in a different direction by G. V. KOLOSOV, [31], [32], [33]. He defines the operator  $D$  by

$$Dw = \frac{\partial u}{\partial x} - \frac{\partial v}{\partial y} + i \left( \frac{\partial v}{\partial x} + \frac{\partial u}{\partial y} \right),$$

(actually, in paper [32], this operator is denoted by  $D_{xy}$ ), and uses it to integrate various systems of partial differential equations which arise in Mathematical Physics, especially in the Theory of Elasticity. KOLOSOV first proves in [31] certain formulas (KOLOSOV'S formulas) which enable him to work with  $D$  as if it were a derivative, and then he applies them in [33] in the way which is illustrated by the following example:

Linear equation of the type

$$a_0 D_n w + a_1 D_{n-1} w + \dots + a_n w = 0,$$

where  $a_0, \dots, a_n$  are arbitrary analytic functions, and  $D_2 w = D(Dw)$ , etc., can be solved by analogy with the ordinary linear differential equation with constant coefficients

$$a_0 y^{(n)} + a_1 y^{(n-1)} + \dots + a_n y = 0.$$

For example, if  $t_1$  and  $t_2$  are two different solutions of the equation

$$a_0 t^2 + a_1 t + a_2 = 0,$$

then the equation

$$(2) \quad a_0 D_2 w + a_1 Dw + a_2 w = 0,$$

has the following solution:

$$(3) \quad w = \alpha_1(z) e^{t_1 \bar{z}/2} + \alpha_2(z) e^{t_2 \bar{z}/2},$$

where  $\alpha_1, \alpha_2$  are arbitrary analytic functions.

Equations which contain operators  $D, D_2, \dots$ , KOLOSOV calls *conjugate equations*. Though, of course, KOLOSOV did not solve every conjugate equation, he clearly indicated a procedure which may be applied to them. Therefore, finding the solution of some special, particular, such equations would present nothing new.

However, KOLOSOV's results, though he published them several times in various journals, in Russia and abroad, were not sufficiently known to mathematicians. The reason is, perhaps, that his main results were given in articles which are, for their main part, devoted to the Theory of Elasticity, and such titles succeeded in hiding the mathematical theory which they included. (Paper [33] was, however, clearly reviewed in *Jahrbuch über die Fortschritte der Mathematik* 48 (1921—1922), 1402—1403, in the Section *Potentialtheorie und Theorie der partiellen Differentialgleichungen vom elliptischen Typus*.)

P. BURGATTI [34], quotes KOLOSOV's paper [32] but again he considers the equation  $D_n w = 0$ .

Much later, A. BILIMOVIĆ ([35] — [47]) introduced the concept of *deviation from analyticity* as the vector

$$\vec{B} = \text{grad } u + [\vec{k}, \text{grad } v],$$

where  $\vec{k} = [\vec{e}_1, \vec{e}_2]$  is the vector product of the unit vectors  $\vec{e}_1, \vec{e}_2$  of orthogonal directions, and as the corresponding scalar

$$B = \frac{\partial u}{\partial x} - \frac{\partial v}{\partial y} + i \left( \frac{\partial v}{\partial x} + \frac{\partial u}{\partial y} \right).$$

He also introduced the operator  $b = \frac{1}{2} B$ .

BILIMOVIĆ mainly concentrates on the geometrical interpretation of those quantities, but he also shows how other definitions of POMPEIU, VEKUA, etc. can be expressed in terms of  $b$  (see particularly his expository articles [45], [46] and [47]).

Clearly, BILIMOVIĆ'S operator  $B$  coincides with KOLOSOV'S operator  $D$ . Moreover, since BILIMOVIĆ concentrates mainly on the geometrical aspects of the theory of nonanalytic functions, it would be of interest to compare his results with those of HEDRICK and KASNER, who worked on similar lines.

Starting with the cited articles of A. BILIMOVIĆ, S. FEMPL, [48] — [55], solves special types of equations which involve the operator  $B$ . However, G. V. KOLOSOV has either directly solved those equations, or has indicated how they may be solved. Papers [48] — [55] of S. FEMPL present, therefore, nothing new in idea, as they are only special cases of more general results obtained by KOLOSOV. The same applies to the article [56] of J. D. KEČKIĆ, who gave a generalisation of a FEMPL'S theorem proved in [54].

**Remark.** In solving equation (2) KOLOSOV made a slight error, stating that its solution is given by  $w = a_1(z) e^{t_1 \bar{z}} + a_2(z) e^{t_2 \bar{z}}$ . The correct solution (3) was obtained in articles [54] and [56].

It should be noted here that none of the reviews of papers [48] — [53] mentions the previous results of KOLOSOV. In review [57], T. LESER mentions what is essentially the same result obtained by N. THÉODORESCU [58], but does not appear to see the connection between it and FEMPL'S results. The only exception presents review [59] of paper [54], but again, the reviewer, though he calls FEMPL'S results "wohlbekannt", does not indicate where they have been published before.

5. B. RIEMANN arrived at system (1) in the following way: In his dissertation [60] he gives the formula

$$(4) \quad \frac{dw}{dz} = \frac{1}{2} \left[ \frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} + i \left( \frac{\partial v}{\partial x} - \frac{\partial u}{\partial y} \right) \right] + \frac{1}{2} \left[ \frac{\partial u}{\partial x} - \frac{\partial v}{\partial y} + i \left( \frac{\partial v}{\partial x} + \frac{\partial u}{\partial y} \right) \right] \cdot e^{-2i\varphi},$$

where  $dz = \varepsilon e^{i\varphi}$ , and (1) presents the condition that  $\frac{dw}{dz}$  does not depend on the direction  $\varphi$ .

Introducing the notations

$$(5) \quad \frac{\partial w}{\partial z} = \frac{1}{2} \left[ \frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} + i \left( \frac{\partial v}{\partial x} - \frac{\partial u}{\partial y} \right) \right], \quad \frac{\partial w}{\partial \bar{z}} = \frac{1}{2} \left[ \frac{\partial u}{\partial x} - \frac{\partial v}{\partial y} + i \left( \frac{\partial v}{\partial x} + \frac{\partial u}{\partial y} \right) \right],$$

expression (4) can be written in the form

$$dw = \frac{\partial w}{\partial z} dz + \frac{\partial w}{\partial \bar{z}} d\bar{z},$$

as quoted by L. HÖRMANDER at the beginning of his book [61].

The complex form of system (1) is, therefore,  $\frac{\partial w}{\partial \bar{z}} = 0$ . For other consequences of formula (4) see [62].

Notations (5) seem to be first used by W. WIRTINGER [63] in 1927. We have not found them in literature before him, and, besides, S. BERGMAN in

his book [64] also says that they were introduced by WIRTINGER, and applies them to some problems in Fluid Dynamics.

For the application of those operators to partial differential equations, see [65].

I. N. VEKUA, in the cited monograph [12], also uses operators  $\frac{\partial w}{\partial z}$ ,  $\frac{\partial w}{\partial \bar{z}}$  and says that they can be treated formally as derivatives. He also uses the notation  $\partial_z w$  and  $\partial_{\bar{z}} w$ .

6. From the above exposition it follows that all the cited operators introduced for nonanalytic functions are, in fact, either KOLOSOV's operator  $D$ , or a constant multiple of it. We can, therefore, say that G. V. KOLOSOV was the first to use those operators for integration of elliptic systems of partial differential equations. It is surprising that his results were not sufficiently known, and that even some Russian mathematicians make no mention of him. A typical example of this ignorance of KOLOSOV's results is provided by monograph [66], where the apparatus of complex functions is also used, but on a much lower level than had previously been done by KOLOSOV. In fact, in all the above articles or books we have only found his paper [31] referred to in [7] and [13], and paper [32] in [34]. Nevertheless, the priority and the credit for the above method of integration undoubtedly go to him.

We have given, in this article, only an outline of the development of the theory of nonanalytic functions, as our aim was to ascertain the priority of those discoveries. We hope that this article will serve to prevent further rediscoveries in that field, as well as to initiate other developments of the theory of nonanalytic functions. Many details which we have omitted here, can be found in [7], [12], [13], [30], [45], [46] and [47].

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