

4 Boundary value problems for the inhomogeneous Cauchy-Riemann equation in the upper half plane

The Pompeiu operator

$$Tf(z) = -\frac{1}{\pi} \int_{\mathbb{H}} f(\zeta) \frac{d\xi d\eta}{\zeta - z},$$

where $f \in L_1(\mathbb{H}; \mathbb{C})$, produces a particular weak solution to the inhomogeneous Cauchy-Riemann equation $w_{\bar{z}} = f$ in \mathbb{H} . Therefore $\varphi = w - Tf$ satisfies $\varphi_{\bar{z}} = 0$ i.e. is analytic in \mathbb{H} as soon as w is a solution to $w_{\bar{z}} = f$, see [28]. In this way boundary value problems for the inhomogeneous Cauchy-Riemann equation is reduced to some for analytic functions.

At first again the Schwarz boundary value problem is studied.

4.1 Schwarz problem for the inhomogeneous Cauchy-Riemann equation in the upper half plane

Theorem 17 *Let $f \in L_{p,2}(\mathbb{H}; \mathbb{C})$, $2 < p$, $\gamma \in C(\mathbb{R}; \mathbb{R})$, $c \in \mathbb{R}$ such that γ is bounded on \mathbb{R} . Then the Schwarz problem $w_{\bar{z}} = f$ in \mathbb{H} , $\text{Re}w = \gamma$ on \mathbb{R} , $\text{Im}w(i) = c$ is uniquely solvable in the weak sense. The solution is*

$$\begin{aligned} w(z) &= ic + \frac{1}{\pi i} \int_{-\infty}^{\infty} \gamma(t) \left(\frac{1}{t-z} - \frac{t}{t^2+1} \right) dt \\ &\quad - \frac{1}{\pi} \int_{\mathbb{H}} \left\{ (f(\zeta) \left(\frac{1}{\zeta-z} - \frac{\zeta}{\zeta^2+1} \right) \right. \\ &\quad \left. - \overline{f(\zeta)} \left(\frac{1}{\bar{\zeta}-z} - \frac{\bar{\zeta}}{\bar{\zeta}^2+1} \right) \right\} d\xi d\eta. \end{aligned} \quad (4.1)$$

Proof The function $\varphi = w - Tf + ic_0$ satisfies $\varphi_{\bar{z}} = 0$ in \mathbb{H} , $\text{Re}\varphi = \gamma - \text{Re}Tf$ on \mathbb{R} . Here $c_0 \in \mathbb{R}$ has to be determined by $\text{Im}w(i) = c$. By the Schwarz integral formula, see Section 3.2,

$$\varphi(z) = \frac{1}{\pi i} \int_{-\infty}^{\infty} (\gamma(t) - \text{Re}Tf(t)) \frac{dt}{t-z} + ic_0$$

From

$$\begin{aligned}
\frac{1}{\pi i} \int_{-\infty}^{\infty} T f(t) \frac{dt}{t-z} &= -\frac{1}{\pi i} \int_{-\infty}^{\infty} \frac{1}{\pi} \int_{\mathbb{H}} f(\tilde{\zeta}) \frac{d\tilde{\xi} d\tilde{\eta}}{\tilde{\zeta} - t} \frac{dt}{t-z} \\
&= \frac{1}{\pi} \int_{\mathbb{H}} f(\tilde{\zeta}) \frac{1}{\pi i} \int_{-\infty}^{\infty} \frac{dt}{(t-\tilde{\zeta})(t-z)} d\tilde{\xi} d\tilde{\eta} = 0, \\
\frac{1}{\pi i} \int_{-\infty}^{\infty} \overline{T f(t)} \frac{dt}{t-z} &= -\frac{1}{\pi i} \int_{-\infty}^{\infty} \frac{1}{\pi} \int_{\mathbb{H}} \overline{f(\tilde{\zeta})} \frac{d\tilde{\xi} d\tilde{\eta}}{\tilde{\zeta} - t} \frac{dt}{t-z} \\
&= \frac{1}{\pi} \int_{\mathbb{H}} \overline{f(\tilde{\zeta})} \frac{1}{\pi i} \int_{-\infty}^{\infty} \frac{dt}{(t-\tilde{\zeta})(t-z)} d\tilde{\xi} d\tilde{\eta} = \frac{2}{\pi} \int_{\mathbb{H}} \overline{f(\tilde{\zeta})} \frac{d\tilde{\xi} d\tilde{\eta}}{z-\tilde{\zeta}},
\end{aligned}$$

then

$$\begin{aligned}
w(z) = \varphi(z) + T f(z) &= \frac{1}{\pi i} \int_{-\infty}^{\infty} \gamma(t) \frac{dt}{t-z} \\
&+ \frac{1}{\pi} \int_{\mathbb{H}} \overline{f(\zeta)} \frac{d\xi d\eta}{\bar{\zeta} - z} + ic_0 - \frac{1}{\pi} \int_{\mathbb{H}} f(\zeta) \frac{d\xi d\eta}{\zeta - z} \\
&= \frac{1}{\pi i} \int_{-\infty}^{\infty} \gamma(t) \frac{dt}{t-z} - \frac{1}{\pi} \int_{\mathbb{H}} \left(\frac{f(\zeta)}{\zeta - z} - \frac{\overline{f(\zeta)}}{\bar{\zeta} - z} \right) d\xi d\eta + ic_0
\end{aligned}$$

follows. From

$$\begin{aligned}
c = \operatorname{Im} w(i) &= -\frac{1}{\pi} \int_{-\infty}^{\infty} \gamma(t) \frac{t dt}{t^2 + 1} \\
&- \frac{1}{\pi} \int_{\mathbb{H}} \operatorname{Im} \left(\frac{f(\zeta)}{\zeta - i} - \frac{\overline{f(\zeta)}}{\bar{\zeta} - i} \right) d\xi d\eta + c_0
\end{aligned}$$

it follows

$$\begin{aligned}
c_0 &= c + \frac{1}{\pi} \int_{-\infty}^{\infty} \gamma(t) \frac{t dt}{t^2 + 1} \\
&+ \frac{1}{2\pi i} \int_{\mathbb{H}} \left(\frac{f(\zeta)}{\zeta - i} - \frac{\overline{f(\zeta)}}{\bar{\zeta} + i} - \frac{\overline{f(\zeta)}}{\bar{\zeta} - i} + \frac{f(\zeta)}{\zeta + i} \right) d\xi d\eta
\end{aligned}$$

$$= c + \frac{1}{\pi} \int_{-\infty}^{\infty} \gamma(t) \frac{t dt}{t^2 + 1} + \frac{1}{\pi i} \int_{\mathbb{H}} \left(\frac{\zeta f(\zeta)}{\zeta^2 + 1} - \frac{\overline{\zeta f(\zeta)}}{\overline{\zeta^2 + 1}} \right) d\xi d\eta.$$

Therefore

$$\begin{aligned} w(z) &= ic + \frac{1}{\pi i} \int_{-\infty}^{\infty} \gamma(t) \left(\frac{1}{t-z} - \frac{t}{t^2+1} \right) dt \\ &- \frac{1}{\pi} \int_{\mathbb{H}} \left(f(\zeta) \left(\frac{1}{\zeta-z} - \frac{\zeta}{\zeta^2+1} \right) - \overline{f(\zeta)} \left(\frac{1}{\bar{\zeta}-z} - \frac{\bar{\zeta}}{\bar{\zeta}^2+1} \right) \right) d\xi d\eta. \end{aligned}$$

For checking this to be the solution observe

$$\begin{aligned} w_{\bar{z}}(z) &= \partial_{\bar{z}}(Tf(z)) - \partial_{\bar{z}} \left(-\frac{1}{\pi} \int_{\mathbb{H}} f(\zeta) \frac{d\xi d\eta}{\zeta - \bar{z}} \right) \\ &= f(z) - \overline{\left(\partial_z \left\{ -\frac{1}{\pi} \int_{\mathbb{H}} f(\zeta) \frac{d\xi d\eta}{\zeta - \bar{z}} \right\} \right)} = f(z) \end{aligned}$$

and for $z = t \in \mathbb{R}$

$$\begin{aligned} \lim_{z \rightarrow t} \operatorname{Re} w(z) &= \lim_{z \rightarrow t} \operatorname{Re} \frac{1}{\pi i} \int_{-\infty}^{\infty} \gamma(\tau) \frac{d\tau}{\tau - z} - \operatorname{Re} \frac{1}{\pi} \int_{\mathbb{H}} \left(\frac{f(\zeta)}{\zeta - t} - \frac{\overline{f(\zeta)}}{\zeta - t} \right) d\xi d\eta \\ &= \gamma(t) \end{aligned}$$

and $\operatorname{Im} w(i) = c$.

4.2 Dirichlet problem for the inhomogeneous Cauchy-Riemann equation

Theorem 18 *The Dirichlet problem $w_{\bar{z}} = f$ in \mathbb{H} , $w = \gamma$ on \mathbb{R} , where $f \in L_{p,2}(\mathbb{H}; \mathbb{C})$ for $2 < p$ and $\gamma \in L_2(\mathbb{R}; \mathbb{C}) \cap C(\mathbb{R}; \mathbb{C})$ is uniquely solvable in the weak sense by*

$$w(z) = \frac{1}{2\pi i} \int_{-\infty}^{\infty} \gamma(t) \frac{dt}{t-z} - \frac{1}{\pi} \int_{\mathbb{H}} f(\zeta) \frac{d\xi d\eta}{\zeta - z} \quad (4.2)$$

if and only if for $z \in \mathbb{H}$

$$\frac{1}{2\pi i} \int_{-\infty}^{\infty} \gamma(t) \frac{dt}{t-\bar{z}} - \frac{1}{\pi} \int_{\mathbb{H}} f(\zeta) \frac{d\xi d\eta}{\zeta - \bar{z}} = 0. \quad (4.3)$$

Proof Obviously (4.2) provides a weak solution to the equation $w_{\bar{z}} = f$.

1) The formula (4.3) is sufficient. Let $t_0 \in \mathbb{R}$, then

$$\begin{aligned} w(z) &= \frac{1}{2\pi i} \int_{\mathbb{R}} \gamma(t) \left(\frac{1}{t-z} - \frac{1}{t-\bar{z}} \right) dt \\ &\quad - \frac{1}{\pi} \int_{\mathbb{H}} f(\zeta) \frac{d\xi d\eta}{\zeta-z} + \frac{1}{\pi} \int_{\mathbb{H}} f(\zeta) \frac{d\xi d\eta}{\zeta-\bar{z}} \\ &= \frac{1}{\pi} \int_{-\infty}^{\infty} \gamma(t) \frac{y}{|t-z|^2} dt - \frac{1}{\pi} \int_{\mathbb{H}} f(\zeta) \left(\frac{1}{\zeta-z} - \frac{1}{\zeta-\bar{z}} \right) d\xi d\eta. \end{aligned}$$

The last formula tends to $\gamma(t_0)$ if z tends to $t_0 \in \mathbb{R}$.

2) Formula (4.3) is necessary. Consider for $z \in \mathbb{H}$ the function $\varphi = w - Tf$ and observe, see [28], $|z|^\alpha Tf(z)$ is bounded for $\alpha = (p-2)/p$. Then $\varphi_{\bar{z}} = 0$ and $\varphi = \gamma - Tf$ on \mathbb{R} . For $z \in \mathbb{H}$ then by (3.14)

$$\varphi(z) = \frac{1}{2\pi i} \int_{-\infty}^{\infty} [\gamma(t) - Tf(t)] \frac{dt}{t-z}$$

and according to (3.15) the solvability condition is

$$\frac{1}{2\pi i} \int_{-\infty}^{\infty} [\gamma(t) - Tf(t)] \frac{dt}{t-\bar{z}} = 0$$

for $z \in \mathbb{H}$. From

$$\frac{1}{2\pi i} \int_{-\infty}^{\infty} Tf(t) \frac{dt}{t-z} = -\frac{1}{\pi} \int_{\mathbb{H}} \frac{f(\zeta)}{\zeta-z} \frac{1}{2\pi i} \int_{-\infty}^{\infty} \left(\frac{1}{t-\zeta} - \frac{1}{t-z} \right) d\xi d\eta = 0$$

and from

$$\begin{aligned} \frac{1}{2\pi i} \int_{-\infty}^{\infty} Tf(t) \frac{dt}{t-\bar{z}} &= -\frac{1}{\pi} \int_{\mathbb{H}} f(\zeta) \frac{1}{2\pi i} \int_{-\infty}^{\infty} \frac{dt}{(\zeta-t)(t-\bar{z})} d\xi d\eta \\ &= \frac{1}{\pi} \int_{\mathbb{H}} f(\zeta) \frac{d\xi d\eta}{\zeta-\bar{z}} \end{aligned}$$

it follows

$$w(z) = \varphi(z) + Tf(z) = \frac{1}{2\pi i} \int_{-\infty}^{\infty} \gamma(t) \frac{dt}{t-z} - \frac{1}{\pi} \int_{\mathbb{H}} f(\zeta) \frac{d\xi d\eta}{\zeta-z}$$

if and only if

$$\frac{1}{2\pi i} \int_{-\infty}^{\infty} \gamma(t) \frac{dt}{t-\bar{z}} - \frac{1}{\pi} \int_{\mathbb{H}} f(\zeta) \frac{d\xi d\eta}{\zeta-\bar{z}} = 0.$$

3) Verification

Obviously from (4.1) $w_{\bar{z}} = f$ follows in \mathbb{H} . Moreover, for $t_0 \in \mathbb{R}$

$$\begin{aligned} \lim_{z \rightarrow t_0} w(z) &= \lim_{z \rightarrow t_0} \left[\frac{1}{2\pi i} \int_{-\infty}^{\infty} \gamma(t) \frac{dt}{t-z} - \frac{1}{\pi} \int_{\mathbb{H}} f(\zeta) \frac{d\xi d\eta}{\zeta-z} \right] \\ &= \lim_{z \rightarrow t_0} \left[\frac{1}{2\pi i} \int_{-\infty}^{\infty} \gamma(t) \left(\frac{1}{t-z} - \frac{1}{t-\bar{z}} \right) dt - \frac{1}{\pi} \int_{\mathbb{H}} f(\zeta) \left(\frac{1}{\zeta-z} - \frac{1}{\zeta-\bar{z}} \right) d\xi d\eta \right] \\ &= \lim_{z \rightarrow t_0} \frac{1}{\pi} \int_{-\infty}^{\infty} \gamma(t) \frac{y}{|t-z|^2} dt = \gamma(t_0). \end{aligned}$$

4.3 Neumann problem for the inhomogeneous Cauchy-Riemann equation

Theorem 19 *The Neumann problem $w_{\bar{z}} = f$ in \mathbb{H} , $\partial_y w = i\gamma$ on \mathbb{R} , $w(i) = c$ is uniquely solvable for $f \in L_{p,2}(\mathbb{H}; \mathbb{C}) \cap C^1(\overline{\mathbb{H}}; \mathbb{C}) \cap L_2(\mathbb{R}; \mathbb{C})$, $\gamma \in L_2(\mathbb{R}; \mathbb{C}) \cap C(\mathbb{R}; \mathbb{C})$, $c \in \mathbb{C}$ is uniquely solvable if and only if for $z \in \mathbb{H}$*

$$\frac{1}{2\pi i} \int_{-\infty}^{\infty} (\gamma(t) + f(t)) \frac{dt}{t-\bar{z}} - \frac{1}{\pi} \int_{\mathbb{H}} f_{\zeta}(\zeta) \frac{d\xi d\eta}{\zeta-\bar{z}} = 0. \quad (4.4)$$

The solution then is

$$\begin{aligned}
w(z) &= c + \frac{1}{2\pi i} \int_{-\infty}^{\infty} (\gamma(t) + 2f(t)) \log \frac{t-i}{t-z} dt \\
&\quad - \frac{1}{\pi} \int_{\mathbb{H}} f(\zeta) \frac{z-i}{(\zeta-z)(\zeta-i)} d\xi d\eta. \tag{4.5}
\end{aligned}$$

Proof Representing $w = \varphi + Tf$ with analytic φ this function φ satisfies in \mathbb{H}

$$\varphi' = w_z - w_{\bar{z}} + f - \Pi f$$

where

$$\Pi f(z) = -\frac{1}{\pi} \int_{\mathbb{H}} f(\zeta) \frac{d\xi d\eta}{(\zeta-z)^2}.$$

Representing, see [28],

$$\Pi f(z) = -\frac{1}{2\pi i} \int_{-\infty}^{\infty} f(t) \frac{d\tau}{\tau-z} - \frac{1}{\pi} \int_{\mathbb{H}} f_{\zeta}(\zeta) \frac{d\xi d\eta}{\zeta-z}$$

we see for $t \in \mathbb{R}$

$$\begin{aligned}
(\Pi f)^+(t) &= \lim_{\substack{z \rightarrow t \\ z \in \mathbb{H}}} \Pi f(z) = -\frac{1}{2} f(t) - \frac{1}{2\pi i} \oint_{-\infty}^{\infty} f(\tau) \frac{d\tau}{\tau-t} \\
&\quad - \frac{1}{\pi} \int_{\mathbb{H}} f_{\zeta}(\zeta) \frac{d\xi d\eta}{\zeta-t}. \tag{4.6}
\end{aligned}$$

Thus the boundary values of φ' on \mathbb{R} are

$$\varphi' = \gamma + f - (\Pi f)^+ = \gamma + \frac{3}{2}f + \frac{1}{2\pi i} \oint_{-\infty}^{\infty} f(\tau) \frac{d\tau}{\tau-t} + \frac{1}{\pi} \int_{\mathbb{H}} f_{\zeta}(\zeta) \frac{d\xi d\eta}{\zeta-t}.$$

Applying the result of Theorem 19 the solution to this Dirichlet problem is

$$\begin{aligned}
\varphi'(z) &= \frac{1}{2\pi i} \int_{-\infty}^{\infty} [\gamma(t) + \frac{3}{2}f(t) \\
&\quad + \frac{1}{2\pi i} \oint_{-\infty}^{\infty} f(\tau) \frac{d\tau}{\tau-t} + \frac{1}{\pi} \int_{\mathbb{H}} f_{\zeta}(\zeta) \frac{d\xi d\eta}{\zeta-t}] \frac{dt}{t-z} \tag{4.7}
\end{aligned}$$

if and only if

$$\begin{aligned} \frac{1}{2\pi i} \int_{-\infty}^{\infty} [\gamma(t) + \frac{3}{2}f(t) + \frac{1}{2\pi i} \oint_{-\infty}^{\infty} f(\tau) \frac{d\tau}{\tau - t} \\ + \frac{1}{\pi} \int_{\mathbb{H}} f_{\zeta}(\zeta) \frac{d\xi d\eta}{\zeta - t}] \frac{dt}{t - \bar{z}} = 0. \end{aligned} \quad (4.8)$$

Because for $z \in \mathbb{H}$

$$\begin{aligned} \frac{1}{2\pi i} \int_{-\infty}^{\infty} \frac{1}{\pi i} \oint_{-\infty}^{\infty} f(\tau) \frac{d\tau}{\tau - t} \frac{dt}{t - z} &= \frac{1}{2\pi i} \int_{-\infty}^{\infty} f(\tau) \frac{d\tau}{\tau - z}, \\ \frac{1}{2\pi i} \int_{-\infty}^{\infty} \frac{1}{\pi} \int_{\mathbb{H}} f_{\zeta}(\zeta) \frac{d\xi d\eta}{\zeta - t} \frac{dt}{t - z} &= 0, \end{aligned}$$

$$\frac{1}{2\pi i} \int_{-\infty}^{\infty} \frac{1}{\pi i} \oint_{-\infty}^{\infty} f(\tau) \frac{d\tau}{\tau - t} \frac{dt}{t - \bar{z}} = -\frac{1}{2\pi i} \int_{-\infty}^{\infty} f(\tau) \frac{d\tau}{\tau - \bar{z}},$$

$$\frac{1}{2\pi i} \int_{-\infty}^{\infty} \frac{1}{\pi} \int_{\mathbb{H}} f_{\zeta}(\zeta) \frac{d\xi d\eta}{\zeta - t} \frac{dt}{t - \bar{z}} = -\frac{1}{\pi} \int_{\mathbb{H}} f_{\zeta}(\zeta) \frac{d\xi d\eta}{\zeta - \bar{z}} = T f_{\zeta}(\bar{z})$$

then

$$\varphi'(z) = \frac{1}{2\pi i} \int_{-\infty}^{\infty} [\gamma(t) + 2f(t)] \frac{dt}{t - z} \quad (4.9)$$

if and only if

$$\frac{1}{2\pi i} \int_{-\infty}^{\infty} [\gamma(t) + f(t)] \frac{dt}{t - \bar{z}} = \frac{1}{\pi} \int_{\mathbb{H}} f_{\zeta}(\zeta) \frac{d\xi d\eta}{\zeta - \bar{z}} \quad (4.10)$$

which is (4.5).

Integrating (4.9) leads to

$$\varphi(z) = \varphi(i) + \frac{1}{2\pi i} \int_{-\infty}^{\infty} [\gamma(t) + 2f(t)] \log \frac{t - i}{t - z} dt$$

so that

$$w(z) = c + \frac{1}{2\pi i} \int_{-\infty}^{\infty} [\gamma(t) + 2f(t)] \log \frac{t - i}{t - z} dt$$

$$-\frac{1}{\pi} \int_{\mathbb{H}} f(\zeta) \frac{z-i}{(\zeta-i)(\zeta-z)} d\xi d\eta$$

which is (4.5).

At last (4.5) is verified under (4.4) to be a solution. Obviously, $w_{\bar{z}} = f$ is satisfied in \mathbb{H} . Differentiation gives

$$w_z(z) - w_{\bar{z}}(z) = \frac{1}{2\pi i} \int_{-\infty}^{\infty} [\gamma(t) + 2f(t)] \frac{dt}{t-z} + \Pi f(z) - f(z).$$

Subtracting (4.4) shows

$$\begin{aligned} w_z(z) - w_{\bar{z}}(z) &= \frac{1}{\pi} \int_{-\infty}^{\infty} [\gamma(t) + f(t)] \frac{y dt}{|t-z|^2} + \frac{1}{2\pi i} \int_{-\infty}^{\infty} f(t) \frac{dt}{t-z} \\ &\quad - T f_{\zeta}(\bar{z}) + \Pi f(z) - f(z) \end{aligned}$$

so that by letting z tend to $t \in \mathbb{R}$

$$\begin{aligned} w_z^+(t) - w_{\bar{z}}^+(t) &= \gamma(t) + f(t) + \frac{1}{2} f(t) + \frac{1}{2\pi i} \oint_{-\infty}^{\infty} f(\tau) \frac{d\tau}{\tau-t} \\ &\quad - T f_{\zeta}(t) + (\Pi f)^+(t) - f(t) = \gamma(t). \end{aligned}$$

Here the Plemelj-Sokhotzki formula

$$\lim_{\substack{z \rightarrow t \\ z \in \mathbb{H}}} \frac{1}{2\pi i} \int_{-\infty}^{\infty} f(\tau) \frac{d\tau}{\tau-z} = \frac{1}{2} f(t) + \frac{1}{2\pi i} \oint_{-\infty}^{\infty} f(\tau) \frac{d\tau}{\tau-t}$$

and (4.6) is used.

4.4 Robin problem for the inhomogeneous Cauchy-Riemann equation

Here a particular case is studied, see [13].

A special form of the Robin problem for the inhomogeneous Cauchy-Riemann equation in the upper half plane is

$$w_{\bar{z}} = f \quad \text{in } \mathbb{H}$$

$$w + \partial_\nu w = \gamma \quad \text{on } \partial\mathbb{H}.$$

Again $\partial_\nu = -\partial_y$ on $\partial\mathbb{H}$.

Theorem 20 *The Robin problem for the inhomogeneous Cauchy-Riemann equation $w_{\bar{z}} = f$ in \mathbb{H} , $w + \partial_\nu w = \gamma$ on \mathbb{R} ,*

$$w(0) + \frac{1}{\pi} \int_{\mathbb{H}} f(\zeta) \frac{d\zeta}{\zeta} = c$$

is uniquely solvable for given $f \in L_{p,2}(\mathbb{H}; \mathbb{C}) \cap C^1(\overline{\mathbb{H}}; \mathbb{C}) \cap L_2(\mathbb{R}; \mathbb{C})$ for $2 < p$, $\gamma \in L_2(\mathbb{R}; \mathbb{C}) \cap C(\mathbb{R}; \mathbb{C})$ if and only if for $z \in \mathbb{H}$

$$\frac{1}{2\pi i} \int_{-\infty}^{\infty} (i\gamma(t) + f(t)) \frac{dt}{t - \bar{z}} + iTf(\bar{z}) + Tf_\zeta(\bar{z}) = 0. \quad (4.11)$$

The solution then is given by

$$\begin{aligned} w(z) &= ce^{-iz} + \frac{1}{2\pi i} \int_{-\infty}^{\infty} (\gamma(t) - 2if(t)) e^{i(t-z)} \int_{-t}^{z-t} \frac{e^{i\zeta}}{i\zeta} d\zeta dt \\ &\quad - \frac{1}{\pi} \int_{\mathbb{H}} f(\zeta) \frac{d\xi d\eta}{\zeta - z}. \end{aligned} \quad (4.12)$$

Proof Consider $w = \varphi + Tf$ where φ is analytic. Then

$$\partial_\nu w = -\partial_y w = -i(\partial_z - \partial_{\bar{z}})w = -i\varphi' - i\Pi f + if$$

so that

$$w + \partial_\nu w = \varphi - i\varphi' + if + Tf - i\Pi f.$$

Observing on \mathbb{R}

$$(\Pi f)^+(t) = -\frac{1}{2}f(t) - \frac{1}{2\pi i} \oint_{-\infty}^{\infty} f(\tau) \frac{d\tau}{\tau - t} + Tf_\zeta(t)$$

therefore the analytic function $\varphi - i\varphi'$ satisfies on \mathbb{R}

$$\varphi - i\varphi' = \gamma - if - Tf + i(\Pi f)^+$$

i.e.

$$\varphi' + i\varphi = i\gamma + f - iTf - (\Pi f)^+$$

which is

$$\varphi'(t) + i\varphi(t) = i\gamma(t) + \frac{3}{2}f(t) + \frac{1}{2\pi i} \oint_{-\infty}^{\infty} f(\tau) \frac{d\tau}{\tau - t} - iTf(t) - Tf_{\zeta}(t) = \hat{\gamma}(t).$$

The solution to this Dirichlet problem is

$$\varphi'(z) + i\varphi(z) = \frac{1}{2\pi i} \int_{-\infty}^{\infty} \hat{\gamma}(t) \frac{dt}{t - z}$$

if and only if for $z \in \mathbb{H}$

$$\frac{1}{2\pi i} \int_{-\infty}^{\infty} \hat{\gamma}(t) \frac{dt}{t - \bar{z}} = 0.$$

From

$$\frac{1}{2\pi i} \int_{-\infty}^{\infty} \frac{1}{\pi i} \oint_{-\infty}^{\infty} f(\tau) \frac{d\tau}{\tau - t} \frac{dt}{t - z} = \frac{1}{2\pi i} \int_{-\infty}^{\infty} f(\tau) \frac{d\tau}{\tau - z},$$

$$\frac{1}{2\pi i} \int_{-\infty}^{\infty} \frac{1}{\pi i} \oint_{-\infty}^{\infty} f(\tau) \frac{d\tau}{\tau - t} \frac{dt}{t - \bar{z}} = -\frac{1}{2\pi i} \int_{-\infty}^{\infty} f(\tau) \frac{d\tau}{\tau - \bar{z}},$$

$$\frac{1}{2\pi i} \int_{-\infty}^{\infty} \frac{1}{\pi} \int_{\mathbb{H}} f(\zeta) \frac{d\xi d\eta}{\zeta - t} \frac{dt}{t - \bar{z}} = Tf(\bar{z}),$$

it follows

$$\varphi'(z) + i\varphi(z) = \frac{1}{2\pi i} \int_{-\infty}^{\infty} (i\gamma(t) + 2f(t)) \frac{dt}{t - z} = \tilde{\gamma}(z) \quad (4.13)$$

if and only if in \mathbb{H}

$$\frac{1}{2\pi i} \int_{-\infty}^{\infty} (i\gamma(t) + f(t)) \frac{dt}{t - \bar{z}} + iTf(\bar{z}) + Tf_{\zeta}(\bar{z}) = 0.$$

This last condition is (4.11). Solving the ordinary differential equation (4.13) leads to

$$\begin{aligned} \varphi(z) &= e^{-iz} \left\{ \varphi(0) + \int_0^z \tilde{\gamma}(\zeta) e^{i\zeta} d\zeta \right\} \\ &= \varphi(0) e^{-iz} + \frac{1}{2\pi i} \int_{-\infty}^{\infty} (i\gamma(t) + 2f(t)) \int_0^z \frac{e^{i(\zeta-z)}}{t - \zeta} d\zeta dt \\ &= \varphi(0) e^{-iz} + \frac{1}{2\pi i} \int_{-\infty}^{\infty} (\gamma(t) - 2if(t)) e^{i(t-z)} \int_{-t}^{z-t} \frac{e^{i\zeta}}{i\zeta} d\zeta dt. \end{aligned}$$

Thus

$$\begin{aligned} w(z) &= (w(0) - Tf(0)) e^{-iz} \\ &+ \frac{1}{2\pi i} \int_{-\infty}^{\infty} (\gamma(t) - 2if(t)) e^{i(t-z)} \int_{-t}^{z-t} \frac{e^{i\zeta}}{i\zeta} d\zeta dt + Tf(z). \end{aligned}$$

This is (4.12).

Next (4.12) is verified to be a solution to the Robin problem provided the solvability condition (4.11) holds. Obviously (4.12) is a solution to the inhomogeneous Cauchy-Riemann equation. Differentiating (4.12) shows

$$\begin{aligned} \partial_y w(z) &= i(\partial_z - \partial_{\bar{z}})w(z) \\ &= ce^{-iz} + \frac{1}{2\pi i} \int_{-\infty}^{\infty} (\gamma(t) - 2if(t)) e^{i(t-z)} \int_{-t}^{z-t} \frac{e^{i\zeta}}{i\zeta} d\zeta dt \\ &+ \frac{1}{2\pi i} \int_{-\infty}^{\infty} (\gamma(t) - 2if(t)) \frac{dt}{z - t} + i\Pi f(z) - if(z) \end{aligned}$$

so that

$$w(z) - \partial_y w(z) = \frac{1}{2\pi i} \int_{-\infty}^{\infty} (\gamma(t) - 2if(t)) \frac{dt}{t - z} + if(z) - i\Pi f(z) + Tf(z).$$

Multiplying (4.11) by i and adding this to the last equation shows

$$\begin{aligned} w(z) - \partial_y w(z) &= \frac{1}{2\pi} \int_{-\infty}^{\infty} (\gamma(t) - if(t)) \frac{ydt}{|t-z|^2} - \frac{i}{2\pi i} \int_{-\infty}^{\infty} f(t) \frac{dt}{t-z} \\ &+ if(z) - i\Pi f(z) + Tf(z) - Tf(\bar{z}) + iTf_{\zeta}(\bar{z}). \end{aligned}$$

Thus on \mathbb{R}

$$\begin{aligned} (w + \partial_{\nu} w)(t) &= \gamma(t) - if(t) - \frac{i}{2} f(t) - \frac{i}{2\pi i} \oint_{-\infty}^{\infty} f(\tau) \frac{d\tau}{\tau-t} \\ &+ if(t) - i(\Pi f)^+(t) + iTf_{\zeta}(t) = \gamma(t). \end{aligned}$$