# Mathematical aspects of 't Hooft's eigenvalue problem in two-dimensional quantum chromodynamics 

Part II. Behavior of the eigenfunctions of BEP and HEP at the singular boundary points

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The aim of this paper is to prove the following
Theorem 1. Each eigenfunction $\Phi(x), 0<x<1$, of 't Hooft's eigenvalue problem (HEP) is Hölder continuous on the closed interval $0 \leqq x \leqq 1$, and

$$
\Phi(0)=0, \quad \Phi(1)=0 .
$$

Moreover, $\Phi(x)$ disappears at the singular end points $x=0$ and $x=1$ at least like a positive power of $x$ and $1-x$, respectively. That is, there are positive numbers $\beta_{0}, \beta_{1}, c_{0}, c_{1}$ such that

$$
|\Phi(x)| \leqq c_{0} \cdot x^{\beta_{0}} \quad \text { for } \quad 0 \leqq x \leqq 1
$$

and

$$
|\Phi(x)| \leqq c_{1} \cdot(1-x)^{\beta_{1}} \quad \text { for } \quad 0 \leqq x \leqq 1 .
$$

This result is an immediate consequence of Theorem 2 which is stated and proved at the end of our paper.

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The physical significance of HEP has been explained by 't Hooft in [4]. Further details and references have been stated in part 1 of our investigations (cf. [2]), to which we in the following shall briefly refer as I.

For the convenience of the reader, we shall repeat the definition of HEP, and state once more some of the results of I .

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Definition of HEP. Determine real numbers $\lambda$, and real valued functions $\Phi(x)$ on $0<x<1$ with

$$
\int_{0}^{1}|\Phi(x)|^{2} d x=1, \quad \int_{0}^{1} \int_{0}^{1} \frac{|\Phi(x)-\Phi(y)|^{2}}{|x-y|^{2}} d x d y<\infty
$$

and with a Hölder continuous first derivative on $0<x<1$ such that

$$
\begin{equation*}
\lambda \Phi(x)=\left\{\frac{\alpha_{1}}{x}+\frac{\alpha_{2}}{1-x}\right\} \Phi(x)-\mathscr{P} \int_{0}^{1} \frac{\Phi(\xi)}{(\xi-x)^{2}} d \xi, \quad 0<x<1 \tag{1}
\end{equation*}
$$

and that

$$
\begin{equation*}
\Phi(0)=0, \quad \Phi(1)=0 \quad \text { (i. g. s. }) \tag{2}
\end{equation*}
$$

Here, $\alpha_{1}$ and $\alpha_{2}$ denote real parameters $>-1$, i.g.s. stands for "in the generalized sense", that is, $\lim _{\varepsilon \rightarrow+0} \frac{1}{\varepsilon} \int_{0}^{\varepsilon}|\Phi(x)|^{2} d x=0, \quad \lim _{\varepsilon \rightarrow+0} \frac{1}{\varepsilon} \int_{1-\varepsilon}^{1}|\Phi(x)|^{2} d x=0$, and $\mathscr{P} \int_{0}^{1} \ldots$ denotes the "regular cut-off" defined as

$$
\lim _{\varepsilon \rightarrow+0} \int_{0}^{1} \frac{1}{2}\left[(\xi-x-i \varepsilon)^{-2}+(\xi-x+i \varepsilon)^{-2}\right] \Phi(\xi) d \xi
$$

In the following, let $\mathscr{H}=\left\{(x, y) \in \mathbf{R}^{2}: y>0\right\}$ be the upper half plane, and denote by $\hat{\mathscr{H}}$ the closure $\overline{\mathscr{H}}=\{(x, y): y \geqq 0\}$ of $\mathscr{H}$ minus the two end points $x=0$ and $x=1$ of the interval $0<x<1$ on the $x$-axis.

The main role in tackling HEP has been played by the eigenvalue problem BEP.
Definition of BEP. Determine real numbers $\lambda$ and real valued functions $v(x, y)$ with Hölder continuous first derivatives on $\hat{\mathscr{H}}$ which are harmonic in $\mathscr{H}$ and satisfy

$$
\int_{0}^{1}|v(x, 0)|^{2} d x=1 \quad \iint_{\mathscr{e}}|\nabla v|^{2} d x d y<\infty
$$

as well as the boundary conditions

$$
\begin{align*}
& v(x, 0)=0 \quad \text { for } x \notin[0,1],  \tag{3}\\
& v(x, 0)=0 \quad \text { (i. g. s.) for } x=0 \quad \text { and } x=1,  \tag{4}\\
& -\pi v_{y}(x, 0)+\left\{\frac{\alpha_{1}}{x}+\frac{\alpha_{2}}{1-x}\right\} v(x, 0)=\lambda v(x, 0) \text { for } 0<x<1 . \tag{5}
\end{align*}
$$

We have proved in I, 2.3, that HEP and BEP are equivalent problems in the following sense:

If $v(x, y)$ is an eigenfunction of BEP to the eigenvalue $\lambda$, then $\Phi(x)=v(x, 0)$, $0<x<1$, is an eigenfunction of HEP corresponding to the eigenvalue $\lambda$. Conversely, if $\Phi(x)$ is an eigenfunction of HEP, then

$$
v(x, y)=\operatorname{Im} \frac{1}{\pi} \int_{0}^{1} \Phi(\xi)(\xi-x-i y)^{-1} d \xi, \quad(x, y) \in \mathscr{H}
$$

is eigenfunction of BEP, where $\Phi$ and $v$ belong to the same eigenvalue.

Moreover, we have verified in I, $4.1-5$ and 5.2 , that there exists a sequence $\left\{\lambda_{n}\right\}$ of real numbers $\lambda_{n}$ such that

$$
0<\lambda_{1}<\lambda_{2} \leqq \lambda_{3} \leqq \ldots \leqq \lambda_{n} \leqq \lambda_{n+1} \leqq \ldots, \lim _{n \rightarrow \infty} \lambda_{n}=+\infty,
$$

and a sequence of eigenfunctions $e_{1}(x, y), e_{2}(x, y), e_{3}(x, y), \ldots$, which are real analytic and harmonic in $\hat{\mathscr{H}}$. Every $e_{n}(x, y)$ is an eigenfunction of BEP to the eigenvalue $\lambda_{n}$, while $\Phi_{n}(x)=e_{n}(x, 0), 0<x<1$, is an eigenfunction of HEP to $\lambda_{n}$, and $\left\{\Phi_{n}\right\}_{n=1,2, \ldots}$ forms a complete orthonormal system in $L_{2}([0,1])$ whence the spectrum is purely discrete and consists only of denumerably many eigenvalues of finite multiplicity.

Each eigenfunction $e_{n}(x, y)$ is element of the Hilbert space $H$ consisting of all functions $\psi(x, y)$ which are of the Sobolev class $W_{2, \text { loc }}^{1}(\mathscr{H})$ and satisfy
and

$$
\psi(x, 0)=0 \quad \text { for } \quad x \notin[0,1]
$$

$$
\iint_{\mathscr{H}}|\nabla \psi|^{2} d x d y<\infty
$$

Moreover, each function $\psi \in H$ satisfies

$$
\begin{gather*}
\int_{0}^{1}\left\{\frac{1}{x}+\frac{1}{1-x}\right\}|\psi(x, 0)|^{2} d x+\frac{1}{2} \int_{0}^{1} \int_{0}^{1} \frac{|\psi(x, 0)-\psi(y, 0)|^{2}}{|x-y|^{2}} d x d y  \tag{6}\\
\leqq \pi \iint_{\mathscr{H}}\left\{\left|\psi_{x}\right|^{2}+\left|\psi_{y}\right|^{2}\right\} d x d y
\end{gather*}
$$

For the sake of brevity, let us fix the following notation:
Let $\Phi(x)$ be an eigenfunction of HEP to the eigenvalue $\lambda$, and set

$$
\begin{gather*}
F(z)=\frac{1}{\pi} \int_{0}^{1} \frac{\Phi(\xi)}{\xi-z} d \xi=u(x, y)+i v(x, y), \quad z=x-i y \\
u(x, y)=\operatorname{Re} F(z), \quad v(x, y)=\operatorname{Im} F(z) \tag{7}
\end{gather*}
$$

Then,

$$
\begin{equation*}
\Phi(x)=v(x, 0), \quad 0<x<1 \tag{8}
\end{equation*}
$$

and $v(x, y)$ is an eigenfunction of BEP of the class $H$ and satisfies

$$
\begin{equation*}
\pi \iint \nabla v \cdot \nabla \zeta d x d y+\int_{0}^{1}\left\{\frac{\alpha_{1}}{x}+\frac{\alpha_{2}}{1-x}\right\} v(x, 0) \zeta(x, 0) d x \tag{9}
\end{equation*}
$$

cf. I, (4.28).
Now we are going to prove Theorem 1.
Firstly, we note that there is a number $k>1$ such that the following can be achieved:

For each $R>0$, and for each $z_{0}=x_{0}+i y_{0} \in \mathbf{C}$, there is a real-valued function $\eta(x, y)$ of the class $C_{c}^{\infty}\left(B_{2 R}\left(z_{0}\right)\right)$ such that

$$
\begin{equation*}
\eta(x, y) \equiv 1 \quad \text { on } \quad B_{R}\left(z_{0}\right), \quad 0 \leqq \eta(x, y) \leqq 1 \quad \text { otherwise }, \tag{10}
\end{equation*}
$$ and

$$
\begin{equation*}
|\nabla \eta(x, y)| \leqq k / R \quad \text { on } \mathbf{C} . \tag{11}
\end{equation*}
$$

Here, $B_{r}\left(z_{0}\right)$ denotes the open disc in $\mathbf{R}^{2} \cong \mathbf{C}$ of center $z_{0}$, and of radius $r$.
Furthermore, by a well known reasoning (cf. [6], pp. 81-86) we can prove the following "Poincaré inequalities":

There exist numbers $K^{*}$ and $K^{* *}>0$ such that, for all $x_{0} \in \mathbf{R}$, and all $R>0$, the following holds:

$$
\begin{equation*}
\iint_{T_{2 R}\left(x_{0}\right)} \psi^{2} d x d y \leqq K^{*} R^{2} \iint_{T_{2 R}\left(x_{0}\right)}|\nabla \psi|^{2} d x d y \tag{12}
\end{equation*}
$$

for all $\psi \in W_{2}^{1}\left(T_{2 R}\left(x_{0}\right)\right)$ satisfying $\psi(x, 0)=0$ on
and,

$$
\begin{equation*}
\int_{x_{0}}^{x_{0}+2 R}|\psi(x, 0)|^{2} d x \quad\left(\text { or } \int_{x_{0}-2 R}^{x_{0}}|\psi(x, 0)|^{2} d x\right) \leqq K^{* *} R \iint_{S_{2 R}\left(x_{0}\right)}|\nabla \psi|^{2} d x d y \tag{13}
\end{equation*}
$$

for all $\psi \in W_{2}^{1}\left(S_{2 R}\left(x_{0}\right)\right)$ satisfying $\psi(x, 0)=0$ on

$$
x_{0}-2 R<x<x_{0} \text { (or on } x_{0}<x<x_{0}+2 R, \text { resp.). }
$$

Here, we have set

$$
S_{R}\left(x_{0}\right)=B_{R}\left(x_{0}\right) \cap \mathscr{H}, \quad T_{2 R}\left(x_{0}\right)=S_{2 R}\left(x_{0}\right)-S_{R}\left(x_{0}\right) .
$$

Now we define the following numbers:

$$
\begin{equation*}
\alpha_{0}^{\prime}=\min \left\{\alpha_{1}, 0\right\}, \quad \alpha_{1}^{\prime}=\min \left\{\alpha_{2}, 0\right\}, \quad \alpha=\min \left\{\alpha_{1}, \alpha_{2}, 0\right\} \tag{14}
\end{equation*}
$$

that is, $-1<\alpha_{0}^{\prime}, \alpha_{1}^{\prime}, \alpha \leqq 0$.
Furthermore, we set

$$
\begin{align*}
& R_{0}=\min \left\{\frac{1}{4}, \frac{\left(1+\alpha_{0}^{\prime}\right) \pi}{2\left(\lambda-2 \alpha_{1}^{\prime}\right) K^{* *}}\right\}, \quad R_{1}=\min \left\{\frac{1}{4}, \frac{\left(1+\alpha_{1}^{\prime}\right) \pi}{2\left(\lambda-2 \alpha_{0}^{\prime}\right) K^{* *}}\right\}  \tag{15}\\
& \sigma_{j}=\frac{\log \left[1+\left(\frac{1+\alpha_{j}^{\prime}}{2 k^{2} K^{*}}\right)\right]}{2 \cdot \log 2}, \quad M_{j}=R_{j}^{-\sigma_{j}} \sqrt{\frac{\lambda}{\pi(1+\alpha)}}, \quad j=0,1 .
\end{align*}
$$

Note that $R_{0}, R_{1}, \sigma_{0}, \sigma_{1}$ are positive, and that

$$
\begin{equation*}
\lim _{\alpha_{1} \rightarrow-1} \sigma_{0}\left(\alpha_{1}\right)=0, \quad \lim _{\alpha_{2} \rightarrow-1} \sigma_{1}\left(\alpha_{2}\right)=0 \tag{16}
\end{equation*}
$$

Lemma 1. We obtain the following estimates:

$$
\begin{equation*}
\iint_{S_{R}(0)}|\nabla v|^{2} d x d y \leqq M_{0} R^{2 \sigma_{0}} \quad \text { for } \quad 0<R \leqq R_{0} \tag{17}
\end{equation*}
$$

and

$$
\begin{equation*}
\iint_{S_{R}(1)}|\nabla v|^{2} d x d y \leqq M_{1} R^{2 \sigma_{1}} \quad \text { for } \quad 0<R \leqq R_{1} \tag{18}
\end{equation*}
$$

Proof. Fix some $R$ with $0<R \leqq 1 / 4$, and let $\eta(x, y)$ be a cut-off function belonging to $R$ and $z_{0}=0$, and satisfying (10) and (11). Set $S_{R}=S_{R}(0), T_{R}=T_{R}(0)$. Clearly, the function $\zeta=\eta^{2} v$ is in $H$, hence it is an admissible test function for (9). Thus,

$$
\begin{gathered}
\pi \iint_{\mathscr{H}} \nabla v \cdot \nabla\left(\eta^{2} v\right) d x d y+\int_{0}^{1}\left\{\frac{\alpha_{1}}{x}+\frac{\alpha_{2}}{1-x}\right\}|\eta(x, 0)|^{2}|v(x, 0)|^{2} d x \\
=\lambda \int_{0}^{1}|\eta(x, 0)|^{2}|v(x, 0)|^{2} d x
\end{gathered}
$$

Obviously, $w=\eta v$ is also in $H$, and

$$
\nabla v \cdot\left(\eta^{2} v\right)=|\nabla w|^{2}-v^{2}|\nabla \eta|^{2}
$$

Therefore,

$$
\begin{gathered}
\pi \iint_{\mathscr{H}}|\nabla w|^{2} d x d y+\alpha_{1} \int_{0}^{1} \frac{1}{x} \cdot|w(x, 0)|^{2} d x \\
\leqq \pi k^{2} R^{-2} \iint_{T_{2 R}} v^{2} d x d y+\left(\lambda-2 \alpha_{1}^{\prime}\right) \int_{0}^{1}|w(x, 0)|^{2} d x .
\end{gathered}
$$

In virtue of (6),

$$
\begin{equation*}
\int_{0}^{1} \frac{1}{x}|w(x, 0)|^{2} d x \leqq \pi \cdot \iint_{\mathscr{H}}|\nabla w|^{2} d x d y \tag{19}
\end{equation*}
$$

Thus we infer that

$$
\left(1+\alpha_{0}^{\prime}\right) \pi \iint_{S_{2 R}}|\nabla w|^{2} d x d y \leqq \pi k^{2} R^{-2} \iint_{T_{2 R}} v^{2} d x d y+\left(\lambda-2 \alpha_{1}^{\prime}\right) \int_{R}^{2 R}|w(x, 0)|^{2} d x
$$

Next, we apply (12) to $\psi=v$, and (13) to $\psi=w$, and obtain that

$$
\left[\left(1+\alpha_{0}^{\prime}\right) \pi-\left(\lambda-2 \alpha_{1}^{\prime}\right) K^{* *} R\right] \iint_{S_{2 R}}|\nabla w|^{2} d x d y \leqq \pi k^{2} K^{*} \iint_{T_{2 R}}|\nabla v|^{2} d x d y
$$

Note that $v(x, y)=w(x, y)$ on $S_{R}$. Then, for $0<R \leqq R_{0}$, we obtain that
where we have set

$$
\begin{equation*}
\iint_{S_{\mathbf{R}}}|\nabla v|^{2} d x d y \leqq K_{0} \cdot \iint_{T_{2 R}}|\nabla v|^{2} d x d y \tag{20}
\end{equation*}
$$

$$
K_{0}=\frac{2 k^{2} K^{*}}{1+\alpha_{0}^{\prime}}
$$

Now we are ready to apply Widman's hole filling technique (cf. [8]): Firstly, (20)
yields that

$$
\begin{equation*}
\iint_{S_{\mathbf{R}}}|\nabla v|^{2} d x d y \leqq \theta_{0} \cdot \iint_{S_{2 \mathbb{R}}}|\nabla v|^{2} d x d y \tag{21}
\end{equation*}
$$

where $\theta_{0}=K_{0} /\left(1+K_{0}\right)<1$.
By an iteration of (21), we derive that

$$
\begin{equation*}
\iint_{S_{R}}|\nabla v|^{2} d x d y \leqq\left(\frac{R}{R_{0}}\right)^{2 \sigma_{0}} \cdot \iint_{S_{2 \mathrm{R}_{0}}}|\nabla v|^{2} d x d y \tag{22}
\end{equation*}
$$

$$
\text { for } 0<R \leqq R_{0}, \quad \text { and } \quad \sigma_{0}=-\frac{\log \theta_{0}}{2 \cdot \log 2}
$$

On account of (9), and of

$$
\int_{0}^{1}|v(x, 0)|^{2} d x=1
$$

we have that

$$
\pi \iint_{\mathscr{H}}|\nabla v|^{2} d x d y+\int_{0}^{1}\left\{\frac{\alpha_{1}}{x}+\frac{\alpha_{2}}{1-x}\right\}|v(x, 0)|^{2} d x=\lambda
$$

whence

$$
\begin{equation*}
\iint|\nabla v|^{2} d x d y \leqq \frac{\lambda}{\pi(1+\alpha)} \tag{23}
\end{equation*}
$$

Combining (22) and (23), we verify (17), and (18) is analogously proved.
Lemma 2. Set $N_{j}=2^{1+2 \sigma_{j}} \cdot M_{j}^{2} \cdot\left(1+k^{2} K^{*}\right), j=0,1$. Then

$$
\begin{equation*}
\int_{0}^{R} \frac{1}{x} \cdot|v(x, 0)|^{2} d x \leqq N_{0}^{2} R^{2 \sigma_{0}} \quad \text { for } \quad 0<R \leqq R_{0} / 2 \tag{24}
\end{equation*}
$$

and

$$
\begin{equation*}
\int_{1-R}^{1} \frac{1}{1-x} \cdot|v(x, 0)|^{2} d x \leqq N_{1}^{2} R^{2 \sigma_{1}} \quad \text { for } \quad 0<R \leqq R_{1} / 2 \tag{25}
\end{equation*}
$$

Proof. On account of (19),

$$
\int_{0}^{2 R} \frac{1}{x}|v(x, 0)|^{2}|\eta(x, 0)|^{2} d x \leqq \iint_{S_{2 R}}|\nabla(\eta v)|^{2} d x d y
$$

whence, by (12) and (17),

$$
\begin{aligned}
\int_{0}^{R} \frac{1}{x} \cdot|v(x, 0)|^{2} d x & \leqq 2 \iint_{S_{2 R}}|\nabla v|^{2} d x d y+2 k^{2} R^{-2} \iint_{T_{2 R}} v^{2} d x d y \\
& \leqq 2\left(1+k^{2} K^{*}\right) \iint_{S_{2 R}}|\nabla v|^{2} d x d y \\
& \leqq 2^{1+2 \sigma_{0}} M_{0}^{2}\left(1+k^{2} K^{*}\right) R^{2 \sigma_{0}} \quad \text { for } \quad 0<R \leqq R_{0} / 2
\end{aligned}
$$

and the lemma is proved.

Lemma 3. There are numbers $H_{0}$ and $H_{1}$ depending only on $\alpha_{1}, \alpha_{2}, \lambda$, and $\mu$ such that

$$
\begin{gather*}
\left|u(x, 0)-u\left(x^{\prime}, 0\right)\right| \leqq H_{0}\left|x-x^{\prime}\right|^{\mu} \text { for } 0 \leqq x, x^{\prime} \leqq \frac{R_{0}}{2}, \text { and for each } \\
\mu<\min \left\{\sigma_{0}, \frac{1}{2}\right\} \tag{26}
\end{gather*}
$$

and

$$
\begin{gathered}
\left|u(x, 0)-u\left(x^{\prime}, 0\right)\right| \leqq H_{1}\left|x-x^{\prime}\right|^{\mu} \text { for } 1-\frac{R_{1}}{2} \leqq x, x^{\prime} \leqq 1, \text { and for each } \\
\mu<\min \left\{\sigma_{1}, \frac{1}{2}\right\}
\end{gathered}
$$

Proof. We infer from (24) that

$$
\int_{0}^{R}|v(x, 0)|^{2} d x \leqq N_{0}^{2} R^{1+2 \sigma_{0}} \quad \text { for } \quad 0<R \leqq R_{0} / 2
$$

Then, for each $\tau$ with $0<\tau<\sigma_{0}$,

$$
\begin{gathered}
\int_{0}^{R} x^{-1-2 \tau}|v(x, 0)|^{2} d x=\sum_{j=0}^{\infty} \int_{2^{-j-1} R}^{2-J_{R}} x^{-1-2 \tau}|v(x, 0)|^{2} d x \\
\quad \leqq \sum_{j=0}^{\infty} 2^{(j+1)(1+2 \tau)} R^{-1-2 \tau} \int_{0}^{2-j_{R}}|v(x, 0)|^{2} d x \\
\quad \leqq \sum_{j=0}^{\infty} 2^{(j+1)(1+2 \tau)} R^{-1-2 \tau} N_{0}^{2} 2^{-j\left(1+2 \sigma_{0}\right)} R^{1+2 \sigma_{0}}
\end{gathered}
$$

whence

$$
\begin{equation*}
\int_{0}^{R} \frac{1}{x^{1+2 \tau}}|v(x, 0)|^{2} d x \leqq \frac{2^{1+2 \sigma_{0}} \cdot N_{0}^{2}}{2^{2\left(\sigma_{0}-\tau\right)}-1} R^{2\left(\sigma_{0}-\tau\right)} \quad \text { for } \quad 0<R \leqq \frac{R_{0}}{2} \tag{28}
\end{equation*}
$$

for each $\tau$ satisfying $0<\tau<\sigma_{0}$.
On $\{0<x<1, y=0\}$, we know that

Therefore,

$$
u_{x}(x, 0)=v_{y}(x, 0)=\frac{1}{\pi} \cdot\left[\frac{\alpha_{1}}{x}+\frac{\alpha_{2}}{1-x}-\lambda\right] v(x, 0)
$$

where

$$
\left|u_{x}(x, 0)\right|^{2} \leqq\left[k_{1} x^{-2}+k_{2}\right]|v(x, 0)|^{2} \quad \text { for } \quad 0<x \leqq \frac{1}{2}
$$

$$
k_{1}=2 \alpha_{1}^{2} \pi^{-2}, \quad k_{2}=\left(\alpha_{2}-2 \lambda\right)^{2} 2^{-1} \pi^{-2}
$$

Then we get for each $\tau$ with $0<\tau<\sigma_{0}$ that

$$
\begin{gathered}
\int_{0}^{R} x^{1-2 \tau}\left|u_{x}(x, 0)\right|^{2} d x \\
\leqq k_{1} \int_{0}^{R} \frac{1}{x^{1+2 \tau}}|v(x, 0)|^{2} d x+k_{2} \int_{0}^{R}|v(x, 0)|^{2} d x \\
\leqq\left\{k_{1}+R^{1+2 \tau} k_{2}\right\} \cdot \int_{0}^{R} \frac{1}{x^{1+2 \tau}}|v(x, 0)|^{2} d x
\end{gathered}
$$

whence, by (28),

$$
\begin{gather*}
\int_{0}^{R} x^{1-2 \tau}\left|u_{x}(x, 0)\right|^{2} d x \leqq\left\{k_{1}+k_{2}\right\} \frac{2^{2+2 \sigma_{0}}}{2^{2 \sigma_{0}-2 \tau}-1} N_{0}^{2} R^{2 \sigma_{0}-2 \tau} \\
\text { for } 0<R \leqq \frac{R_{0}}{2}, \text { and } 0<\tau<\sigma_{0} \tag{29}
\end{gather*}
$$

Next, we choose $\tau$ such that $0<\tau<\min \left\{\sigma_{0}, 1\right\}$, and $p$ with $1<p<2$ and $p<1 /(1-\tau)$, i.e.,

$$
\frac{p}{2-p}(2 \tau-1)>-1 .
$$

Then, in virtue of Hölder's inequality, for $0<R^{\prime}<R<R_{0} / 2$

$$
\begin{gathered}
\int_{R^{\prime}}^{R}\left|u_{x}(x, 0)\right|^{p} d x \leqq\left\{\int_{R^{\prime}}^{R} x^{\frac{p(2 \tau-1)}{2-p}} d x\right\}^{\frac{2-p}{2}} \cdot\left[\int_{R^{\prime}}^{R} x^{1-2 \tau}\left|u_{x}(x, 0)\right|^{2} d x\right]^{\frac{p}{2}} \\
\leqq c(p, \tau) R^{1-p(1-\tau)}\left[\int_{0}^{R} x^{1-2 \tau}\left|u_{x}(x, 0)\right|^{2} d x\right]^{\frac{p}{2}}
\end{gathered}
$$

where $c(p, \tau)=[(2-p) /(2(1-p+p \tau))]^{\frac{2-p}{2}}$. By (29), the right hand side is bounded independently of $R$. Letting $R^{\prime}$ tend to zero, we arrive at

$$
\begin{equation*}
\int_{0}^{R}\left|u_{x}(x, 0)\right|^{p} d x \leqq N_{0}^{p} C_{0}^{p} R^{1-p\left(1-\sigma_{0}\right)} \quad \text { for } \quad 0<R \leqq \frac{R_{0}}{2} \tag{30}
\end{equation*}
$$

where

$$
C_{0}\left(\alpha_{1}, \alpha_{2}, \tau, p\right)=\left\{\frac{2 \alpha_{1}^{2}}{\pi^{2}}+\frac{\left(\alpha_{2}-2 \lambda\right)^{2}}{2 \pi^{2}}\right\} \cdot c(p, \tau) \cdot N_{0} \cdot\left[\frac{2^{1+2 \sigma_{0}}}{2^{2\left(\sigma_{0}-\tau\right)}-1}\right]^{1 / 2} .
$$

In particular,

$$
\begin{equation*}
\left\{\int_{0}^{R_{0} / 2}\left|u_{x}(x, 0)\right|^{p} d x\right\}^{1 / p} \leqq C_{0} N_{0} . \tag{31}
\end{equation*}
$$

Hence, for all $x, x^{\prime}$ satisfying $0<x, x^{\prime} \leqq R_{0} / 2$, and all $\tau<\sigma_{0}$, we obtain that

$$
\begin{aligned}
\left|u(x, 0)-u\left(x^{\prime}, 0\right)\right| & \leqq\left|\int_{x}^{x^{\prime}}\right| u_{\xi}(\xi, 0) \mid d \xi \\
& \leqq\left|x-x^{\prime}\right|^{\mu} \cdot\left\{\int_{0}^{R_{0} / 2}\left|u_{\xi}(\xi, 0)\right|^{p} d \xi\right\}^{1 / p} \leqq N_{0} C_{0}\left|x-x^{\prime}\right|^{\mu}
\end{aligned}
$$

where $\mu=1-1 / p<\min \{\tau, 1 / 2\}$. Then we can extend $u(x, 0)$ continuously to $0 \leqq x \leqq R_{0} / 2$, and $u(x, 0)$ will satisfy (26). Similarly, one proceeds at the singular point $x=1$. Thus, the lemma is proved.

Now we shall state the main result of the present paper which has Theorem 1 as an immediate consequence.

Theorem 2. Every eigenfunction $v(x, y)$ of $B E P$ to the eigenvalue $\lambda$ is Hölder continuous on the closed upper half plane $\overline{\mathscr{H}}$. The Hölder exponent on $\overline{\mathscr{H}} \cap B_{R}(0)$, $0<R<1$, can be each positive $\beta_{0}$ less than min $\left\{\sigma_{0} / 2,1 / 4\right\}$, and on $\overline{\mathscr{H}} \cap B_{R}(1)$, $0<R<1$, the Hölder exponent can be each $\beta_{1}>0$ less than $\min \left\{\sigma_{1} / 2,1 / 4\right\}$.

## Moreover,

$$
\begin{equation*}
v(0,0)=0, \quad \text { and } \quad v(1,0)=0 \tag{32}
\end{equation*}
$$

and there are numbers $c_{0}$ and $c_{1}$ depending on $\alpha_{1}, \alpha_{2}$, and $\lambda$ such that

$$
\begin{equation*}
|v(x, y)| \leqq c_{0} r^{\beta_{0}} \quad \text { for } \quad 0 \leqq r \leqq 1, r=\sqrt{x^{2}+y^{2}} \tag{33}
\end{equation*}
$$

and all $\beta_{0}<\min \left\{\sigma_{0} / 2,1 / 4\right\}$, and

$$
\begin{equation*}
|v(x, y)| \leqq c_{1} r^{\beta_{1}} \quad \text { for } \quad 0 \leqq r \leqq 1, r=\sqrt{(1-x)^{2}+y^{2}}, \tag{34}
\end{equation*}
$$

and all $\beta_{1}<\min \left\{\sigma_{1} / 2,1 / 4\right\}$.
Remark. By (15), $\sigma_{0}=\sigma_{0}\left(\alpha_{1}\right)$ depends on $\alpha_{1}$ but not on $\alpha_{2}$ and $\lambda$, while $\sigma_{1}=\sigma_{1}\left(\alpha_{2}\right)$ depends on $\alpha_{2}$ but not on $\alpha_{1}$ and $\lambda$, and $\sigma_{1}, \sigma_{2}$ tend to zero as $\alpha_{1}, \alpha_{2}$ tend to -1 , cf. (16). This is, probably, not due to some weakness of our technique but inherent to the problem as the numerical computations by Višnjić seem to confirm (cf. [3], Fig. 3-5).

Proof of Theorem 2. Let us consider the function

$$
F(z)=u(x, y)+i v(x, y), \quad z=x+i y
$$

which is holomorphic on $\mathscr{H}$, and has a vanishing imaginary part on $\mathbf{R}-[0,1]$. Thus, we can extend $F(z)$ to a holomorphic function on the slit domain $\mathscr{I}=\mathbf{C}-[0,1]$, by setting

$$
u(x, y)=u(x,-y), \quad v(x, y)=-v(x,-y) \text { for } y<0 .
$$

Let us denote by $E^{+}$and $E^{-}$the upper and the lower "edges" of the slit $[0,1]$. The real part $u(x, y)$ of $F(z)$ passes continuously through the slit, that is,

$$
\operatorname{Re} F(z)=\operatorname{Re} F\left(z^{+}\right)
$$

on opposite points $z=r$ and $z^{+}=r e^{2 \pi i}, 0 \leqq r \leqq 1$, of the slit. Let $B=\{\zeta \in \mathbf{C}:|\zeta|<1\}$. $C=\partial B$, and $C^{+}=C \cap\{\operatorname{Im} \zeta \geqq 0\}, \quad C^{-}=C \cap\{\operatorname{Im} \zeta \leqq 0\}$. Consider a conformal mapping $\tau=\tau(\zeta)$ of $B$ onto $\mathscr{I}$ mapping $C^{+}$onto $E^{+}$, and $C^{-}$onto $E^{-}$, and, in particular, $\tau(-1)=0, \tau(1)=1$. Such a map can explicitly written down (cf. [5], pp. 357-359). Set

$$
G(\zeta)=F[\tau(\zeta)], \quad \zeta \in B
$$

Then $\operatorname{Re} G(\zeta)$ is continuous on $\bar{B}$, and there is a positive number $\varrho$ such that $\operatorname{Re} G(\zeta)$ is Hölder continuous for every exponent $\mu$ less than $\min \left\{\sigma_{0}, 1 / 2\right\}$ or $\min \left\{\sigma_{1}, 1 / 2\right\}$ on the arc $C \cap B_{\varrho}(-1)$ or $C \cap B_{e}(1)$, respectively.
(Note that $\tau(\zeta)$ behaves close to each of the branch points $\zeta=-1$ or 1 similar as the mapping $z=\zeta^{2}$ behaves at $\zeta=0$, and $\zeta=\tau^{-1}(z)$ behaves similar at $z=0$ or 1 as $\zeta=\sqrt{z}$.)

By an easily proved "local version" of the Korn-Priwalow-theorem (cf. [1], pp. 380, 401-403), also $G(\zeta)$ is Hölder continuous on $\bar{B} \cap \bar{B}_{e}(-1)$, or on $\bar{B} \cap \bar{B}_{g}(1)$, for every exponent $\mu<\min \left\{\sigma_{0}, 1 / 2\right\}$, respectively.

Reversing the transformation $z=\tau(\zeta)$, we see that $F(z)$ is Hölder continuous on $\left\{\mathscr{I} \cup E^{+} \cup E^{-}\right\} \cap \bar{B}_{R}(0)$ with each exponent less than $\min \left\{\sigma_{0} / 2,1 / 4\right\}$, and on $\left\{\mathscr{I} \cup E^{+} \cup E^{-}\right\} \cap \widetilde{B}_{R}(1)$ with each exponent less than $\min \left\{\sigma_{1} / 2,1 / 4\right\}$, for each $R<1$, if we take into account that $F(z)$ is analytic on the interior parts of the edges $E^{+}$ and $E^{-}$. Then we can infer (32) from (4), and the estimates (33) and (34) follow directly from the Hölder estimates. Thus, Theorem 2 is proved.

Added in proof. H. Lewy has proved that $F(z)=u(x, y)+i v(x, y)$ can be expanded in a convergent series of fractional powers of a certain holomorphic fuoction of $z=x+i y$ provided that $v$ is a bounded solution of BEP. Combining his results with those of our paper, one obtains the complete description of the behavior of $v$ at the two singular points. (Cf. Hans Lewy, manuscripta mathematica 26 (1979), 411-421.)

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