

# Optimal Hölder regularity for the $\bar{\partial}$ problem on product domains in $\mathbb{C}^2$

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## Abstract

The note concerns the  $\bar{\partial}$  problem on product domains in  $\mathbb{C}^2$ . We show that there exists a bounded solution operator from  $C^{k,\alpha}$  into itself,  $k \in \mathbb{Z}^+ \cup \{0\}$ ,  $0 < \alpha < 1$ . The regularity result is optimal in view of an example of Stein-Kerzman.

## 1 Introduction

Let  $\Omega \subset \mathbb{C}^n$  be the product of planar domains whose boundaries consist of a finite number of non-intersecting rectifiable Jordan curves. Then  $\Omega$  is weakly pseudoconvex with at most Lipschitz boundary. A natural question is to look for a solution operator to the  $\bar{\partial}$  problem on  $\Omega$  that achieves the optimal regularity.

As indicated by Example 3.2 of Stein-Kerzman [12], the  $\bar{\partial}$  problem on product domains does not gain regularity in general. This phenomenon is in sharp contrast with some well-understood domains having nice geometry (such as strict pseudoconvexity, convexity and/or finite type), on which solutions with a gain in regularity always exist. See [4, 7, 8, 10, 12, 13] et al. and the references therein.

Initiated by the work of Henkin [9] on the bidisc, Bertrams [1], Chen-McNeal [2][3], Fassina-Pan [5] and Jin-Yuan [11] etc. investigated uniform  $C^k$  and Sobolev norms of solutions on product domains. In the Hölder category, the celebrated work of Nijenhuis and Wolf [14] constructed optimal Hölder solutions in some special *iterated* Hölder spaces for polydiscs. Pan and the author [15] recently proved existence of (the standard) Hölder solutions with an infinitesimal loss of Hölder regularity by analysing the parameter dependence of the Cauchy singular integrals.

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In this note, we prove that for product domains in  $\mathbb{C}^2$ , the solution operator in [15] must attain the same regularity as that of the Hölder data. Thus the operator achieves the optimal regularity in view of Example 3.2. The proof relies on a careful inspection of the Hölder regularity along each direction.

**Theorem 1.1.** *Let  $\Omega = \Omega_1 \times \Omega_2$ , where  $\Omega_1$  and  $\Omega_2$  are two bounded domains in  $\mathbb{C}$  with  $C^{k+1,\alpha}$  boundaries,  $k \in \mathbb{Z}^+ \cup \{0\}$ ,  $0 < \alpha < 1$ . For any  $0 \leq p \leq 2, 1 \leq q \leq 2$ , there exists a linear operator  $T_{(p,q)} : C_{(p,q)}^{k,\alpha}(\Omega) \rightarrow C_{(p,q-1)}^{k,\alpha}(\Omega)$  such that for any  $\bar{\partial}$ -closed  $(p, q)$  form  $\mathbf{f} \in C_{(p,q)}^{k,\alpha}(\Omega)$  (in the sense of distributions if  $k = 0$ ),  $T\mathbf{f}$  solves  $\bar{\partial}u = \mathbf{f}$  on  $\Omega$ . Moreover,  $\|T\mathbf{f}\|_{C_{(p,q-1)}^{k,\alpha}(\Omega)} \leq C\|\mathbf{f}\|_{C_{(p,q)}^{k,\alpha}(\Omega)}$ , where the constant  $C$  depends only on  $\Omega, k$  and  $\alpha$ .*

It is not clear whether the same result extends to general product domains in  $\mathbb{C}^n, n \geq 3$ , as Example 3.3 demonstrates. As a direct consequence of Theorem 1.1, the following regularity corollary holds for smooth forms up to the boundary.

**Corollary 1.2.** *Let  $\Omega := \Omega_1 \times \Omega_2$ , where  $\Omega_1$  and  $\Omega_2$  are two bounded domains in  $\mathbb{C}$  with smooth boundaries. Assume  $\mathbf{f} \in C_{(p,q)}^\infty(\bar{\Omega})$  is a  $\bar{\partial}$ -closed  $(p, q)$  form on  $\Omega$ ,  $0 \leq p \leq 2, 1 \leq q \leq 2$ . Then there exists a solution  $u \in C_{(p,q-1)}^\infty(\bar{\Omega})$  to  $\bar{\partial}u = \mathbf{f}$  on  $\Omega$  such that for each  $k \in \mathbb{Z}^+ \cup \{0\}$ ,  $0 < \alpha < 1$ ,  $\|u\|_{C_{(p,q-1)}^{k,\alpha}(\Omega)} \leq C\|\mathbf{f}\|_{C_{(p,q)}^{k,\alpha}(\Omega)}$ , where the constant  $C$  depends only on  $\Omega, k$  and  $\alpha$ .*

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## 2 Notations and preliminaries

Let  $\Omega$  be an open subset of  $\mathbb{C}^n$ . For  $0 < \alpha < 1$ , define the  $(\alpha)$ -Hölder semi-norm of a function  $f$  on  $\Omega$  to be

$$H^\alpha[f] := \sup_{z, z' \in \Omega, z \neq z'} \frac{|f(z) - f(z')|}{|z - z'|^\alpha}.$$

Given any  $f \in C^k(\Omega), k \in \mathbb{Z}^+ \cup \{0\}$ , its  $C^k$  norm is denoted by  $\|f\|_{C^k(\Omega)} := \sum_{|\beta|=0}^k \sup_{z \in \Omega} |D^\beta f(z)|$ , where  $D^\beta$  represents any  $|\beta|$ -th derivative operator. A function  $f \in C^k(\Omega)$  is said to be in  $C^{k,\alpha}(\Omega)$  if

$$\|f\|_{C^{k,\alpha}(\Omega)} := \|f\|_{C^k(\Omega)} + \sum_{|\beta|=k} H^\alpha[D^\beta f] < \infty.$$

We say a  $(p, q)$  form is in  $C_{(p,q)}^{k,\alpha}(\Omega)$  (or simply  $C^{k,\alpha}(\Omega)$  when the context is clear) if all its coefficients are in  $C^{k,\alpha}(\Omega)$ . When  $k = 0$ , we suppress  $k$  in the notations by writing  $C^{0,\alpha}(\Omega)$  as  $C^\alpha(\Omega)$ , and  $C^0(\Omega)$  as  $C(\Omega)$ .

Assume that  $\Omega := \Omega_1 \times \dots \times \Omega_n$  is a product of planar domains  $\Omega_j, 1 \leq j \leq n$ . Fixing  $(z_1, \dots, z_{j-1}, z_{j+1}, \dots, z_n) \in \Omega_1 \times \dots \times \Omega_{j-1} \times \Omega_{j+1} \times \dots \times \Omega_n$ , denote the Hölder semi-norm of a function  $f$  on  $\Omega$  along the  $z_j$  variable by

$$\begin{aligned} & H_j^\alpha[f](z_1, \dots, z_{j-1}, z_{j+1}, \dots, z_n) : \\ &= \sup_{\zeta, \zeta' \in \Omega_j, \zeta \neq \zeta'} \frac{|f(z_1, \dots, z_{j-1}, \zeta', z_{j+1}, \dots, z_n) - f(z_1, \dots, z_{j-1}, \zeta, z_{j+1}, \dots, z_n)|}{|\zeta' - \zeta|^\alpha}. \end{aligned}$$

Then one has by the triangle inequality that

$$H^\alpha[f] \leq \sum_{j=1}^n \sup_{\substack{z_l \in \Omega_l \\ 1 \leq l(\neq j) \leq n}} H_j^\alpha[f](z_1, \dots, z_{j-1}, z_{j+1}, \dots, z_n). \quad (1)$$

Suppose in addition that each slice  $\Omega_j$  of  $\Omega$  is bounded with  $C^{k+1,\alpha}$  boundary,  $1 \leq j \leq n$ . We define the solid and boundary Cauchy integral of a function  $f \in C^{k,\alpha}(\Omega)$  along the  $z_j$  variable to be

$$\begin{aligned} T_j f(z) &:= -\frac{1}{2\pi i} \int_{\Omega_j} \frac{f(z_1, \dots, z_{j-1}, \zeta_j, z_{j+1}, \dots, z_n)}{\zeta_j - z_j} d\bar{\zeta}_j \wedge d\zeta_j, \quad z \in \Omega; \\ S_j f(z) &:= \frac{1}{2\pi i} \int_{\partial\Omega_j} \frac{f(z_1, \dots, z_{j-1}, \zeta_j, z_{j+1}, \dots, z_n)}{\zeta_j - z_j} d\zeta_j, \quad z \in \Omega. \end{aligned}$$

The classical one-dimensional singular integral theory (see [18], or [15, Lemma 4.1]) states that for each  $1 \leq j \leq n$ ,

$$\sup_{\substack{z_l \in \Omega_l \\ 1 \leq l(\neq j) \leq n}} H_j^\alpha[D_j^k T_j f](z_1, \dots, z_{j-1}, z_{j+1}, \dots, z_n) \lesssim \begin{cases} \|f\|_{C(\Omega)}, & k = 0 \\ \|f\|_{C^{k-1,\alpha}(\Omega)}, & k \geq 1 \end{cases}; \quad (2)$$

$$\sup_{\substack{z_l \in \Omega_l \\ 1 \leq l(\neq j) \leq n}} H_j^\alpha[D_j^k S_j f](z_1, \dots, z_{j-1}, z_{j+1}, \dots, z_n) \lesssim \|f\|_{C^{k,\alpha}(\Omega)}. \quad (3)$$

Here  $D_j^k$  represents a  $k$ -th order derivative operator with respect to the  $z_j$  variable, and two quantities  $a$  and  $b$  are said to satisfy  $a \lesssim b$  if there exists a constant  $C$  dependent only on  $\Omega, k$  and  $\alpha$ , such that  $a \leq Cb$ .

It was further proved in [15, Theorem 1.1] that for each  $1 \leq j \leq n$ , the operator  $T_j$  sends  $C^{k,\alpha}(\Omega)$  into  $C^{k,\alpha}(\Omega)$  with

$$\|T_j f\|_{C^{k,\alpha}(\Omega)} \lesssim \|f\|_{C^{k,\alpha}(\Omega)} \quad (4)$$

for any  $f \in C^{k,\alpha}(\Omega)$ ; and for any small  $\epsilon$  with  $0 < \epsilon < \alpha$ , the operator  $S_j$  sends  $C^{k,\alpha}(\Omega)$  into  $C^{k,\alpha-\epsilon}(\Omega)$  with

$$\|S_j f\|_{C^{k,\alpha-\epsilon}(\Omega)} \lesssim \|f\|_{C^{k,\alpha}(\Omega)} \quad (5)$$

for any  $f \in C^{k,\alpha}(\Omega)$ . It is worth mentioning that both (4) and (5) are sharp estimates (see Example 4.2-4.3 in [15]), in the sense that the Hölder regularity in neither inequality can be further improved.

Finally, given any  $\bar{\partial}$  closed (0,1) form  $\mathbf{f} = \sum_{j=1}^n f_j d\bar{z}_j \in C^{k,\alpha}(\Omega)$ , define as in [14]

$$T\mathbf{f} := T_1 f_1 + T_2 S_1 f_2 + \cdots + T_n S_1 \cdots S_{n-1} f_n. \quad (6)$$

It is not hard to verify that  $T$  is a solution operator to  $\bar{\partial}$  on  $\Omega$  (in the sense of distributions if  $k = 0$ ), using the identities  $\bar{\partial}_j T_j = S_j + T_j \bar{\partial}_j = id$  and  $\bar{\partial}_j S_k = 0, j \neq k$ . Here  $\bar{\partial}_j := \frac{\partial}{\partial \bar{z}_j}$  (and similarly denote  $\frac{\partial}{\partial z_j}$  by  $\partial_j$ ). In fact, employing the closedness of  $\mathbf{f}$  and Fubini's Theorem, we can compute as follows.

$$\begin{aligned} \bar{\partial}_1 T\mathbf{f} &= \bar{\partial}_1 T_1 f_1 + \bar{\partial}_1 T_2 S_1 f_2 + \cdots + \bar{\partial}_1 T_n S_1 \cdots S_{n-1} f_n = f_1; \\ \bar{\partial}_2 T\mathbf{f} &= \bar{\partial}_2 T_1 f_1 + \bar{\partial}_2 T_2 S_1 f_2 + \cdots + \bar{\partial}_2 T_n S_1 \cdots S_{n-1} f_n \\ &= T_1(\bar{\partial}_2 f_1) + S_1 f_2 = T_1(\bar{\partial}_1 f_2) + S_1 f_2 = f_2; \\ &\dots \\ \bar{\partial}_n T\mathbf{f} &= \bar{\partial}_n T_1 f_1 + \bar{\partial}_n T_2 S_1 f_2 + \cdots + \bar{\partial}_n T_n S_1 \cdots S_{n-1} f_n \\ &= T_1(\bar{\partial}_n f_1) + T_2 S_1 \bar{\partial}_n f_2 + \cdots + S_1 \cdots S_{n-1} f_n \\ &= T_1(\bar{\partial}_1 f_n) + S_1 T_2 \bar{\partial}_2 f_n + \cdots + S_1 \cdots S_{n-1} f_n \\ &= f_n - S_1 f_n + S_1(f_n - S_2 f_n) + \cdots + S_1 \cdots S_{n-1} f_n = f_n. \end{aligned}$$

As a consequence of (4) and (5), the solution operator  $T$  achieves the Hölder regularity with at most an infinitesimal loss from that of the data.

### 3 The optimal Hölder estimates

Let  $\Omega = \Omega_1 \times \Omega_2$ , where  $\Omega_j \subset \mathbb{C}$  is a bounded domain with  $C^{k+1,\alpha}$  boundary,  $j = 1, 2$ ,  $k \in \mathbb{Z}^+ \cup \{0\}, 0 < \alpha < 1$ . Despite a loss of Hölder regularity of  $S_j$  in  $C^{k,\alpha}(\Omega)$  as in (5), the following proposition shows that the composition operator  $S_j T_l, j \neq l$ , preserves exactly the

same Hölder regularity. The key observation of the proof is that the loss of Hölder regularity of  $S_j$  only occurs along the  $z_l$  direction, which is compensated by a gain of Hölder regularity of  $T_l$  in this same direction.

**Proposition 3.1.** *For each  $k \in \mathbb{Z}^+ \cup \{0\}$  and  $0 < \alpha < 1$ ,  $1 \leq j \neq l \leq 2$ , there exists some constant  $C$  dependent only on  $\Omega, k$  and  $\alpha$ , such that for any  $f \in C^{k,\alpha}(\Omega)$ ,*

$$\|S_j T_l f\|_{C^{k,\alpha}(\Omega)} \leq C \|f\|_{C^{k,\alpha}(\Omega)}.$$

*Proof.* Without loss of generality, assume  $j = 1$  and  $l = 2$ . Let  $\gamma := (\gamma_1, \gamma_2)$  with  $|\gamma| \leq k$ . Since  $S_1 T_2 f$  is holomorphic with respect to the  $z_1$  variable, we only need to estimate  $\|D_2^{\gamma_2} \partial_1^{\gamma_1} S_1 T_2 f\|_{C^\alpha(\Omega)}$ .

Write  $b\Omega_1 = \cup_{m=1}^N \Gamma_m$ , where each Jordan curve  $\Gamma_m$  is connected, positively oriented with respect to  $\Omega_1$ , and of length  $s_m$ . Let  $\zeta_1|_{s \in [\sum_{j=1}^{m-1} s_j, \sum_{j=1}^m s_j]}$  be a  $C^{k+1,\alpha}$  parametrization of  $\Gamma_m$  with respect to the arclength variable  $s$ , and  $\tilde{s} = \sum_{m=1}^N s_m$  is the total length of  $b\Omega_1$ . In particular,  $\zeta_1' = 1/\bar{\zeta}_1'$  on the interval  $(\sum_{j=1}^{m-1} s_j, \sum_{j=1}^m s_j)$  for each  $1 \leq m \leq N$ . For any  $(z_1, z_2) \in \Omega$ , integration by parts on  $(\sum_{j=1}^{m-1} s_j, \sum_{j=1}^m s_j)$  for each  $1 \leq m \leq N$  gives

$$\begin{aligned} \partial_1 S_1 T_2 f(z_1, z_2) &= \frac{1}{2\pi i} \int_{b\Omega_1} \partial_{z_1} \left( \frac{1}{\zeta_1(s) - z_1} \right) T_2 f(\zeta_1(s), z_2) \zeta_1'(s) ds \\ &= -\frac{1}{2\pi i} \sum_{m=1}^N \int_{\sum_{j=1}^{m-1} s_j}^{\sum_{j=1}^m s_j} \partial_s \left( \frac{1}{\zeta_1(s) - z_1} \right) T_2 f(\zeta_1(s), z_2) ds \\ &= \frac{1}{2\pi i} \sum_{m=1}^N \int_{\sum_{j=1}^{m-1} s_j}^{\sum_{j=1}^m s_j} \frac{\partial_s (T_2 f(\zeta_1(s), z_2))}{\zeta_1(s) - z_1} ds \\ &= \frac{1}{2\pi i} \sum_{m=1}^N \int_{\sum_{j=1}^{m-1} s_j}^{\sum_{j=1}^m s_j} \frac{T_2 (\partial_1 f(\zeta_1(s), z_2) \zeta_1'(s) + \bar{\partial}_1 f(\zeta_1(s), z_2) \bar{\zeta}_1'(s))}{\zeta_1(s) - z_1} ds \\ &= \frac{1}{2\pi i} \sum_{m=1}^N \int_{\sum_{j=1}^{m-1} s_j}^{\sum_{j=1}^m s_j} \frac{T_2 (\partial_1 f(\zeta_1(s), z_2) + \bar{\partial}_1 f(\zeta_1(s), z_2) (\bar{\zeta}_1'(s))^2)}{\zeta_1(s) - z_1} \zeta_1'(s) ds \\ &= : \frac{1}{2\pi i} \int_{b\Omega_1} \frac{T_2 \tilde{f}(\zeta_1, z_2)}{\zeta_1 - z_1} d\zeta_1 = S_1 T_2 \tilde{f}(z_1, z_2), \end{aligned}$$

where the function  $\tilde{f}$  is in  $C^{k-1,\alpha}(\Omega)$  such that  $\tilde{f}(\zeta_1(s), z_2) = \partial_1 f(\zeta_1(s), z_2) + \bar{\partial}_1 f(\zeta_1(s), z_2) (\bar{\zeta}_1'(s))^2$  on  $[0, \tilde{s}] \times \Omega_2$  and  $\|\tilde{f}\|_{C^{k-1,\alpha}(\Omega)} \lesssim \|f\|_{C^{k,\alpha}(\Omega)}$  (see [6, Lemma 6.38] on page 137 for the construction of an extension). Repeating the above process, proving the proposition is reduced

to proving for each  $\gamma \in \mathbb{Z}^+ \cup \{0\}, \gamma \leq k, 0 < \alpha < 1$ ,

$$\|D_2^\gamma S_1 T_2 f\|_{C^\alpha(\Omega)} \lesssim \|f\|_{C^{\gamma,\alpha}(\Omega)}$$

for all  $f \in C^{\gamma,\alpha}(\Omega)$ .

Firstly, choose an  $\epsilon$  such that  $0 < \epsilon < \alpha$ . Applying the estimates (5) and (4) to  $S_1 T_2 f$ , we get

$$\|D_2^\gamma S_1 T_2 f\|_{C(\Omega)} \leq \|S_1 T_2 f\|_{C^{\gamma,\alpha-\epsilon}(\Omega)} \lesssim \|T_2 f\|_{C^{\gamma,\alpha}(\Omega)} \lesssim \|f\|_{C^{\gamma,\alpha}(\Omega)}.$$

We next verify that  $H^\alpha[D_2^\gamma S_1 T_2 f] \lesssim \|f\|_{C^{\gamma,\alpha}(\Omega)}$ . Fixing  $z_2 \in \Omega_2$ , since  $D_2^\gamma S_1 T_2 f = S_1 D_2^\gamma T_2 f$ ,

$$H_1^\alpha[D_2^\gamma S_1 T_2 f](z_2) = H_1^\alpha[S_1 D_2^\gamma T_2 f](z_2) \lesssim \|D_2^\gamma T_2 f\|_{C^\alpha(\Omega)}.$$

Here the last inequality used (3) for the estimate of  $S_1$  on  $\Omega_1$ . Consequently, applying (4) to the operator  $T_2$  in the last term, we obtain

$$H_1^\alpha[D_2^\gamma S_1 T_2 f](z_2) \lesssim \|T_2 f\|_{C^{\gamma,\alpha}(\Omega)} \lesssim \|f\|_{C^{\gamma,\alpha}(\Omega)}.$$

We further show for each  $z_1 \in \Omega_1$ ,  $H_2^\alpha[D_2^\gamma S_1 T_2 f](z_1) \lesssim \|f\|_{C^{\gamma,\alpha}(\Omega)}$ . If  $\gamma \geq 1$ , making use of the identity  $D_2^\gamma S_1 T_2 f = D_2^\gamma T_2 S_1 f$  by Fubini's theorem, and the second case of (2) for  $T_2$  along the  $z_2$  direction, one deduces

$$H_2^\alpha[D_2^\gamma S_1 T_2 f](z_1) = H_2^\alpha[D_2^\gamma T_2 S_1 f](z_1) \lesssim \|S_1 f\|_{C^{\gamma-1,\alpha}(\Omega)}.$$

Together with (5) for  $S_1$  on  $\Omega$ , we infer

$$H_2^\alpha[D_2^\gamma S_1 T_2 f](z_1) \lesssim \|f\|_{C^{\gamma,\alpha}(\Omega)}.$$

When  $\gamma = 0$ , the first case of (2) for  $T_2$  and (5) for  $S_1$  together give

$$H_2^\alpha[D_2^\gamma S_1 T_2 f](z_1) = H_2^\alpha[T_2 S_1 f](z_1) \lesssim \|S_1 f\|_{C(\Omega)} \lesssim \|f\|_{C^\alpha(\Omega)}.$$

The proof of the proposition is complete in view of (1). ■

*Proof of Theorem 1.1 and Corollary 1.2.* We only need to prove the case when  $p = 0$ . If  $q = 2$ , for any datum  $\mathbf{f} = fd\bar{z}_1 \wedge d\bar{z}_2$ , it is easy to verify that  $T_1 fd\bar{z}_2$  is a solution to  $\bar{\partial}$  on  $\Omega$ . The optimal Hölder estimate follows from that of the  $T_1$  operator demonstrated in (4). For  $q = 1$ , the Hölder estimate of the solution given by (6) is a consequence of (4) and Proposition 3.1, from which the theorem and the corollary follow. ■

Motivated by an  $L^\infty$  example of Stein and Kerzman [12], it was shown in [15] that the following  $\bar{\partial}$  problem on the bidisc does not gain regularity in Hölder spaces, according to which the Hölder regularity in Theorem 1.1 is optimal.

**Example 3.2.** [12] Let  $\Delta^2 = \{(z_1, z_2) \in \mathbb{C}^2 : |z_1| < 1, |z_2| < 1\}$  be the bidisc. For each  $k \in \mathbb{Z}^+ \cup \{0\}$  and  $0 < \alpha < 1$ , consider  $\bar{\partial}u = \mathbf{f} := \bar{\partial}((z_1 - 1)^{k+\alpha} \bar{z}_2)$  on  $\Delta^2$ ,  $\frac{1}{2}\pi < \arg(z_1 - 1) < \frac{3}{2}\pi$ . Then  $\mathbf{f} \in C^{k,\alpha}(\Delta^2)$  is  $\bar{\partial}$ -closed. However, there does not exist a solution  $u \in C^{k,\alpha'}(\Delta^2)$  to  $\bar{\partial}u = \mathbf{f}$  for any  $\alpha'$  with  $1 > \alpha' > \alpha$ .

Unfortunately, our method does not obtain optimal Hölder estimates for product domains of dimension larger than 2. For instance, the solution operator of the  $\bar{\partial}$  problem for  $(0, 1)$  forms on product domains when  $n = 3$  is in the form of  $T\mathbf{f} = T_1f_1 + T_2S_1f_2 + T_3S_1S_2f_3$ . Yet not all three operators involved on the right hand side of the formula are bounded in  $C^\alpha(\Omega)$  space. In fact, in the following we adapt an example of Tumanov [17] to show that  $T_2S_1$  fails to send  $C^\alpha(\Omega)$  into itself, due to the unboundedness of its Hölder semi-norm along the  $z_3$  variable. As a result of this, Proposition 3.1 holds only when  $n = 2$ .

**Example 3.3.** For  $(e^{i\theta}, \lambda) \in b\Delta \times \Delta$ , let

$$\tilde{h}(e^{i\theta}, \lambda) := \begin{cases} |\lambda|^\alpha, & -\pi \leq \theta \leq -|\lambda|^{\frac{1}{2}}; \\ \theta^{2\alpha}, & -|\lambda|^{\frac{1}{2}} \leq \theta \leq 0; \\ \theta^\alpha, & 0 \leq \theta \leq |\lambda|; \\ |\lambda|^\alpha, & |\lambda| \leq \theta \leq \pi, \end{cases}$$

and  $h$  be a  $C^\alpha$  extension of  $\tilde{h}$  onto  $\Delta^2$ . Define  $f(z_1, z_2, z_3) := h(z_1, z_3)$  for  $(z_1, z_2, z_3) \in \Delta^3$ . Then  $f \in C^\alpha(\Delta^3)$ . However,  $T_2S_1f \notin C^\alpha(\Delta^3)$ .

*Proof.* Clearly  $\tilde{h} \in C^\alpha(b\Delta \times \Delta)$ . For each  $z' = (z_1, z_3) \in \Delta^2$ , let  $h(z') := \inf_{w \in b\Delta \times \Delta} \{\tilde{h}(w) + M|z' - w|^\alpha\}$ , where  $M = \|\tilde{h}\|_{C^\alpha(b\Delta \times \Delta)}$ . Then  $h \in C^\alpha(\Delta^2)$  is a  $C^\alpha$  extension of  $\tilde{h}$  onto  $\Delta^2$  and  $f \in C^\alpha(\Delta^3)$ .

In [16, Section 3], it was verified that  $H_3^\alpha[S_1h](z_1)$  is unbounded near  $1 \in b\Delta$ , and so  $S_1h \notin C^\alpha(\Delta^2)$ . On the other hand, making use of the fact that  $T_21(z) = \bar{z}_2$ ,  $z \in \Delta^3$  (see [14, Appendix 6.1b] for instance), we get  $T_2S_1f(z) = T_21(z) \cdot S_1h(z_1, z_3) = \bar{z}_2S_1h(z_1, z_3)$ , which does not belong to  $C^\alpha(\Delta^3)$ . ■

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