Hindawi Publishing Corporation
Boundary Value Problems
Volume 2008, Article ID 385874, 7 pages
doi:10.1155/2008/385874

Research Article

A Boundary Value Problem for Hermitian Monogenic Functions

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Received 14 September 2007; Accepted 7 December 2007

Recommended by Patrick J. Rabier

We study the problem of finding a Hermitian monogenic function with a given jump on a given hypersurface in $\mathbb{R}^m$, $m = 2n$. Necessary and sufficient conditions for the solvability of this problem are obtained.

1. Introduction

Hermitian Clifford analysis deals with the simultaneous null solutions of the orthogonal Dirac operators $\partial_{\underline{x}}$ and its twisted counterpart $\partial_{\underline{x}|}$, introduced below. For a thorough treatment of this higher-dimensional function theory, we refer the reader to, for example, [1–5].

Let $(e_1, \ldots, e_{2n})$ be an orthonormal basis of the Euclidean space $\mathbb{R}^{2n}$. Consider the complex Clifford algebra $\mathbb{C}_{2n}$ constructed over $\mathbb{R}^{2n}$. The noncommutative multiplication in $\mathbb{C}_{2n}$ is governed by

$$\begin{aligned} e_j^2 &= -1, \quad j = 1, \ldots, 2n, \\ e_j e_k + e_k e_j &= 0, \quad 1 \le j \ne k \le 2n. \end{aligned} \tag{1.1}$$

A basis for $\mathbb{C}_{2n}$ is obtained by considering for a set $A = \{j_1, \ldots, j_k\} \subset \{1, \ldots, 2n\}$ the element $e_A = e_{j_1} \ldots e_{j_k}$, with $j_1 < \cdots < j_k$. For the empty set $\varnothing$, we put $e_\varnothing = 1$, the latter being the identity element.

Any Clifford number $a \in \mathbb{C}_{2n}$ may thus be written as

$$a = \sum_A a_A e_A, \quad a_A \in \mathbb{C}, \tag{1.2}$$

and its Hermitian conjugate $\overline{a}$ is defined by

$$\overline{a} = \sum_{A} \overline{a}_A \overline{e}_A, \quad \overline{e}_A = (-1)^{k(k+1)/2} e_A, \quad |A| = k. \tag{1.3}$$

The Euclidean space $\mathbb{R}^{2n}$ is embedded in the Clifford algebra $\mathbb{C}_{2n}$ by identifying $(x_1, \ldots, x_{2n})$ with the real Clifford vector $\underline{x}$ given by

$$\underline{x} = \sum_{j=1}^{n} \left(e_{2j-1} x_{2j-1} + e_{2j} x_{2j}\right). \tag{1.4}$$

The product of two vectors splits up into a scalar part and a so-called bivector part:

$$\underline{x}\,\underline{y} = -\langle \underline{x}, \underline{y} \rangle + \underline{x} \wedge \underline{y}, \tag{1.5}$$

where

$$\begin{aligned} \langle \underline{x}, \underline{y} \rangle &= \sum_{j=1}^{2n} x_j y_j, \\ \underline{x} \wedge \underline{y} &= \sum_{j=1}^{2n} \sum_{k=j+1}^{2n} e_j e_k \left(x_j y_k - x_k y_j\right). \end{aligned} \tag{1.6}$$

We also introduce for each real Clifford vector $\underline{x}$ its twisted counterpart

$$\underline{x}| = \sum_{j=1}^{n} \left(e_{2j-1} x_{2j} - e_{2j} x_{2j-1}\right). \tag{1.7}$$

Note that $\underline{x}^2 = -\langle \underline{x}, \underline{x} \rangle = -|\underline{x}|^2 = -|\underline{x}||^2 = \underline{x}|^2$. Also observe that the Clifford vectors $\underline{x}$ and $\underline{x}|$ are orthogonal with respect to the standard Euclidean scalar product, which implies that $\underline{x}\,\underline{x}| = -\underline{x}|\underline{x}$.

The Fischer dual of the vector $\underline{x}$ is the first-order differential operator

$$\partial_{\underline{x}} = \sum_{j=1}^{n} \left(e_{2j-1} \partial_{x_{2j-1}} + e_{2j} \partial_{x_{2j}}\right) \tag{1.8}$$

called Dirac operator. Null solutions of this operator are called monogenic functions, which may be regarded as a natural generalization to a higher-dimensional setting of the holomorphic functions of one complex variable (see [6, 7]). A function f continuously differentiable in an open set Ω of $\mathbb{R}^{2n}$ and taking value in $\mathbb{C}_{2n}$ is said to be (left) monogenic in Ω if and only if $\partial_{\underline{x}} f = 0$ in Ω. In a similar way, a notion of monogenicity can be associated to the Fischer dual of the vector $\underline{x}|$ given by

$$\partial_{\underline{x}|} = \sum_{j=1}^{n} \left(e_{2j-1} \partial_{x_{2j}} - e_{2j} \partial_{x_{2j-1}}\right). \tag{1.9}$$

We notice that the Dirac operators $\partial_{\underline{x}}$ and $\partial_{\underline{x}|}$ anticommute and factorize the Laplacian, that is, $-\partial_{\underline{x}}^2 = \Delta = -\partial_{\underline{x}|}^2$. Thus, monogenicity with respect to $\partial_{\underline{x}}$ (resp., $\partial_{\underline{x}|}$) can be regarded as a refinement of harmonicity.

Further, a continuously differentiable function f in an open set Ω of $\mathbb{R}^{2n}$ with values in $\mathbb{C}_{2n}$ is called a (left) Hermitian monogenic (or h-monogenic) function in Ω if and only if it satisfies in Ω the system

$$\partial_{\underline{x}} f = 0 = \partial_{\underline{x}|} f. \tag{1.10}$$

Throughout the paper Ω^+ will stand for an open-bounded set in $\mathbb{R}^{2n}$ with a boundary compact topological hypersurface Γ of finite $(2n-1)$-dimensional Hausdorff measure, and $\Omega^- = \mathbb{R}^{2n} \setminus \overline{\Omega^+}$. We assume that both open sets $\Omega^\pm$ are connected. Finally, suppose that f belongs to the Hölder space $C^{0,\alpha}(\Gamma)$, $0 < \alpha < 1$.

The aim of this paper is to the study the following jump problem for h-monogenic functions. Under which conditions can we decompose a given f on Γ as

$$f = f^+ - f^-, \tag{1.11}$$

where $f^\pm \in C^{0,\alpha}(\Gamma)$ are extendable to h-monogenic functions $F^\pm$ in $\Omega^\pm$ with $F^-(\infty) = 0$?

First, it should be noticed that if this jump problem has a solution, then it is unique. This assertion can be easily proved using the Painlevé and Liouville theorems in the Clifford analysis setting (see [6, 8]).

This work is motivated by the results obtained in [9, 10] where a similar problem was studied for two-sided monogenic functions. For the case of harmonic vector fields, we refer the reader to [11].

In order to solve problem (1.11), we propose two different approaches. The first one uses an integral criterion for h-monogenicity (Section 2); and for the second approach, we establish a conservation law for h-monogenic functions (Section 3).

2. An integral criterion for h-monogenicity

Let us denote by $\mathscr{H}^{2n-1}$ the $(2n-1)$-dimensional Hausdorff measure (see [12–14]). In this section, we require Γ to be an Ahlfors-David regular hypersurface (see [15]), that is, there exists $c > 0$ such that for all $\underline{x} \in \Gamma$ and all $0 < r \leq \operatorname{diam}\Gamma$,

$$c^{-1} r^{2n-1} \leq \mathscr{H}^{2n-1}\left(\Gamma \cap \left\{|\underline{y} - \underline{x}| \leq r\right\}\right) \leq c r^{2n-1}. \tag{2.1}$$

The fundamental solutions of the Dirac operators $\partial_{\underline{x}}$ and $\partial_{\underline{x}|}$ introduced in the previous section are, respectively,

$$E(\underline{x}) = -\frac{1}{\sigma_{2n}} \frac{\underline{x}}{|\underline{x}|^{2n}}, \qquad E|(\underline{x}) = -\frac{1}{\sigma_{2n}} \frac{\underline{x}|}{|\underline{x}|^{2n}}, \tag{2.2}$$

where σ_{2n} is the surface area of the unit sphere S^{2n-1} in $\mathbb{R}^{2n}$.

Let us consider the following Cauchy-type integrals $\mathbf{C}_\Gamma f$, $\mathbf{C}_\Gamma| f$, and their singular versions $\mathbf{S}_\Gamma f$, $\mathbf{S}_\Gamma| f$, defined as

$$\begin{aligned}
(\mathbf{C}_\Gamma f)(\underline{x}) &= \int_\Gamma E(\underline{y} - \underline{x}) \underline{\nu}(\underline{y}) f(\underline{y}) \, d\mathscr{H}^{2n-1}(\underline{y}), \\
(\mathbf{S}_\Gamma f)(\underline{z}) &= 2 \lim_{\epsilon \to 0+} \int_{\Gamma \setminus \{|\underline{y} - \underline{z}| \leq \epsilon\}} E(\underline{y} - \underline{z}) \underline{\nu}(\underline{y}) \left(f(\underline{y}) - f(\underline{z})\right) d\mathscr{H}^{2n-1}(\underline{y}) + f(\underline{z}), \\
(\mathbf{C}_\Gamma| f)(\underline{x}) &= \int_\Gamma E|(\underline{y} - \underline{x}) \underline{\nu}|(\underline{y}) f(\underline{y}) \, d\mathscr{H}^{2n-1}(\underline{y}), \\
(\mathbf{S}_\Gamma| f)(\underline{z}) &= 2 \lim_{\epsilon \to 0+} \int_{\Gamma \setminus \{|\underline{y} - \underline{z}| \leq \epsilon\}} E|(\underline{y} - \underline{z}) \underline{\nu}|(\underline{y}) \left(f(\underline{y}) - f(\underline{z})\right) d\mathscr{H}^{2n-1}(\underline{y}) + f(\underline{z}),
\end{aligned} \tag{2.3}$$

for $\underline{x} \in \mathbb{R}^{2n} \setminus \Gamma$ and $\underline{z} \in \Gamma$.

Here and subsequently, $\underline{\nu}(\underline{y}) = \sum_{j=1}^{n}(e_{2j-1}\nu_{2j-1}(\underline{y}) + e_{2j}\nu_{2j}(\underline{y}))$ stands for the unit normal vector on Γ at the point $\underline{y}$ introduced by Federer (see [13]).

Note that $\mathbf{C}_\Gamma f$ (resp., $\mathbf{C}_\Gamma | f$) is monogenic in $\mathbb{R}^{2n} \setminus \Gamma$ with respect to $\partial_{\underline{x}}$ (resp., $\partial_{\underline{x}|}$) and that $\mathbf{C}_\Gamma f(\infty) = \mathbf{C}_\Gamma | f(\infty) = 0$.

Let us now formulate some important properties of these integral operators. For their proofs, we refer the reader to [16, 17].

(a) $\mathbf{S}_\Gamma f$, $\mathbf{S}_\Gamma | f \in C^{0,\alpha}(\Gamma)$.

(b) Sokhotski-Plemelj formulae: for $\underline{z} \in \Gamma$,

$$\begin{aligned}(\mathbf{C}_\Gamma^{\pm} f)(\underline{z}) &= \lim_{\Omega^{\pm}\ni\underline{x}\to\underline{z}} (\mathbf{C}_\Gamma f)(\underline{x}) = \frac{1}{2}\left((\mathbf{S}_\Gamma f)(\underline{z}) \pm f(\underline{z})\right), \\ (\mathbf{C}_\Gamma|^{\pm} f)(\underline{z}) &= \lim_{\Omega^{\pm}\ni\underline{x}\to\underline{z}} (\mathbf{C}_\Gamma | f)(\underline{x}) = \frac{1}{2}\left((\mathbf{S}_\Gamma | f)(\underline{z}) \pm f(\underline{z})\right).\end{aligned} \tag{2.4}$$

Theorem 2.1 (integral criterion). *The function f has an h-monogenic extension $F^{\pm}$ in $\Omega^{\pm}$, $F^{-}(\infty) = 0$, if and only if* $\mathbf{S}_\Gamma f = \pm f = \mathbf{S}_\Gamma | f$.

Proof. Suppose that f has an h-monogenic extension F^{+} in Ω^{+}. By Cauchy's integral formula for monogenic functions (see [6]), we have

$$(\mathbf{C}_\Gamma f)(\underline{x}) = F^{+}(\underline{x}) = (\mathbf{C}_\Gamma | f)(\underline{x}), \quad \underline{x} \in \Omega^{+}. \tag{2.5}$$

Property (b) now implies

$$\mathbf{S}_\Gamma f = f = \mathbf{S}_\Gamma | f. \tag{2.6}$$

Conversely, assume that $\mathbf{S}_\Gamma f = f = \mathbf{S}_\Gamma | f$. From (2.6) and using again property (b), we obtain

$$\mathbf{C}_\Gamma^{+} f = f = \mathbf{C}_\Gamma|^{+} f. \tag{2.7}$$

Note that $\mathbf{C}_\Gamma f - \mathbf{C}_\Gamma | f$ is harmonic in Ω^{+} and $\mathbf{C}_\Gamma^{+} f - \mathbf{C}_\Gamma|^{+} f = 0$. The maximum and the minimum principle for harmonic functions now yields $\mathbf{C}_\Gamma f = \mathbf{C}_\Gamma | f$ in Ω^{+}, hence that $\mathbf{C}_\Gamma f$ is h-monogenic in Ω^{+}. Therefore by putting

$$F^{+}(\underline{x}) = \begin{cases} (\mathbf{C}_\Gamma f)(\underline{x}), & \underline{x} \in \Omega^{+}, \\ f(\underline{x}), & \underline{x} \in \Gamma, \end{cases} \tag{2.8}$$

we obtain an h-monogenic extension of f in Ω^{+}. The case Ω^{-} is proved similarly. □

We are now in the position to give a first solution to (1.11). We first claim that if f can be decomposed as in (1.11), then $\mathbf{S}_\Gamma f = \mathbf{S}_\Gamma | f$. Indeed, Theorem 2.1 now leads to

$$\mathbf{S}_\Gamma f = \mathbf{S}_\Gamma f^{+} - \mathbf{S}_\Gamma f^{-} = \mathbf{S}_\Gamma | f^{+} - \mathbf{S}_\Gamma | f^{-} = \mathbf{S}_\Gamma | f. \tag{2.9}$$

On the other hand, if $\mathbf{S}_\Gamma f = \mathbf{S}_\Gamma | f$, then an analysis similar to that in the proof of Theorem 2.1 shows that $\mathbf{C}_\Gamma f = \mathbf{C}_\Gamma | f$, which implies that $\mathbf{C}_\Gamma f$ is h-monogenic in $\mathbb{R}^{2n} \setminus \Gamma$. Finally, by (a) and (b), we conclude that $f^{\pm} = \mathbf{C}_\Gamma^{\pm} f = \mathbf{C}_\Gamma|^{\pm} f$ is a solution of the jump problem (1.11).

Summarizing, we have the following.

Theorem 2.2. *The following statements are equivalent:*

(i) f *can be decomposed as in* (1.11)*;*

(ii) $\mathbf{S}_\Gamma f = \mathbf{S}_\Gamma| f$*;*

(iii) $\mathbf{C}_\Gamma f = \mathbf{C}_\Gamma| f$*;*

(iv) $\mathbf{C}_\Gamma f$ *is h-monogenic in* $\mathbb{R}^{2n} \setminus \Gamma$.

Moreover, if the jump problem (1.11) *is solvable, then its unique solution is given by*

$$\begin{aligned} f^\pm &= \mathbf{C}_\Gamma^\pm f = \frac{1}{2}\left(\mathbf{S}_\Gamma f \pm f\right) \\ &= \mathbf{C}_\Gamma|^\pm f = \frac{1}{2}\left(\mathbf{S}_\Gamma| f \pm f\right). \end{aligned} \tag{2.10}$$

3. A conservation law for *h*-monogenic functions

In the remainder of this paper, we assume Γ to be a C^1-smooth hypersurface. Then for $\underline{x}$ sufficiently close to Γ, we may assume that the orthogonal projection of $\underline{x}$ onto Γ is unique and it is denoted by $\underline{x}_\perp$. Let us denote by $\underline{\nu} = \sum_{j=1}^n (e_{2j-1}\nu_{2j-1} + e_{2j}\nu_{2j})$ the unit normal vector on Γ at the point $\underline{x}_\perp$.

In a neighborhood of Γ, we have the decomposition of $\partial_{\underline{x}}$ in the normal and the tangential parts (see [18])

$$\partial_{\underline{x}} = -\underline{\nu}\left(\underline{\nu}\partial_{\underline{x}}\right) = \underline{\nu}\partial_\nu + \partial_{\|\underline{x}}, \tag{3.1}$$

where

$$\partial_\nu = \left\langle \underline{\nu}, \partial_{\underline{x}}\right\rangle, \qquad \partial_{\|\underline{x}} = -\underline{\nu}\left(\underline{\nu} \wedge \partial_{\underline{x}}\right). \tag{3.2}$$

Similarly,

$$\partial_{\underline{x}|} = -\underline{\nu}|\left(\underline{\nu}|\partial_{\underline{x}|}\right) = \underline{\nu}|\partial_\nu + \partial_{\|\underline{x}|}, \tag{3.3}$$

with

$$\partial_{\|\underline{x}|} = -\underline{\nu}|\left(\underline{\nu}| \wedge \partial_{\underline{x}|}\right). \tag{3.4}$$

The restrictions of the operators $\partial_{\|\underline{x}}$ and $\partial_{\|\underline{x}|}$ to Γ will be denoted by $\partial_{\underline{\omega}}$ and $\partial_{\underline{\omega}|}$, respectively.

Let us suppose at the outset that $F \in C^1(\overline{\Omega^+})$ is a monogenic function in Ω^+ with respect to $\partial_{\underline{x}}$ and set $g = F|_\Gamma$. If F is moreover h-monogenic in Ω^+, then from (3.1) and (3.3), we obtain that in a neighbourhood of Γ intersected with Ω^+

$$\begin{aligned} \partial_\nu F - \underline{\nu}\partial_{\|\underline{x}} F = 0, \\ \partial_\nu F - \underline{\nu}|\partial_{\|\underline{x}|} F = 0. \end{aligned} \tag{3.5}$$

In this way, $\underline{\nu}\,\partial_{\|\underline{x}} F = \underline{\nu}|\partial_{\|\underline{x}|} F$ in a neighbourhood of Γ intersected with Ω^+. By continuity, we get on Γ the relation

$$\underline{\nu}|\underline{\nu}\,\partial_{\underline{\omega}} g + \partial_{\underline{\omega}|} g = 0. \tag{3.6}$$

On the other hand, if g satisfies (3.6), then for $G = \partial_{\underline{x}|}F$, we have

$$G = \underline{\nu}|\partial_\nu F + \partial_{\|\underline{x}|}F, \qquad 0 = \underline{\nu}\,\partial_\nu F + \partial_{\|\underline{x}}F. \tag{3.7}$$

Therefore in a neighbourhood of Γ intersected with Ω^+, we obtain

$$G = \underline{\nu}|\underline{\nu}\,\partial_{\|\underline{x}}F + \partial_{\|\underline{x}|}F. \tag{3.8}$$

It follows immediately that $G|_\Gamma = \nu|\underline{\nu}\,\partial_{\underline{\omega}}g + \partial_{\underline{\omega}|}g = 0$. As G is h-monogenic in Ω^+ and hence harmonic, we conclude that $\partial_{\underline{x}|}F = G = 0$ in Ω^+.

Note that this analysis may be also applied to monogenic functions in Ω^- with respect to $\partial_{\underline{x}}$ vanishing at infinity.

We have thus proved the following.

Theorem 3.1 (conservation law). *Let $F^\pm \in C^1(\overline{\Omega^\pm})$ be a monogenic function in $\Omega^\pm$ with respect to $\partial_{\underline{x}}$, $F^-(\infty) = 0$. Then, $F^\pm$ is an h-monogenic function in $\Omega^\pm$ if and only if $g = F^\pm|_\Gamma$ satisfies* (3.6).

Let us return to the jump problem (1.11). If f can be decomposed as in (1.11), then Theorem 3.1 now gives

$$\underline{\nu}|\underline{\nu}\,\partial_{\underline{\omega}}f + \partial_{\underline{\omega}|}f = \left(\underline{\nu}|\underline{\nu}\,\partial_{\underline{\omega}}f^+ + \partial_{\underline{\omega}|}f^+\right) - \left(\underline{\nu}|\underline{\nu}\,\partial_{\underline{\omega}}f^- + \partial_{\underline{\omega}|}f^-\right) = 0. \tag{3.9}$$

Conversely, suppose that $\underline{\nu}|\underline{\nu}\,\partial_{\underline{\omega}}f + \partial_{\underline{\omega}|}f = 0$. Define $f^\pm = \mathbf{C}_\Gamma^\pm f$. We will prove that $f^\pm$ is a solution of (1.11). To do this, take $G = \partial_{\underline{x}|}\mathbf{C}_\Gamma f$. It follows that

$$G = \underline{\nu}|\underline{\nu}\,\partial_{\|\underline{x}}\mathbf{C}_\Gamma f + \partial_{\|\underline{x}|}\mathbf{C}_\Gamma f. \tag{3.10}$$

Consequently, the limit values $G^\pm$ of G taken from $\Omega^\pm$ are given by

$$G^\pm = \underline{\nu}|\underline{\nu}\,\partial_{\underline{\omega}}\mathbf{C}_\Gamma^\pm f + \partial_{\underline{\omega}|}\mathbf{C}_\Gamma^\pm f. \tag{3.11}$$

From (b) we see that $G^+ - G^- = \underline{\nu}|\underline{\nu}\,\partial_{\underline{\omega}}f + \partial_{\underline{\omega}|}f = 0$. As the function G is h-monogenic in $\mathbb{R}^{2n} \setminus \Gamma$ and vanishes at infinity, we have $G \equiv 0$ in $\mathbb{R}^{2n} \setminus \Gamma$, the last equality being a consequence of the Painlevé and Liouville theorems.

We thus arrive to another characterization for the solvability of the jump problem (1.11).

Theorem 3.2. *The jump problem* (1.11) *is solvable if and only if*

$$\underline{\nu}|\underline{\nu}\,\partial_{\underline{\omega}}f + \partial_{\underline{\omega}|}f = 0. \tag{3.12}$$

Acknowledgments

This paper was written while the second author was visiting the Department of Mathematical Analysis of Ghent University. He was supported by the Special Research Fund no. 01T13804, obtained for collaboration between the Clifford Research Group in Ghent and the Cuban Research Group in Clifford analysis, on the subject *Boundary values theory in Clifford Analysis*. Juan Bory Reyes wishes to thank all members of this Department for their kind hospitality. Dixan Peña Peña was supported by a Doctoral grant of the Special Research Fund of Ghent University. He would like to express his sincere gratitude for it. The authors are grateful to Fred Brackx and Hennie De Schepper for helpful suggestions concerning the presentation of the paper.

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