

SOME SOLUTION-PRESERVING OPERATORS FOR A PARTIAL DIFFERENTIAL EQUATION

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1. **Canonical forms.** Consider the differential equation

$$(1.1) \quad L[w] \equiv Aw_{xx} + Bw_{xy} + Cw_{yy} + Dw_x + Ew_y = 0$$

where A, \dots, E are real constants with A, B, C not all zero. If w is a solution, and has a sufficient number of derivatives, then finite linear combinations with constant coefficients:

$$(1.2) \quad H[w] \equiv \sum_{i,k} a_{ik} D_x^i D_y^k w$$

are also solutions. Combinations (1.2) are thus solution-preserving (hererafter abbreviated s.p.) for equation (1.1). It seems to have gone unnoticed that there are also s.p. operators of form (1.2) where the coefficients a_{ik} need not be constants. It is such operators that are investigated here. This is done by reducing (1.1) to certain "canonical" forms by means of suitable real, non-singular linear transformations, and examining each such form separately

LEMMA 1.1. *There exist real transformations with constant coefficients:*

$$(1.3) \quad (x, y) \rightarrow (ax + by, cx + dy) \quad (ad - bc \neq 0)$$

that carry equation (1.1) into one of the following forms:

$$(1.4) \quad w_{xy} - w_x - w_y = 0,$$

$$(1.5) \quad w_{xy} = 0,$$

$$(1.6) \quad w_{xy} - w_y = 0 \quad \text{if } B^2 - 4AC > 0;$$

$$(1.7) \quad \Delta w + w_y = 0 \quad (\Delta = \text{Laplace operator}),$$

$$(1.8) \quad \Delta w = 0 \quad \text{if } B^2 - 4AC < 0;$$

$$(1.9) \quad w_{xx} - w_y = 0,$$

$$(1.10) \quad w_{xx} = 0,$$

$$(1.11) \quad w_{xx} - w_x = 0 \quad \text{if } B^2 - 4AC = 0.$$

Moreover no one of equations (1.4) to (1.11) is reducible to another of these by a real non-singular transformation (1.3).

The proof is carried out by straightforward computations that we omit.

In each of the important cases (1.4), (1.7), (1.9) we shall show that all s.p.

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