

On a System of Differential Equations

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1. Establishment of Problem.

Notation: A great roman letter means a matrix of the type (m, n) .

Problem: Let D be a domain with the boundary Γ in the space R of variable point (x_1, x_2, \dots) . We want to find a real continuous function-matrix U satisfying the following conditions;

$$\begin{aligned} \Delta U + KU &= 0 && \text{in } D \\ \frac{dU}{dn} + UH &= 0 && \text{on } \Gamma \end{aligned}$$

where $\Delta = \sum_i \frac{\partial^2}{\partial x_i^2}$ and $\frac{d}{dn}$ normal derivation, each applying to every element of U , $K^{(m)}$ is a constant symmetric matrix and $H^{(n)}$ is a constant positive definite symmetric matrix.*)

Such a function-matrix is called a harmonic function-matrix in D .

By two matrices U, V holds Green's formula,

$$(1) \quad \int_{\Gamma} U \frac{dV'}{dn} dw = \int_D U \Delta V' dv + \int_D \sum_i \frac{\partial U}{\partial x_i} \frac{\partial V'}{\partial x_i} dv,$$

$$(2) \quad \int_{\Gamma} \left(U \frac{dV'}{dn} - \frac{dU}{dn} V' \right) dw = \int_D (U \Delta V' - \Delta U \cdot V') dv,$$

where ' means transposition of a matrix.

When U is harmonic, from (1) follows

$$\int_{\Gamma} U \frac{dU'}{dn} dw = \int_D U \Delta U' dv + \int_D \sum_i \frac{\partial U}{\partial x_i} \frac{\partial U'}{\partial x_i} dv,$$

$$\left(\int_D U U' dv \right) K = \int_{\Gamma} U H U' dw + \int_D \sum_i \frac{\partial U}{\partial x_i} \frac{\partial U'}{\partial x_i} dv.$$

Now put for arbitrary two matrices U, V ,

*) As the content of the present problem is of rather formal interest, we may make, suitable assumptions about domains, existence of derivatives and continuity as it needs.