On the C^{∞} -Goursat problem for some second order equations with variable coefficients

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§1. Introduction.

In this paper we study C^{∞} -Goursat problem for the following L:

(1.1)
$$L = \partial_t \partial_x + a(t, x) \partial_y^2 + b(t, x) \partial_y + c(t, x),$$

where $\partial_t = \partial/\partial t$, $\partial_x = \partial/\partial x$, $\partial_y = \partial/\partial y$, for

$$(t, x, y) \in [0, \infty) \times \mathbb{R}^2$$
 or $(t, x, y) \in (-\infty, 0] \times \mathbb{R}^2$.

The coefficients a(t,x), b(t,x) and c(t,x) are real valued C^{∞} -functions, which are independent of y. For given C^{∞} -functions f(t,x,y), g(x,y) and h(t,y) with the compatibility condition g(0,y) = h(0,y), the Goursat problem is to find a function u(t,x,y) which satisfies

(P)
$$\begin{cases} Lu = f(t, x, y) \in C^{\infty}_{(t, x, y)}, \\ u(0, x, y) = g(x, y) \in C^{\infty}_{(x, y)}, \\ u(t, 0, y) = h(t, y) \in C^{\infty}_{(t, y)}, & \text{for } t \ge 0 \text{ or } t \le 0. \end{cases}$$

We say that the Goursat problem (P) is \mathscr{E} -wellposed for $t \ge 0$ (resp. for $t \le 0$) if for any data $\{f, g, h\} \in \mathscr{E}_{(t,x,y)} \times \mathscr{E}_{(x,y)} \times \mathscr{E}_{(t,y)}$ there exists a unique solution u(t, x, y) of (P) belonging to $\mathscr{E}_{(t,x,y)}$ with $t \ge 0$ (resp. $t \le 0$). In this case we also say that the Goursat problem for L is \mathscr{E} -wellposed for $t \ge 0$ (resp. for $t \le 0$). If (P) is \mathscr{E} -wellposed for $t \ge 0$ (resp. for $t \le 0$) then it follows from Banach's closed graph theorem that the linear mapping $\{f, g, h\} \to u(t, x, y)$ is continuous from $\mathscr{E}_{(t,x,y)} \times \mathscr{E}_{(x,y)} \times \mathscr{E}_{(t,y)}$ to $\mathscr{E}_{(t,x,y)}$ for $t \ge 0$ (resp. for $t \le 0$).

The C^{∞} -Goursat problem with constant coefficients has been treated by several authors, for instance [4], [5], [6], and [8]. When the coefficients a, b and c are constant, we know that the necessary and sufficient condition for (P) to be \mathscr{E} -wellposed for both $t \ge 0$ and $t \le 0$, is a = b = 0. In the case of variable coefficients what is the necessary condition for (P) to be \mathscr{E} -wellposed? It is the main problem that we study in this paper. On the other hand Nishitani [9] and Mandai [7] had also studied C^{∞} -Goursat problem for general operators with variable coefficients. However our operator is excluded from their concern.