

113. The Initial Value Problem for Linear Partial Differential Equations with Variable Coefficients. III

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In the present paper we consider mixed problems of linear parabolic equations with boundary conditions formulated by J. L. Lions [4] such that, using his notations, V is independent of the time variables, but N_t depends on them.

Our methods (§2), are also applicable to mixed problem of linear equations of many other types with above-mentioned boundary conditions, with which it seems interesting to me to compare Kato's methods [2].

As an illustration of our considerations we consider in §3 the Fokker-Planck's equations formulated by K. Yosida [7].

Only a sketch of this proof will be given, however, the details with further investigations will be published elsewhere.

1. Preliminary. Let \mathcal{Q} be a domain of the Euclidean space. Let $((u, v))_t$ be real bilinear forms defined on a real separable Hilbert space V with following conditions, where $\mathfrak{D}(\mathcal{Q}) \subset V \subset L_2(\mathcal{Q})$ and the injections $\mathfrak{D}(\mathcal{Q}) \rightarrow V$, $V \rightarrow L_2(\mathcal{Q})$ are both continuous: there are positive constants a, b, c such that for any $t (-\infty < t < \infty)$

$$(I) \quad \begin{aligned} ((u, u))_t &\geq a \|u\|_V^2 \\ b \|u\|_V \|v\|_V &\geq |((u, v))_t|, \end{aligned}$$

(II) for fixed $u, v \in V$,

$$c |t - t'| \|u\|_V \|v\|_V \geq |((u, v))_t - ((u, v))_{t'}|.$$

Furthermore let \bar{A}_t be an operator in $L_2(\mathcal{Q})$ into itself such that $f \in D(\bar{A}_t)$ if and only if $((f, v))_t = (\bar{A}_t f, v)_{L_2(\mathcal{Q})}$ for every $v \in V$, where $(\bar{A}_t f, v)_{L_2(\mathcal{Q})} = A_t f(v)$ for the distribution $A_t f$ defined by the relation: $((f, v))_t = A_t f(v)$ for every $v \in \mathfrak{D}(\mathcal{Q})$. Then \bar{A}_t is a densely defined, closed operator in $L_2(\mathcal{Q})$ into itself whose adjoint coincides with operator \bar{A}_t^* defined as above from $((u, v))_t^* = ((v, u))_t$ [3, 4]. Let G_t^* be the Green operators with respect to the form $((u, v))_t^*$. Then from (II) we see the following

Lemma 1. For any $u \in L_2(\mathcal{Q})$, $G_t^* u$ is differentiable in V (a.e.t) and $\frac{d}{dt} G_t^* u$ is measurable with respect to V such that

$$\left\| \frac{d}{dt} G_t^* u \right\|_V \leq c \|u\|_V \quad (\text{a.e.t}).$$

Definition. Let E be a real separable Hilbert space. Then we denote by $\mathfrak{Q}^n(E)$ the completion of the real linear space $\mathfrak{D}_t(E)$ with