

76. Resonance in the Cauchy Problem of a Parabolic Equation

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1. Introduction. Let q be a natural number, and we consider the Cauchy problem of the following strongly parabolic equation of $2q$ -th order:

$$(1) \quad \frac{\partial u}{\partial t} = ((-1)^{q-1} + b(t, x)) \frac{\partial^{2q} u}{\partial x^{2q}} \quad t > 0, \quad x \in \mathcal{R}^1,$$

$$(2) \quad u(0, x) = u_0(x), \quad x \in \mathcal{R}^1,$$

where an initial data u_0 and a coefficient b satisfy Assumption 1 (this and the other terminology are defined at §2). In [6], it is proved;

Proposition. *Let Assumption 1 hold, then there exists a unique wide sense solution u of (1) with (2). In addition there is a constant c_∞ such that*

$$(3) \quad \lim_{t \rightarrow \infty} \|u(t, \cdot) - c_\infty\|_0 = 0.$$

Thus in the present note, we announce that c_∞ can be calculated from b and u_0 , and its value changes drastically whether u_0 resonates with b or not.

On c_∞ , only a few results have been known. If one of the following (a) and (b) hold:

(a) $q = 1$, b is real valued and independent of t , and for a constant \bar{u}_0 ,

$$u_0 - \bar{u}_0 \in \mathcal{L}_1(\mathcal{R}^1),$$

(b) b is independent of x and there is a constant \bar{u}_0 such that

$$\bar{u}_0 = \lim_{L \rightarrow +\infty} \frac{1}{L} \int_0^L u_0(x) dx = \lim_{L \rightarrow +\infty} \frac{1}{L} \int_{-L}^0 u_0(x) dx,$$

then it is known in [3, 4, etc.] and [1] that

$$(4) \quad c_\infty = \bar{u}_0.$$

But (4) does not make clear delicate relation between c_∞ and b , because the both conditions above prevent that u_0 resonates with b . In this sense, (4) is very different from our result.

Our method to calculate c_∞ is based on an extended Girsanov type formula. The usual Girsanov formula is well known in the theory of probability. It works when first order terms are added to a second order parabolic equation. Besides it, we introduced the extended Girsanov type formula in [5], which works when same order terms are added to a $2q$ -th order parabolic equation. By this formula, the wide sense solution u of (1) with (2) is represented in a series, which enables us to calculate c_∞ .

2. Notations. Let $\lambda \geq 0$, and let $\mathcal{M}^\lambda(\mathcal{R}^1)$ be a set of all complex valued measures $\mu(d\xi)$ such that

$$\|\mu\|_\lambda \equiv \int_{\mathcal{R}^1} (1 + |\xi|)^\lambda |\mu|(d\xi) < \infty$$

where $|\mu|$ denotes total variation of μ . As well known, $\mathcal{M}^\lambda(\mathcal{R}^1)$ is a Banach