

123. On the Existence of Solutions for System of Linear Partial Differential Equations with Constant Coefficients

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This paper is on the extension of a theorem by J. F. Treves (Lectures on linear partial differential equations with constant coefficients) for single linear partial differential equation to the case of system, which owes a great deal to the suggestions of Prof. Mitio Nagumo.

Let \mathfrak{A} be a non-commutative algebra with unit over the complex numbers C , and let $[A, B] = AB - BA$ for all $A, B \in \mathfrak{A}$. Let $A_1, \dots, A_n, B_1, \dots, B_n$ be $2n$ elements of the algebra \mathfrak{A} , satisfying the following commutation relations:

- (1) $[A_j, A_k] = [B_j, B_k] = 0$ for $1 \leq j, k \leq n$. $[A_j, B_k] = 0$ for $j \neq k$.
- (2) $[A_j, B_j] = I$ (unit element of \mathfrak{A}) for $1 \leq j \leq n$.

Let $P(X) = P(X_1, \dots, X_n)$ be a polynomial with complex coefficients, and p be a multi-index (p_1, \dots, p_n) of n integers ≥ 0 , and let

$$P^{(p)}(X) = \left(\frac{\partial}{\partial X_1} \right)^{p_1} \cdots \left(\frac{\partial}{\partial X_n} \right)^{p_n} P(X_1, \dots, X_n).$$

Lemma 1 (by lecture note of Treves). *Let $P(X), Q(X)$ be the polynomials in n letters with complex coefficients, then*

$$Q(B)P(A) = \sum_p \frac{(-1)^{|p|}}{p!} P^{(p)}(A) Q^{(p)}(B),$$

where $A = (A_1, \dots, A_n), B = (B_1, \dots, B_n)$ satisfying the above commutation relations (1), (2), and $|p| = p_1 + \dots + p_n, p! = p_1! \cdots p_n!$.

Lemma 2. *Let $P(X), Q(X)$ be arbitrary square matrix of (m, m) -type such that its elements are polynomials in n letters with complex coefficients, then*

$${}^t(Q(B)P(A)) = \sum_p \frac{(-1)^{|p|}}{p!} {}^tP^{(p)}(A) {}^tQ^{(p)}(B).$$

Proof. This lemma follows immediately by substituting the equality in Lemma 1.

Now, assume that \mathfrak{A} is an algebra of linear mappings $\mathcal{D} \rightarrow \mathcal{D}$, where \mathcal{D} is the linear space of infinitely differentiable complex valued functions on \mathbf{R}^n with compact support. Let $\mathcal{L}_2 = L_2 \times \cdots \times L_2$, and inner product of \mathcal{L}_2 is defined by $(f, g)_{\mathcal{L}_2} = \sum_{i=1}^m (f_i, g_i)_{L_2}$ for $f = (f_1, \dots, f_m)$,