125. On Cauchy's Problem for a Linear System of Partial Differential Equations of First Order

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1. Introduction. In this note we shall show the existence and the uniqueness of the solution for a linear system of partial differential equations of the following form (1.1) satisfying the prescribed initial conditions (1.2):

(1.1)
$$\frac{\partial u_{\mu}}{\partial t} = \sum_{\nu=1}^{k} \left\{ \sum_{j=1}^{m} A_{\mu\nu j}(t, x) \frac{\partial u_{\nu}}{\partial x_{j}} + B_{\mu\nu}(t, x) u_{\nu} \right\} + f_{\mu}(t, x)$$

(1.2) $u_{\mu}(0, x) = \varphi_{\mu}(x)$ $(\mu = 1, 2, \dots, k)$

under some conditions on $A_{\mu\nu j}$, $B_{\mu\nu}$, f_{μ} , and φ_{μ} which should be specified later (see [2]). We shall summarize here some notations and definitions. R^m denotes the *m*-dimensional Euclidean space whose elements are denoted by $x=(x_1, x_2, \dots, x_m)$, and $z=x+iy=(x_1+iy_1, x_2+iy_2, \dots, x_m+iy_m)$ ($x, y \in R^m, i=\sqrt{-1}$) is an element of *m*-dimensional complex space C^m . For some positive T, $D(T)=\{(t, x); 0\leq t\leq T, x \in R^m\}$ and $\mathfrak{D}_{\gamma}(T)=\{(t, z); 0\leq t\leq T, z=x+iy\in C^m, |y_j|<\gamma, j=1,2,\dots, m\}$ for some positive γ .

A function f(t, x) which is *h*-time continuously differentiable with respect to (t, x), is denoted by $f(t, x) \in C_{(t,x)}^h$, and that f(t, x)which is analytic with respect to x for each $t \in [0, T]$ is denoted by $f(t, x) \in A_{(x)}$.

For any positive constants a and b, a function f(t, x) belonging to $C_{(t,x)}$ on D(T) and satisfying the inequality: $|f(t, x)| = Me^{ae^{b|x|}}$ on D(T) for some positive constant M, is denoted by $f(t, x) \in F(a, b)$.

The method of the proof of the existence of the solution is essentially based on that of Prof. M. Nagumo [2]. The author wishes to express his deepest thanks to professor M. Nagumo for his kind advices and constant encouragement.

2. Assumptions and Main Theorems. Assumptions.

- (I) The functions $A_{\mu\nu j}(t, x)$, $B_{\mu\nu}(t, x)$, $f_{\mu}(t, x)$ $(\mu, \nu = 1, 2, \dots, k; j=1, 2, \dots, m)$ belong to $C_{(t,x)}$ on D(T).
- (II) The functions $A_{\mu\nu j}(t, x)$, $B_{\mu\nu}(t, x)$, $(\mu, \nu=1, \dots, k; j=1, 2, \dots, m)$ belong to $A_{(x)}$ on D(T) for each $t \in [0, T]$ and can be extended holomorphically with respect to x to the complex domain $\mathfrak{D}_{\gamma}(T)$ on which they are continuous, and on $\mathfrak{D}_{\gamma}(T)$, $|A_{\mu\nu j}(t, z)| \leq A$, $|B_{\mu\nu}(t, z)| \leq B$ where A and