

RELATED PROBLEMS IN PARTIAL DIFFERENTIAL EQUATIONS

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1. Introduction. Let $x = (x_1, \dots, x_n)$ and $D = (D_1, \dots, D_n)$ where $D_i \phi(x) = \partial \phi(x) / \partial x_i$. Let $D^\alpha = D_1^{\alpha_1} D_2^{\alpha_2} \dots D_n^{\alpha_n}$ and let $P(x, D) = \sum_{\alpha; 0 \leq |\alpha| \leq m} a_\alpha(x) D^\alpha$ where $|\alpha| = \alpha_1 + \dots + \alpha_n$ and the $a_\alpha(x)$ are given functions of x . Finally, let $S(x) = 0$ denote a cylindrical surface in (x, t) space and $B(x, D)$ a nontangential boundary operator whose domain is the manifold $S(x) = 0$. The smoothness required of $S(x) = 0$ will depend upon the operator $B(x, D)$. We will be concerned with the following pair of initial-boundary value problems:

$$P_1 \begin{cases} \partial u(x, t) / \partial t = P(x, D)u(x, t), & t > 0, \\ u(x, 0) = \phi(x), \\ B(x, D)u(x, t) = f(x, t), & x \in S, t > 0, \end{cases}$$

and

$$P_2 \begin{cases} \partial^2 v(x, t) / \partial t^2 = P(x, D)v(x, t), & t > 0, \\ v(x, 0) = 0, \quad v_t(x, 0) = \phi(x), \\ B(x, D)v(x, t) = g(x, t), & x \in S, t > 0. \end{cases}$$

We assume that $B(x, D)\phi(x)$ vanishes on $S(x) = 0$ and that $P(x, D)\phi(x)$ is continuous.

The interest in this paper will be in relating the solvability of P_2 to P_1 and conversely by means of the Laplace transform and the inverse Laplace transform. The use of the Laplace transform will necessarily impose restrictions on the choices of the functions $f(x, t)$ and $g(x, t)$, but these conditions are satisfied in a wide class of applications. By the symbolism $\mathfrak{L}_s^{-1}\{\psi(x, s)\}_{s \rightarrow t^2}$ we understand the inverse Laplace transform with the variable s in the transform and the variable t^2 in the inverted function. We then have the following results:

THEOREM 1. *If P_1 is solvable with solution $u(x, t)$ and if*

$$(1.1) \quad g(x, t) = \Gamma(3/2) \mathfrak{L}_s^{-1}\{s^{-3/2} f(x, 1/4s)\}_{s \rightarrow t^2},$$

then P_2 is also solvable and

$$(1.2) \quad v(x, t) = \Gamma(3/2) \mathfrak{L}_s^{-1}\{s^{-3/2} u(x, 1/4s)\}_{s \rightarrow t^2}$$

provided the inverse Laplace transform exists in (1.1) and (1.2).