# On the Behavior of Solutions of the Cauchy Problem for Parabolic Equations with Unbounded Coefficients*) 

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Dedicated to President Y.K. Tai on his 70th birthday

1. Let $x=\left(x_{1}, \cdots, x_{n}\right)$ be a point of the $n$-dimensional Euclidean space $R^{n}$ and let $t$ be a non-negative number. The distance of the point $x \in R^{n}$ from the origin of $R^{n}$ is denoted by $|x|=\left(\sum_{i=1}^{n} x_{i}^{2}\right)^{1 / 2}$. The $(n+1)$-dimensional Euclidean half space $R^{n} \times(0, \infty)$ is the domain of interest.

Consider a parabolic differential equation

$$
\begin{equation*}
L_{0} u=\sum_{n=1}^{n} \frac{\partial^{2} u}{\partial x_{i}^{2}}+\left(-k^{2}|x|^{2}+l\right) u-\frac{\partial u}{\partial t}=0,(k>0) \tag{1}
\end{equation*}
$$

in $R^{n} \times(0, \infty)$. Krzyżanski [4] proved the existence of the fundamental solution of this equation. By using this fundamental solution, we can see that the solution $u(x, t)$ of the above equation with Cauchy data $u(x, 0)=$ $\operatorname{Mexp}\left(a|x|^{2}\right)(2 a<k)$ is given by

$$
\left.\begin{array}{rl}
u(x, t)=M\left(\frac{k}{k \cosh 2 k t-2 a} \sinh 2 k t\right.
\end{array}\right)^{n / 2} .
$$

So, if $l-k n<0$, then $u(x, t)$ converges to zero uniformly on every compact set in $R^{n}$ as $t \rightarrow \infty$, (cf. [7]). This fact leads us to the question whether the similar situation to the above holds or not for solutions of general parabolic equations of unbounded coefficients with suitable Cauchy data.
2. The following results, Theorem $A$ and Theorem B, of Kusano [8] give us an answer to the question.

Let

$$
\begin{equation*}
L u=\sum_{i, j=1}^{n} a_{i j} \frac{\partial^{2} u}{\partial x_{i} \partial x_{j}}+\sum_{i=1}^{n} b_{i} \frac{\partial u}{\partial x_{i}}+c u-\frac{\partial u}{\partial t}=0 \tag{2}
\end{equation*}
$$

be a parabolic differential equation in $R^{n} \times(0, \infty)$, where the coefficients $a_{i j}\left(=a_{j i}\right), b_{i}$ and $c$ are functions defined in $R^{n} \times[0, \infty)$ and such that

[^0]\[

\left\{$$
\begin{array}{l}
0<\sum_{i, j=1}^{n} a_{i j} \xi_{i} \xi_{j} \leqq k_{1}|\xi|^{2} \text { for any real vector } \xi=\left(\xi_{1}, \cdots, \xi_{n}\right) \neq 0  \tag{3}\\
\left|b_{i}\right| \leqq k_{2}\left(|x|^{2}+1\right)^{1 / 2},(1 \leqq i \leqq n) \\
c \leqq-k_{3}|x|^{2}+k_{4}
\end{array}
$$\right.
\]

in $R^{n} \times[0, \infty)$ for some constants $k_{1}(>0), k_{2}(\geqq 0), k_{3}(>0)$ and $k_{4}$.
Theorem A. Put

$$
\begin{equation*}
\tilde{\alpha}=\min _{1 \leqq i \leqq n}\left[\inf _{(x, t) \in R^{n} \times[0, \infty)} a_{i i}\right] . \tag{4}
\end{equation*}
$$

Let $\theta$ be the positive root of the equation $4 k_{1} \theta^{2}+2 k_{2} n \theta-k_{3}=0$ and let $u(x, t)$ continuous in $R^{n} \times[0, \infty)$ be a solution of (2) in $R^{n} \times(0, \infty)$ in the usual sense satisfying $|u(x, 0)| \leqq M \exp \left(a|x|^{2}\right)$ in $R^{n}$ for some positive constants $M$ and $a$. Suppose that the following inequalities are satisfied:

$$
4 k_{1} a^{2}+2 k_{2} n a-k_{3}<0 \text { and } k_{4}+2\left(k_{2}-\tilde{\alpha}\right) n \theta<0
$$

Then $\lim _{t \rightarrow \infty} u(x, t)=0$, the convergence being of exponential order and uniform with respect to $x \in R^{n}$.

Theorem B. Suppose that there exists a positive constant $\delta$ such that

$$
\begin{equation*}
\sum_{i=1}^{n}\left(a_{i i}+b_{i} x_{i}\right) \geqq \delta \tag{5}
\end{equation*}
$$

for $(x, t) \in R^{n} \times[0, \infty)$. Let $u=u(x, t)$ continuous in $R^{n} \times[0, \infty)$ be a solution of (2) in $R^{n} \times(0, \infty)$ in the usual sense satisfying $|u(x, 0)| \leqq M \exp$ ( $a|x|^{2}$ ) in $R^{n}$ for some positive constants $M$ and $a$. Assume the following inequalities are satisfied:

$$
4 k_{1} a^{2}+2 k_{2} n a-k_{3}<0 \text { and } k_{4}-\delta \sqrt{\frac{k_{3}}{k_{1}}}<0 .
$$

Then $\lim u(x, t)=0$, the convergence being of exponential order and uniform with respect to $x \in R^{n}$.

In this article we shall deal with the question stated in $\S 1$ and extend Theorems A and B to the more general parabolic differential operator $L$ of the form (2) whose coefficients satisfy the following conditions:

$$
\left\{\begin{array}{l}
0<\sum_{i, j=1}^{n} a_{i j} \xi_{i} \xi_{j} \leqq k_{1}\left(|x|^{2}+1\right)^{1-\lambda}|\xi|^{2} \text { for any real vector }  \tag{6}\\
\quad \xi=\left(\xi_{1}, \ldots, \xi_{n}\right) \neq 0 \\
\left|b_{i}\right| \leqq k_{2}\left(|x|^{2}+1\right)^{1 / 2} ; \quad(1 \leqq i \leqq n) \\
c \leqq-k_{3}\left(|x|^{2}+1\right)^{\lambda}+k_{4}
\end{array}\right.
$$

for some constants $k_{1}(>0), k_{2}(\geqq 0), k_{3}(>0)$ and $k_{4}$ in $R^{n} \times(0, \infty)$ for $\lambda \epsilon$ $[1, \infty)$.
3. In the later discussion, we shall need the following lemma which is a generalization of Krzyżański's theorem [4].

Lemma. Assume that the coefficients of $L$ in (2) satisfy (6). Let $u=$ $u(x, t)$ continuous in $R^{n} \times[0, \infty)$ satisfy $L u=0$ and $|u(x, t)| \leqq M^{*} \exp \left[a^{*}\left(|x|^{2}\right.\right.$ $\left.+1)^{\lambda}\right]$ in $R^{n} \times(0, \infty)$ for some positive constants $M^{*}$ and $a^{*}$. If there exists a positive constant $M$ such that $|u(x, 0)| \leqq M$, then it holds that $|u(x, t)| \leqq$ $M(t) \exp \left[-\alpha\left(|x|^{2}+1\right)^{\lambda} \tanh \beta t\right]$ in $R^{n} \times(0, \infty)$ for some positive constants $\alpha$, $\beta$ and for a positive continuous function $M(t)$ in $t>0$.

Proof: Consider a function

$$
V(x, t)=M \exp \left[-\varphi(t)\left(|x|^{2}+1\right)^{\lambda}+\psi(t)\right],
$$

where $\varphi(t)(>0)$ and $\psi(t)$ are differentiable once in $[0, \infty)$.
From (4) and (6) we see that

$$
\begin{align*}
& \quad \frac{L V}{V}=4 \lambda^{2} \varphi^{2}(t)\left(|x|^{2}+1\right)^{2 \lambda-2} \sum_{i, j=1}^{n} a_{i j} x_{i} x_{j} \\
& -4 \lambda(\lambda-1) \varphi(t)\left(|x|^{2}+1\right)^{\lambda-2} \sum_{i, j=1}^{n} a_{i j} x_{i} x_{j}  \tag{7}\\
& -2 \lambda \varphi(t)\left(|x|^{2}+1\right)^{\lambda-1} \sum_{i=1}^{n}\left(a_{i i}+b_{i} x_{i}\right)+c \\
& +\varphi^{\prime}(t)\left(|x|^{2}+1\right)^{\lambda}-\psi^{\prime}(t) \\
& \leqq\left(|x|^{2}+1\right)^{\lambda}\left[\varphi^{\prime}(t)+4 k_{1} \lambda^{2} \varphi^{2}(t)+2 k_{2} n \lambda \varphi(t)-k_{3}\right] \\
& +\left[-4 k_{1} \lambda^{2} \varphi^{2}(t)-2 \lambda \tilde{\alpha} n \varphi(t)+k_{4}-\psi^{\prime}(t)\right] .
\end{align*}
$$

so, if

$$
\begin{equation*}
\varphi(t)=\alpha \tanh 4 k_{1} \lambda^{2} \alpha t \tag{8}
\end{equation*}
$$

where

$$
\alpha=\frac{-k_{2} n+\sqrt{k_{2}^{2} n^{2}+4 k_{1} k_{3}}}{4 k_{1} \lambda}
$$

is the positive root of the quadratic equation $4 k_{1} \lambda^{2} X^{2}+2 K_{2} n \lambda X-k_{3}=0$, then we easily see that

$$
\varphi^{\prime}(t)+4 k_{1} \lambda^{2} \varphi^{2}(t)+2 k_{2} n \lambda \varphi(t)-k_{3} \leqq 0 .
$$

Further, it is also easy to see that

$$
\begin{align*}
\psi(t)= & \left(-4 \lambda^{2} k_{1} \alpha^{2}-2 \lambda \alpha n \tilde{\alpha}+k_{4}\right) t+\frac{\tilde{\alpha} n}{2 \lambda k_{1}} \log \frac{e^{8 \lambda^{2} k_{1} \alpha t}}{e^{8 \lambda^{2} k_{1} \alpha t}+1}  \tag{9}\\
& -\frac{2 \alpha}{e^{8 \lambda^{2} k_{1} \alpha t}+1}+\alpha+\frac{\tilde{\alpha} n}{2 \lambda k_{1}} \log 2
\end{align*}
$$

satisfies

$$
-4 k_{1} \lambda^{2} \varphi^{2}-2 \lambda \widetilde{\alpha} n \varphi(t)+k_{4}-\psi^{\prime}(t)=0
$$

for $\varphi(t)$ given by (8). We have thus shown that the function

$$
\begin{aligned}
V(x, t)= & M\left(\frac{e^{8 \lambda^{2} k_{1} \alpha t}}{e^{8 \lambda^{2} k_{1} \alpha t}+1}\right) \frac{\tilde{\alpha} n}{2 \lambda k_{1}} \exp \left[-\frac{2 \alpha}{e^{8 \lambda^{2} k_{1} \alpha t}+1}+\alpha+\frac{\tilde{\alpha} n}{2 \lambda k_{1}} \log 2\right] \times \\
& \exp \left[-\alpha\left(|x|^{2}+1\right)^{\lambda} \tanh 4 k_{1} \lambda^{2} \alpha t+\left(-4 \lambda^{2} k_{1} \alpha^{2}-2 \lambda \tilde{\alpha} n \alpha+k_{4}\right) t\right]
\end{aligned}
$$

satisfies the differential inequality $L V \leqq 0$ in $R^{n} \times(0, \infty)$. Consider the function $W_{ \pm}(x, t)=V(x, t) \pm u(x, t)$ and apply the maximum principle of Bodanko $[1]$ to $W_{ \pm}(x, t)$. Then we have $W_{ \pm}(x, t) \geqq 0$, i. e. $|u(x, t)| \leqq V(x, t)$ for $(x, t) \in R^{n} \times[0, \infty)$, thereby completing the proof of the lemma.
4. Now we assume that the coefficients of $L$ in (2) satisfy the condition (6) in $R^{n} \times(0, \infty)$ for some constants $k_{1}(>0), k_{2}(\geq 0), k_{3}(>0), k_{4}$ and $\lambda \in[1, \infty)$. Let $u=u(x, t)$ continuous in $R^{n} \times[0, \infty)$ satisfy $L u=0$ and $|u(x, t)| \leqq M^{*} \exp$ $\left[a^{*}\left(|x|^{2}+1\right)^{\lambda}\right]$ in $R^{n} \times(0, \infty)$ and $|u(x, 0)| \leqq M \exp \left[a\left(|x|^{2}+1\right)^{\lambda}\right]$ for positive constants $M^{*}, M, a^{*}$ and $a$. Suppose that these constants fulfil the inequality

$$
\begin{equation*}
4 a^{2} \lambda^{2} k_{1}+2 a \lambda k_{2} n-k_{3}<0 \tag{10}
\end{equation*}
$$

Now we use an idea presented [2], [6]. First we introduce a parameter $\rho(>1)$ and put

$$
V(x, t)=M \exp \left[a\left(|x|^{2}+1\right)^{\lambda} \rho^{-r_{0} t}+\frac{4 \lambda^{2} k_{1} a+2 \lambda k_{1} n a+k_{4}}{r_{0} \log \rho}\left(1-\rho^{-r_{0} t}\right)\right]
$$

where $r_{0}=\left(k_{3} a^{-1}-2 \lambda k_{2} n-4 a \lambda^{2} k_{1}\right)(\log \rho)^{-1}$. From (10) we see that $r_{0}>0$.
Since $\lambda \in[1, \infty)$, it is easy to see that $V(x, t)$ satisfies the differential inequality

$$
\sum_{i, j=1}^{n} a_{i j} \frac{\partial^{2} V}{\partial x_{i} \partial x_{j}}+\sum_{i=1}^{n} b_{i} \frac{\partial V}{\partial x_{i}}+c V-\frac{\partial V}{\partial t} \leqq 0
$$

in $R^{n} \times\left(0, r_{0}^{-1}\right]$. Putting $W_{ \pm}(x, t)=V(x, t) \pm u(x, t)$ and applying the maximum principle of Bodanko [1] to $W_{ \pm}(x, t)$ we have $W_{ \pm}(x, t) \geqq 0$, i. e.,

$$
|u(x, t)| \leqq M \exp \left[a\left(|x|^{2}+1\right)^{\lambda} \rho^{-r 0_{0} t}+\frac{4 \lambda^{2} k_{1} a+2 \lambda k_{1} n a+k_{4}}{r_{0} \log \rho}\left(1-\rho^{-r_{0} t}\right)\right]
$$

in $R^{n} \times\left(0, r_{0}^{-1}\right]$. Hence we have

$$
\begin{equation*}
\left|u\left(x, r_{0}^{-1}\right)\right| \leqq M_{1} \exp \left[a\left(|x|^{2}+1\right)^{\lambda} \rho^{-1}\right], x \in R^{n} \tag{11}
\end{equation*}
$$

where

$$
M_{1}=M \exp \left[\frac{4 \lambda^{2} k_{1} a+2 \lambda k_{1} n a+k_{4}}{\log \rho}\left(1-\rho^{-1}\right) r_{0}^{-1}\right] .
$$

we consider $t=r_{0}^{-1}$ as the initial time and (11) as the initial condition for u. Repeating the above procedure, we obtain

$$
\begin{aligned}
& |u(x, t)| \leqq M_{1} \exp \left[a \rho^{-1}\left(|x|^{2}+1\right)^{\lambda} \rho^{-r_{1}\left(t-r_{0}^{-1}\right)}\right. \\
& \left.\quad+\frac{4 \lambda^{2} k_{1} a \rho^{-1}+2 \lambda n k_{1} a \rho^{-1}+k_{4}}{r_{1} \log \rho}\left(1-\rho^{-r_{1}\left(t-r_{0}^{-1}\right)}\right)\right]
\end{aligned}
$$

in $R^{n} \times\left(r_{0}^{-1}, r_{0}^{-1}+r_{1}^{-1}\right]$, where $r_{1}=\left(k_{3} a^{-1} \rho-2 \lambda k_{2} n-4 a \lambda^{2} k_{1} \rho^{-1}\right)(\log \rho)^{-1}$, so that

$$
\left|u\left(x, r_{0}^{-1}+r_{1}^{-1}\right)\right| \leqq M_{2} \exp \left[a \rho^{-2}\left(|x|^{2}+1\right)^{\lambda}\right], x \in R^{n},
$$

where

$$
\begin{aligned}
M_{2}=M \exp [ & \frac{4 \lambda^{2} k_{1} a+2 \lambda k_{1} n a}{\log \rho}\left(1-\rho^{-1}\right)\left(r_{0}^{-1}+\rho^{-1} r_{1}^{-1}\right) \\
& \left.+\frac{k_{4}}{\log \rho}\left(1-\rho^{-1}\right)\left(r_{0}^{-1}+r_{1}^{-1}\right)\right]
\end{aligned}
$$

In general,
(12) $\left|u\left(x, r_{0}^{-1}+r_{1}^{-1}+\cdots+r_{j}^{-1}\right)\right| \leqq M_{j+1} \exp \left[a \rho^{-j-1}\left(|x|^{2}+1\right)^{\lambda}\right], x \in \mathbf{R}^{n}$, where $r_{j}=\left(k_{3} a^{-1} \rho^{j}-2 \lambda k_{2} n-4 a \lambda^{2} k_{1} \rho^{-j}\right)(\log \rho)^{-1}$ and
(13) $\quad M_{j+1}=M \exp \left[\frac{4 \lambda^{2} k_{1} \frac{a+2 \lambda k_{1} n a}{\log \rho}\left(1-\rho^{-1}\right)\left(r_{0}^{-1}+\rho^{-1} r_{1}^{-1}+\cdots+\rho^{-1} r_{j}^{-1}\right) ~}{\text { a }}\right.$

$$
\left.+\frac{k_{4}}{\log \rho}\left(1-\rho^{-1}\right)\left(r_{0}^{-1}+r_{1}^{-1}+\cdots+r_{j}^{-1}\right)\right]
$$

Let us consider the convergent series

$$
f(\rho)=\sum_{i=0}^{\infty} \rho^{-i} r_{i}^{-1}=\sum_{i=0}^{\infty} \frac{\rho^{-i} \log \rho}{k_{3} a^{-1} \rho^{i}-2 \lambda k_{2} n-4 a \lambda^{2} k_{1} \rho^{-i}}
$$

and

$$
g(\rho)=\sum_{i=0}^{\infty} r_{i}^{-1}=\sum_{i=0}^{\infty} \frac{\log \rho}{k_{3} a^{-1} \rho^{i}-2 \lambda k_{2} n-4 a \lambda^{2} k_{1} \rho^{-i}}
$$

It is a matter of simple calculation to derive the following:

$$
\begin{equation*}
f(\rho) \leqq \frac{1}{k_{3} a^{-1}-2 \lambda k_{2} n-4 a \lambda^{2} k_{1}} \frac{\log \rho}{1-\rho^{-1}}, \tag{14}
\end{equation*}
$$

and

$$
\begin{align*}
\lim _{\rho \rightarrow 1} g(\rho) & =\lim _{\rho \rightarrow 1} \int_{0}^{\infty} \frac{\log \rho}{k_{3} a^{-1} \rho^{s}-2 \lambda k_{2} n-4 a \lambda^{2} k_{1} \rho^{-s}} d s  \tag{15}\\
& =\frac{1}{2 \lambda \sqrt{k_{2}^{2} n^{2}+4 k_{1} k_{3}}} \log \frac{k_{3} a^{-1}-k_{2} n \lambda+\lambda \sqrt{k_{2}^{2} n^{2}+4 k_{1} k_{3}}}{k_{3} a^{-1}-k_{2} n \lambda-\lambda \sqrt{k_{2}^{2} n^{2}+4 k_{1} k_{3}}} \\
& \equiv T_{0}, \text { say. }
\end{align*}
$$

From (13) and (14) it follows that

$$
\begin{equation*}
M_{j} \leqq \tilde{M} \exp \left[\frac{k_{4}}{\log \rho}\left(1-\rho^{-1}\right) \sum_{i=0}^{\infty} r_{i}^{-1}\right], \quad j=1,2, \cdots \tag{16}
\end{equation*}
$$

where we have set

$$
\tilde{M}=M \exp \left[\frac{4 \lambda^{2} k_{1} a+2 \lambda k_{1} n a}{k_{3} a^{-1}-2 \lambda k_{2} n-4 a \lambda^{2} k_{1}}\right],
$$

and on account of (15) it is possible to choose $\rho_{0}(>1)$ so that the right-hand side of (16) does not exceed a constant, say $M_{0}=2 \tilde{M} \exp \left(k_{4} T_{0}\right)$ provided $1<\rho$ $<\rho_{0}$. Therefore it follows from (12) that

$$
\begin{equation*}
\left|u\left(x, \sum_{i=0}^{\infty} r_{i}^{-1}\right)\right| \leqq M_{0} \exp \left[a \rho^{-j-1}\left(|x|^{2}+1\right)^{\lambda}\right], \quad x \in R^{n} \tag{17}
\end{equation*}
$$

provided that $\rho$ is sufficiently near to 1 . Let $x \in R^{n}$ be arbitrary but fixed. Given any positive number $\varepsilon$, we can find $\rho_{1}(>1)$ such that $\mid u\left(x, T_{0}\right)-$ $u(x, f(\rho)) \left\lvert\,<\frac{\varepsilon}{2}\right.$ for $1<\rho<\rho_{1}$, as can be seen from (15).

On the other hand, for a fixed $\rho$ with $1<\rho<\min \left(\rho_{0}, \rho_{1}\right)$ an integer $N$ can be found such that

$$
\left|u(x, f(\rho))-u\left(x, \sum_{i=0}^{j} r_{i}^{-1}\right)\right|<\frac{\varepsilon}{2} \text { for } \quad j>N
$$

Thus we obtain $\left|u\left(x, T_{0}\right)\right|<\left|u\left(x, \sum_{i=0}^{j} r_{i}^{-1}\right)\right|+\varepsilon$ for $j>N$, whence in view of (17), $\left|u\left(x, T_{0}\right)\right|<M_{0} \exp \left[a \rho^{-j-1}\left(|x|^{2}+1\right)^{\lambda}\right]+\varepsilon$ for $j>N$. This yields $\mid u(x$, $\left.T_{0}\right) \mid \leqq M_{0}$ in the limit as $j \rightarrow \infty$ and $\varepsilon \rightarrow 0$. Since $x$ is arbitrary, this inequality holds throughout $R^{n}$.
5. After these preparations, we can prove the following

Theorem 1. Let

$$
L=\sum_{i, j=1}^{n} a_{i j} \frac{\partial^{2}}{\partial x_{i} \partial x_{j}}+\sum_{i=1}^{n} b_{i} \frac{\partial}{\partial x_{i}}+c-\frac{\partial}{\partial t}
$$

be a parabolic differential operator in $R^{n} \times(0, \infty)$ whose coefficients $a_{i j}\left(=a_{j i}\right), b_{i}$ and $c$ satisfy the condition (6) in $R^{n} \times[0, \infty)$ for some constants $k_{1}(>0), k_{2}$ $(\geqq 0), k_{3}(>0), k_{4}$ and $\lambda \in[1, \infty)$. Let $u=u(x, t)$ continuous in $R^{n} \times[0, \infty)$ satisfy $L u=0$ and $|u(x, t)| \leqq M^{*} \exp \left[a^{*}\left(|x|^{2}+1\right)^{\lambda}\right]$ in $R^{n} \times(0, \infty)$ for some positive constants $M^{*}$ and $a^{*}$ and $|u(x, 0)| \leqq M \exp \left[a\left(|x|^{2}+1\right)^{\lambda}\right]$ foe positive constants $M$ and $a$. Assume that the inequalities (10) and

$$
\begin{equation*}
-4 \lambda^{2} k_{1} \alpha^{2}-2 \lambda \tilde{\alpha} n \alpha+k_{4}<0 \tag{18}
\end{equation*}
$$

are valid. Then $\lim _{t \rightarrow \infty} u(x, t)=0$, the convergence being of exponential order and uniform with respect to $x \in R^{n}$.

Proof. By the argument in $\S 4$, we can find $T_{0}$ and $M_{0}$ such that $\mid u(x$, $\left.T_{0}\right) \mid \leqq M_{0}$. Now, we discuss how $u(x, t)$ behaves for $t>T_{0}$. To make use of Lemma we introduce the function

$$
\begin{align*}
W(x, t) & =M_{0} \exp \left[-\alpha\left(|x|^{2}+1\right)^{\lambda} \tanh 4 k_{1} \lambda^{2} \alpha\left(t-T_{0}\right)\right.  \tag{19}\\
& \left.+\left(-4 \lambda^{2} k_{1} \alpha^{2}-2 \lambda \tilde{\alpha} n \alpha+k_{4}\right)\left(t-T_{0}\right)\right] .
\end{align*}
$$

Then we can verify that

$$
\sum_{i, j=1}^{n} a_{i j} \frac{\partial^{2} W}{\partial x_{i} \partial x_{j}}+\sum_{i=1}^{n} b_{i} \frac{\partial W}{\partial x_{i}}+c W-\frac{\partial W}{\partial t} \leqq 0
$$

in $R^{n} \times\left(T_{0}, \infty\right)$. Thus, according to Bodanko's maximum principle, we conclude that $|u(x, t)| \leqq W(x, t)$ in $R^{n} \times\left(T_{0}, \infty\right)$. Now the assertion of the theorem follows from the observation that the asymptotic behavior of $W$ ( $x$, $t$ ) as $t \rightarrow \infty$ is determined by the factor

$$
e^{\left(-4 \lambda^{2} k_{1} \alpha^{2}-2 \lambda \tilde{\alpha} n \alpha+k_{4}\right) t}
$$

which decays exponentially to zero as $t \rightarrow \infty$ provided that (18) holds. This completes the proof.

By the quite similar method, we can prove the following. We may omit the proof of it.

Theorem 2. Let L be a parabolic differential operator of the form in (2) satisfying (6) in $R^{n} \times[0, \infty)$ for a number $\lambda \in(0,1]$. Suppose that a continuous function $u(x, t)$ in $R^{n} \times[0, \infty)$ satisfy $L u=0$ and $|u(x, t)| \leqq M^{*} \times$ $\exp \left[a^{*}\left(|x|^{2}+1\right)^{\lambda}\right]$ in $R^{n} \times(0, \infty)$ for some positive constants $M^{*}$ and $a^{*}$ and $|u(x, 0)| \leqq M \exp \left[a\left(|x|^{2}+1\right)^{\lambda}\right]$ for positive constants $M$ and a. Assume that the inequalities (10) and

$$
\begin{equation*}
4 \lambda(1-\lambda) \alpha-2 \lambda n \alpha \tilde{\alpha}+k_{4}<0 \tag{20}
\end{equation*}
$$

are valid. Then $\lim _{t \rightarrow \infty} u(x, t)=0$, the convergence being of exponential order and uniform with respect to $x \in R^{n}$.

Next we shall prove the following
Theorem 3. Let L be a parabolic differential operator of the form (2) with coefficients satisfying (6) for some $\lambda \epsilon(0,1]$ and let $u=u(x, t)$ continuous in $R^{n} \times[0, \infty)$ satisfy $L u=0$ and $|u(x, t)| \leqq M^{*} \exp \left[a^{*}\left(|x|^{2}+1\right)^{\lambda}\right]$ in $R^{n} \times(0, \infty)$ for positive constants $M^{*}$ and $a^{*}$ and $|u(x, 0)| \leqq M \exp \left[a\left(|x|^{2}\right.\right.$ $\left.+1)^{\lambda}\right]$ for positive constants $M$ and $a$. Assume that the inequalities (10) and

$$
\begin{equation*}
k_{4}+2(1-\lambda) \sqrt{k_{1} k_{3}}-\delta \sqrt{\frac{k_{3}}{k_{1}}}<0 \tag{21}
\end{equation*}
$$

are valid. Then $\lim _{t \rightarrow \infty} u(x, t)=0$, the convergence being of exponential order and uniform with respect to $x \in R^{n}$.

To see this, it is enough to introduce the function

$$
\begin{aligned}
W(x, t)= & M_{0}\left[\cosh 2 \lambda \sqrt{k_{1} k_{3}}\left(t-T_{0}\right)\right] \frac{2 k_{1}(1-\lambda)-\delta}{2 \lambda k_{1}} \\
& \times \exp \left[-\left(|x|^{2}+1\right)^{\lambda} \sqrt{\frac{k_{3}}{4 \lambda^{2} k_{1}}} \tanh 2 \lambda \sqrt{k_{1} k_{3}}\left(t-T_{0}\right)+k_{4}\left(t-T_{0}\right)\right]
\end{aligned}
$$

and to proceed exactly as in the proof of Theorem 1 . we may omit the details.

Remark 1. Our Theorem 1 corresponds to Theorem 2 of [5]. If we take $a=0$ in the Cauchy data $|u(x, 0)| \leqq M \exp \left[a\left(|x|^{2}+1\right)^{\lambda}\right]$ in our theorem, then we get the result due to Kuroda [5].

Remark 2. In our Theorem 1, consider the case $\lambda=1$. If we put $k_{1}=1$,
$k_{2}=0, \tilde{\alpha}=1, k_{3}=k^{2}$ and $k_{4}=k^{2}+l$, our theorem can be applied to $L_{0} u=0$ stated in § 1. In this case, $\alpha$ is the positive root of $4 x^{2}-k_{3}=0$ and $\alpha=\frac{k}{2}$, hence the condition (18) is equivalent to $l<k n$. Thus Theorem 1 gives us, as a special case, Krzyżański's result stated in § 1.

Remark 3. If we take $a=0$ in the Cauchy data $|u(x, 0)| \leqq M \exp \left[a\left(|x|^{2}\right.\right.$ $\left.+1)^{\lambda}\right]$ in Theorem 2, then we get the result stated in [3].

Remark 4. In the case $\lambda=1$, Theorem 2 and Theorem 3 coincide with results due to Kusano [8] (Theorems A and B stated in § 2).

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