

88. An Example of Temporally Inhomogeneous Scattering

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§1. The result. Consider a system of linear partial differential equations

$$(1.1) \quad \frac{\partial u(x, t)}{\partial t} = \sum_{j=1}^n A_j(x, t) \frac{\partial u(x, t)}{\partial x_j} + B(x, t)u(x, t).$$

Here $u = (u_1, \dots, u_N)$ is an N -vector of unknown functions of x and t ; $A_j(x, t)$ and $B(x, t)$ are $N \times N$ matrix functions, and $A_j(x, t)$ are assumed to be Hermitian symmetric.

In order to guarantee the existence and the uniqueness of the solution $u(x, t) \in \mathcal{E}'_t(L^2(\mathbf{R}^n)) \cap \mathcal{E}'_t(H^1(\mathbf{R}^n))^{(1)}$ of (1.1) with Cauchy data $u(x, 0) = u_0(x) \in H^1(\mathbf{R}^n)$, we assume the following (see [5], [6]):

(I) (a) The maps $t \rightarrow A_j(\cdot, t)$ are continuous on $(-\infty, \infty)$ to $\mathcal{B}^1(\mathbf{R}^n)$,

(b) $t \rightarrow B(\cdot, t)$ is continuous on $(-\infty, \infty)$ to $\mathcal{B}^0(\mathbf{R}^n)$ and

$$\frac{\partial B(x, t)}{\partial x_j} \in \mathcal{B}^0(\mathbf{R}^n \times (-\infty, \infty)), \quad j=1, 2, \dots, n.$$

Here $\mathcal{B}^l(\mathbf{R}^m)$ is the set of all $N \times N$ -matrix valued functions A such that A and $D^\alpha A$, $|\alpha| \leq l$ are continuous and bounded on \mathbf{R}^m .

We further consider two systems of linear partial differential equations given by

$$(1.2)^\pm \quad \frac{\partial u^\pm(x, t)}{\partial t} = \sum_{j=1}^n A_j^\pm \frac{\partial u^\pm(x, t)}{\partial x_j} + B^\pm u^\pm(x, t)$$

where A_j^\pm are $N \times N$ constant Hermitian symmetric matrices and B^\pm are $N \times N$ constant matrices satisfying $B^\pm + (B^\pm)^* = 0$. (F^* denotes the Hermitian conjugate matrix of F .)

We assume that (1.2)[±] are close to (1.1) near $|t| = \infty$ in the following sense.

(II) There exists a function $\phi(t) \in L^1(-\infty, \infty)$ satisfying

$$(1.3) \quad |A_j(x, t) - A_j^\pm|_{\mathcal{B}^1(\mathbf{R}^n)} \leq \phi(t), \quad |B(x, t) - B^\pm|_{\mathcal{B}^1(\mathbf{R}^n)} \leq \phi(t) \quad \text{for } t \leq 0.$$

We define an operator $U(t; s)$ by $U(t; s)u_0 = u(x, t)$ where $u(x, t) \in \mathcal{E}'_t(L^2(\mathbf{R}^n)) \cap \mathcal{E}'_t(H^1(\mathbf{R}^n))$ is a solution of (1.1) with Cauchy data $u_0(x) \in H^1(\mathbf{R}^n)$ at time s . We define the operators $U_0^\pm(t; s)$ analogously. By the energy inequality, expressed in Lemma 1 and Lemma 2 below, the

1) $u(x, t) \in \mathcal{E}'_t(H^k(\mathbf{R}^n))$ means that $u(\cdot, t)$ is a $H^k(\mathbf{R}^n)$ valued function of t , l -times continuously differentiable with respect to t in $H^k(\mathbf{R}^n)$ -norm.

operators $U(t; s)$ and $U_0^\pm(t; s)$ are well defined and are extended as the bounded operators in $L^2(\mathbf{R}^n)$. Our Theorem 1 reads as follows:

Theorem 1. *We assume (I) and (II). Then, there exist operators $W_\pm, {}^*W_\pm$ defined as follows:*

$$(1.4) \quad {}^*W_+ = \lim_{t \rightarrow \infty} {}^*W_+(t), \quad {}^*W_+(t) = U_0^+(0; t)U(t; 0),$$

$$(1.5) \quad W_- = \lim_{t \rightarrow -\infty} W_-(t), \quad W_-(t) = U(0; t)U_0^-(t; 0),$$

$$(1.6) \quad W_+ = \lim_{t \rightarrow \infty} W_+(t), \quad W_+(t) = U(0; t)U_0^+(t; 0),$$

$$(1.7) \quad {}^*W_- = \lim_{t \rightarrow -\infty} {}^*W_-(t), \quad {}^*W_-(t) = U_0^-(0; t)U(t; 0),$$

limits being taken in $L^2(\mathbf{R}^n)$.

In order to state our Theorem 2, we introduce another notion of solutions.

Definition. A function $\tilde{u}^\pm(x, t) \in \mathcal{E}_i^0(L^2(\mathbf{R}^n))$ is said to be a weak solution of (1.2)[±] if it satisfies

$$(1.8)^\pm \quad \int_{\mathbf{R}^n} \tilde{u}^\pm(x, t)\overline{\varphi^\pm(x, t)}dx - \int_{\mathbf{R}^n} \tilde{u}^\pm(x, s)\overline{\varphi^\pm(x, s)}dx \\ = \int_s^t d\tau \int_{\mathbf{R}^n} \tilde{u}^\pm(x, \tau) \left[\frac{\partial \varphi^\pm(x, \tau)}{\partial \tau} - \sum_{j=1}^n A_j^\pm \frac{\partial \varphi^\pm(x, \tau)}{\partial x_j} - B^\pm \varphi^\pm(x, \tau) \right] dx$$

for any $s, t \in (-\infty, \infty)$ and $\varphi^\pm(x, t) \in \mathcal{E}_i^1(L^2(\mathbf{R}^n)) \cap \mathcal{E}_i^0(H^1(\mathbf{R}^n))$.

Then, we have

Theorem 2. *We assume (I) and (II). Let $u(x, t) \in \mathcal{E}_i^1(L^2(\mathbf{R}^n)) \cap \mathcal{E}_i^0(H^1(\mathbf{R}^n))$ be a solution of (1.1). If there exists a function $u^-(x, t) \in \mathcal{E}_i^0(L^2(\mathbf{R}^n))$ which is a weak solution of (1.2)⁻ satisfying*

$$(1.9) \quad \lim_{t \rightarrow -\infty} \|u(x, t) - u^-(x, t)\|_{L^2(\mathbf{R}^n)} = 0,$$

then there exists a uniquely defined function $u^+(x, t) \in \mathcal{E}_i^0(L^2(\mathbf{R}^n))$ which is a weak solution of (1.2)⁺ satisfying

$$(1.10) \quad \lim_{t \rightarrow \infty} \|u(x, t) - u^+(x, t)\|_{L^2(\mathbf{R}^n)} = 0.$$

§ 2. The sketch of the proofs. We prepare the following two lemmas.

Lemma 1. *Let $u(x, t) \in \mathcal{E}_i^1(L^2(\mathbf{R}^n)) \cap \mathcal{E}_i^0(H^1(\mathbf{R}^n))$ be a solution of (1.1). Then we have,*

$$(2.1) \quad \|u(x, t)\| \leq \exp\left(\int_0^t \phi(s)ds\right) \|u(x, 0)\|$$

$$(2.2) \quad \|u(x, t)\| + \sum_{k=1}^n \|u_k(x, t)\| \\ \leq \exp\left((2+n)\int_0^t \phi(s)ds\right) \cdot \left[\|u(x, 0)\| + \sum_{k=1}^n \|u_k(x, 0)\| \right]$$

where $u_k(x, t) = \frac{\partial u(x, t)}{\partial x_k}$, $\|v\|^2 = (v, v) = \int_{\mathbf{R}^n} v(x)\overline{v(x)}dx$

Proof. We have

$$(2.3) \quad \left| \frac{1}{2} \frac{d}{dt} \|u(\cdot, t)\|^2 \right| = \left| \operatorname{Re} \left(\sum_{j=1}^n (A_j(x, t) - A_j^\pm) u_j, u \right) + \operatorname{Re} ((B(x, t) - B^\pm)u, u) + \operatorname{Re} \left(\sum_{j=1}^n A_j^\pm u_j + B^\pm u, u \right) \right| \leq \phi(t) \cdot \|u(\cdot, t)\|^2.$$

Thus, since the inequality $\gamma'(t) \leq \phi(t)\gamma(t)$ for non-negative integrable functions implies $\gamma(t) \leq \gamma(0) \exp \left(\int_0^t \phi(s) ds \right)$, we obtain (2.1).

Assume further that $u(x, t) \in \mathcal{E}_t^1(H^1(\mathbf{R}^n)) \cap \mathcal{E}_t^0(H^2(\mathbf{R}^n))$. Then, we have

$$(2.4) \quad \left| \frac{1}{2} \frac{d}{dt} \|u_k(\cdot, t)\|^2 \right| = \left| \operatorname{Re} \left(\sum_{i=1}^n (A_i(x, t) - A_i^\pm) u_{ki}, u_k \right) + \operatorname{Re} ((B(x, t) - B^\pm)u_k, u_k) + \operatorname{Re} \left(\sum_{j=1}^n A_j^\pm u_{kj} + B^\pm u_k, u_k \right) + \operatorname{Re} \left(\sum_{j=1}^n A_j^{(k)}(x, t) u_j + B^{(k)}(x, t) u, u_k \right) \right|.$$

Combining this with (2.3) and (1.3), we have

$$(2.5) \quad \frac{d}{dt} \left[\|u(\cdot, t)\| + \sum_{k=1}^n \|u_k(\cdot, t)\| \right] \leq (n+2) \cdot \phi(t) \left[\|u(\cdot, t)\| + \sum_{k=1}^n \|u_k(\cdot, t)\| \right].$$

As in the case of (2.1), we obtain (2.2) from (2.5). Using the Friedrich mollifier with respect to x , we can remove the additional regularity for $u(x, t)$. Q.E.D.

Lemma 2 ([1], [3]). *Let $u^\pm(x, t)$ be a weak solution of (1.2)[±]. Then we have*

$$(2.6) \quad \|u^\pm(x, t)\| = \|u^\pm(x, s)\| \quad \text{for any } s, t.$$

Moreover, if $u^\pm(x, t) \in \mathcal{E}_t^1(L^2(\mathbf{R}^n)) \cap \mathcal{E}_t^0(H^1(\mathbf{R}^n))$, we have

$$(2.7) \quad \|u^\pm(x, t)\|_1 = \|u^\pm(x, s)\|_1 \quad \text{for any } s, t, \text{ where } \|\cdot\|_1 = \|\cdot\|_{H^1(\mathbf{R}^n)}.$$

Proof. Let $\{u_m^\pm(x)\}$ be a sequence in $H^1(\mathbf{R}^n)$ converging to $u^\pm(x, s)$ in $L^2(\mathbf{R}^n)$ -norm. Define $\varphi_m^\pm(x, t) = U_0^\pm(t, s)u_m^\pm(x)$. Putting $\varphi_m^\pm(x, t)$ in (1.8)[±] in place of $\varphi^\pm(x, t)$, we obtain

$$\int_{\mathbf{R}^n} u^\pm(x, t) \overline{\varphi_m^\pm(x, t)} dx = \int_{\mathbf{R}^n} u^\pm(x, s) \overline{u_m^\pm(x)} dx.$$

Tending m to ∞ , and using the Schwarz inequality, we have

$$\|u^\pm(x, s)\| \leq \|u^\pm(x, t)\|.$$

As t and s are taken arbitrary, we have (2.6). Similarly as in the proof of (2.2), we obtain (2.7) immediately. Q.E.D.

Proof of Theorem 1. For $u_0(x) \in H^1(\mathbf{R}^n)$, we can differentiate ${}^*W_+(t)u_0$ given by (1.4) and we obtain

$$\begin{aligned} & {}^*W_+(t)u_0 - u_0 \\ &= \int_0^t U_0^+(0; s) \left[\sum_{j=1}^n (A_j(x, s) - A_j^+) \frac{\partial}{\partial x_j} + (B(x, s) - B^+) \right] U(s; 0)u_0 ds \end{aligned}$$

Since $u_0 \in H^1(\mathbf{R}^n)$, we have (i) $U(t; 0)u_0 \in H^1(\mathbf{R}^n)$, (ii) $[\dots]U(t; 0)u_0$ is continuous in t and (iii) $\|[\dots]U(t; 0)u_0\|$ is integrable on $(0, \infty)$ by (1.3), (2.2) and (2.6). Therefore applying Theorem X.3.7 of T. Kato [4], we can prove that there exists $*W_+ = *W_+(\infty)$.

Analogously, we prove the existence of the operators W_+ , W_- and $*W_-$.

Poof of Theorem 2. By Lemma 2, we obtain the following representation for the weak solution $u^\pm(x, t)$ of (1.2)[±]

$$(2.8) \quad u^\pm(x, t) = U_0^\pm(t; s)u^\pm(x, s).$$

We also have

$$(2.9) \quad u(x, t) = U(t; s)u(x, s).$$

Therefore, by (1.7), (1.9) and (2.1), we obtain $u(x, 0) = W_-u^-(x, 0)$, because we have

$$\begin{aligned} & \|U(t; 0)u(x, 0) - U_0^-(t; 0)u^-(x, 0)\| \\ &= \|U(t; 0)[u(x, 0) - U(0; t)U_0^-(t; 0)u^-(x, 0)]\| \\ &\geq \exp\left(-\int_0^t \phi(s)ds\right) \|u(x, 0) - U(0; t)U_0^-(t; 0)u^-(x, 0)\|. \end{aligned}$$

Thus, by defining $u^+(x, t) = U_0^+(t; 0)(*W_+)W_-u^-(x, 0)$, we prove immediately that $u^+(x, t)$ satisfies (1.2)⁺ and (1.1). Q.E.D.

References

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