

AN ALGEBRA OF GENERALIZED FUNCTIONS ON
AN OPEN INTERVAL; TWO-SIDED
OPERATIONAL CALCULUS

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Let Ω be an open subinterval of the real line; suppose that $0 \in \Omega$. The purpose of this announcement is to describe an injection of $L^{loc}(\Omega)$ into a commutative algebra of operators. The injection is a useful substitute for the two-sided Laplace transformation; in case Ω is the whole real line, the injection can be extended to a space \mathfrak{B} of distributions whose supports may be all of $(-\infty, \infty)$ (there are no growth restrictions: see §7). If the distributional derivative of an arbitrary distribution R belongs to the space \mathfrak{B} , then R also belongs to \mathfrak{B} and R has an initial value (because R equals a continuous function in some left-neighborhood of the origin). Thus, it is possible to assign initial conditions to the unknown distribution in a differential equation whose right-hand side belongs to the space \mathfrak{B} : see 7.3.

1. **Preliminaries.** If $f_1(\cdot)$ and $f_2(\cdot)$ belong to the space $L^{loc}(\Omega)$ (of all the complex-valued functions which are integrable on each compact subinterval of the open set Ω), we denote by $f_1 \wedge f_2(\cdot)$ the function defined by

$$(1.1) \quad f_1 \wedge f_2(t) = - \int_t^0 f_1(t-u)f_2(u)du \quad (\text{for all } t \text{ in } \Omega).$$

2. **The space of test-functions.** Let $W\Omega$ be the space of all the complex-valued functions which are infinitely differentiable on Ω and whose every derivative vanishes at the origin. Thus, $w(\cdot)$ belongs to $W\Omega$ if $w(\cdot) \in C^\infty(\Omega)$ and $w^{(k)}(0) = 0$ for every integer $k \geq 0$.

2.1. *The space of generalized functions.* Let $\mathcal{G}\Omega$ be the space of all the linear operators A which map $W\Omega$ into $W\Omega$ such that the equation

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$$A(w_1 \wedge w_2)(t) = (Aw_1) \wedge w_2(t) \quad (\text{for all } t \text{ in } \Omega)$$

holds whenever $w_1(\cdot)$ and $w_2(\cdot)$ belong to $W\Omega$. As usual, if $w(\cdot)$ belongs to $W\Omega$, then $Aw(\cdot)$ denotes the image of $w(\cdot)$ under the operator A .

2.2. *The injection.* If $f(\cdot)$ belongs to $L^{loc}(\Omega)$ we denote by $\{f(t)\}$ the operator $w(\cdot) \mapsto (f \wedge w)'(\cdot)$ which assigns to each $w(\cdot)$ in $W\Omega$ the derivative of the function $f \wedge w(\cdot)$.

THEOREM. *The linear transformation $f(\cdot) \mapsto \{f(t)\}$ is one-to-one and maps $L^{loc}(\Omega)$ into the linear space $\mathfrak{Q}\Omega$.*

2.3. *The operational calculus.* The linear space $\mathfrak{Q}\Omega$ is a commutative algebra with unit element 1 (the identity operator), multiplication being the usual composition of operators.

If $f(t) = 1$ for $t \in \Omega$, then $\{f(t)\}$ is the identity operator 1 (defined by $1w(\cdot) = w(\cdot)$ for all $w(\cdot)$ in $W\Omega$). The differentiation operator D (defined by $Dw(\cdot) = w'(\cdot)$ for all $w(\cdot)$ in $W\Omega$) is an invertible element of the algebra $\mathfrak{Q}\Omega$ such that the equation

$$(2.4) \quad \{f_1 \wedge f_2(t)\} = \{f_1(t)\} D^{-1} \{f_2(t)\}$$

holds for every $f_1(\cdot)$ and $f_2(\cdot)$ in $L^{loc}(\Omega)$. The preceding properties imply all the usual operational formulas. For example, if $f(\cdot)$ is locally absolutely continuous on Ω , then

$$(2.5) \quad \{f'(t)\} = D\{f(t)\} - f(0)D,$$

whence

$$(2.6) \quad \{\sin t\} = \frac{D}{D^2 + 1} \quad \text{and} \quad \{\cos t\} = D\{\sin t\}.$$

We can now solve problems such as

$$(1) \quad y''(t) + y(t) = \sec(\pi t/2\omega) \quad (-\omega < t < \omega);$$

to that effect, set $\Omega = (-\omega, \omega)$, $c_0 = y(0)$, $c_1 = y'(0)$, and inject both sides of (1) into $\mathfrak{Q}\Omega$; from (2.5) it follows that

$$\{y(t)\} = c_0 D \frac{D}{D^2 + 1} + c_1 \frac{D}{D^2 + 1} + \frac{D}{D^2 + 1} D^{-1} \left\{ \sec \frac{\pi t}{2\omega} \right\};$$

from (2.4), (2.6), and (1.1) it therefore results that

$$y(t) = c_0 \cos t + c_1 \sin t - \int_t^0 [\sin(t-u)] \sec \frac{\pi u}{2\omega} du.$$

2.7. *Other operational calculi.* Mikusiński's injection (of $L^{loc}(0, \infty)$)

into the Mikusiński field) is an extension of the Laplace transformation; analogously, our injection $f(\cdot) \mapsto \{f(t)\}$ can be compared with the two-sided Laplace transformation. However, the two-sided Laplace transforms

$$\mathfrak{L}\{e^{-t} - e^t\} \quad \text{and} \quad \mathfrak{L}\{e^{-|t|}\}$$

are restrictions of **the same function** to different vertical strips; contrastingly,

$$\{e^{-t} - e^t\} = \frac{2D}{1 - D^2} \quad \text{and} \quad \{e^{-|t|}\} = \frac{D^2 - D\Sigma}{D^2 - 1},$$

where $\Sigma = \{\text{sgn } t\} = \{t/|t|\}$. More generally, if $-\infty < \lambda < \infty$ then

$$\{e^{\lambda|t|}\} = \frac{D^2 + \lambda D\Sigma}{D^2 - 1}.$$

A problem which is not Laplace transformable is discussed in 7.8.

3. Direct sum decomposition. Let $1_+(\cdot)$ be the Heaviside step function; we set $1_+ = \{1_+(t)\}$, $1_- = 1 - 1_+$, and

$$(B\mathcal{G}) = \{BA : A \in \mathcal{G}\} \quad (\text{when } B \in \mathcal{G}).$$

Both $(1_-\mathcal{G})$ and $(1_+\mathcal{G})$ are ideals in the algebra $\mathcal{G}\Omega$, and their direct sum equals $\mathcal{G}\Omega$:

$$\mathcal{G}\Omega = (1_-\mathcal{G}) \oplus (1_+\mathcal{G}).$$

In fact, 1_- (respectively, 1_+) is a projector of $\mathcal{G}\Omega$ into $(1_-\mathcal{G})$ (respectively, $(1_+\mathcal{G})$), $(1_-)^2 = 1 = (1_+)^2$, and $(1_-)(1_+) = 0$.

3.1. REMARK. If $h(\cdot) \in L^{loc}(\Omega)$ then $\{h_-(t)\} \in (1_-\mathcal{G})$ and $\{h_+(t)\} \in (1_+\mathcal{G})$, where $h_+(\cdot) = 1_+(\cdot)h(\cdot)$ and

$$h_-(\cdot) = h(\cdot) - h_+(\cdot).$$

4. Translation properties. If $-\infty < x < \infty$ we define the function $1^x(\cdot)$ by $1^x(t) = 0$ for $-|x| \leq t < |x|$, and by $1^x(t) = 1$ for all other values of t . Further, we set $1^x = \{1^x(t)\}$.

4.1. THEOREM. Suppose that $\alpha > 0$ and $\lambda \geq 0$; if $h(\cdot) \in L^{loc}(\Omega)$ then the equation

$$(4.2) \quad \frac{1^\lambda \{h(t)\}}{1 - c1^\alpha} = \left\{ \sum_{k=0}^{\infty} c^k [h_-(t + k\alpha + \lambda) + h_+(t - k\alpha - \lambda)] \right\}$$

holds for any complex number c .

4.3. *Comments.* The series inside the right-hand bracket is a locally finite sum. Theorem 4.1 is the two-sided extension of Theorem 5.29 in [4]. If $h(\cdot)$ is a periodic function having period $\alpha > 0$, then

$$\{h(t)\} = \frac{\{[1 - 1^\alpha(t)]h(t)\}}{1 - 1^\alpha}.$$

5. **The topology.** Let the function-space $W\Omega$ be equipped with the topology of pointwise convergence on the interval Ω ; since $\mathcal{G}\Omega$ consists of mappings of $W\Omega$ into the topological space $W\Omega$, we can equip $\mathcal{G}\Omega$ with the product topology. The following results have been proved by Harris Shultz: the topology of the linear space $\mathcal{G}\Omega$ is sequentially complete, locally convex, and Hausdorff; moreover, the multiplication of the algebra $\mathcal{G}\Omega$ is sequentially continuous.

5.1. *The translation operator.* If $-\infty < x < \infty$ we set $T_x = \{T_x(t)\}$, where

$$T_x(\cdot) = -1_-(x)1_x^-(\cdot) + 1_+(x)1_x^+(\cdot).$$

It turns out that $DT_x = \lim\{\epsilon^{-1}F_\epsilon(t)\}$ (as $\epsilon \rightarrow 0+$), where $F_\epsilon(\cdot)$ is the characteristic function of the interval $(x, x + \epsilon)$; this indicates that DT_x corresponds to the Dirac distribution δ_x concentrated at the point x . If $h(\cdot) \in L^{loc}(\Omega)$ is a periodic function of period $\alpha > 0$, then the equation

$$(5.2) \quad \{h(t)\} \sum_{k=-\infty}^{\infty} c_k T_{k\alpha} = \left\{h(t) \sum_{k=-\infty}^{\infty} c_k T_{k\alpha}(t)\right\}$$

holds for any complex-valued sequence c_k ($k = 0, \pm 1, \pm 2, \pm 3, \dots$).

6. **Initial values.** Given A and B in $\mathcal{G}\Omega$, we shall say that A equals B on an interval if $Aw(t) = Bw(t)$ for all t in the interval and for all $w(\cdot)$ in $W(-\infty, \infty)$. For example, any element of $(1_+\mathcal{G})$ equals 0 on $(-\infty, 0)$.

6.1. **DEFINITION.** A number c is called an **initial value** (of B) if $c = \lim f(t)$ (as $t \rightarrow 0-$) for some function $f(\cdot)$ such that $\{f(t)\}$ equals B on some interval $(\lambda, 0)$.

6.2. **REMARKS.** If the set of initial values (of B) is not void, it contains a unique element $B(0-)$; we shall see in 7.3 that the operator $DB - B(0-)D$ corresponds to the distributional derivative.

7. **A new space of distributions.** Let \mathfrak{B}_L (respectively, \mathfrak{B}_+) be the space of all the Schwartz distributions whose supports are contained in the half-open interval $(-\infty, 0]$ (respectively, $[0, \infty)$). Let \mathfrak{B}_- be

the space of all the elements of \mathfrak{B}_L that are regular in some open neighborhood of the origin; we set

$$\mathfrak{B} = \mathfrak{B}_- + \mathfrak{B}_+.$$

Thus, \mathfrak{B} is the family of all the sums $S+R$, where R is a distribution with $\text{Supp } R \subset [0, \infty)$, and where $S \in \mathfrak{B}_-$ (that is, $\text{Supp } S$ is contained in $(-\infty, 0]$ and there exists a distribution $\partial^0 f$ corresponding to a function $f(\cdot)$ such that $S - \partial^0 f$ is zero in some open interval containing the origin). It turns out that \mathfrak{B} is the direct sum $\mathfrak{B}_- \oplus \mathfrak{B}_+$: if $F \in \mathfrak{B}$ there exists a unique pair (F_-, F_+) in $\mathfrak{B}_- \times \mathfrak{B}_+$ such that $F = F_- + F_+$. If $F \in \mathfrak{B}$ and $G \in \mathfrak{B}$ we set

$$F \otimes G = -F_- \star G_- + F_+ \star G_+,$$

where \star is convolution in the sense of [3, p. 384]. By adjoining the multiplication $(F, G) \mapsto F \otimes G$ to the linear space \mathfrak{B} we obtain a commutative ring. Denoting by $\partial^0 f$ the distribution corresponding to a function $f(\cdot)$, we have $(\partial^0 f_1) \otimes (\partial^0 f_2) = \partial^0 (f_1 \wedge f_2)$.

If $F \in \mathfrak{B}$ and $w(\cdot) \in W(-\infty, \infty)$ then $F \otimes (\partial^0 w')$ is the distribution corresponding to a function in $W(-\infty, \infty)$ that we shall denote by $\{F\}w(\cdot)$; it turns out that $\{F\}w(\cdot)$ belongs to $W(-\infty, \infty)$. Let $\{F\}$ denote the mapping $w(\cdot) \rightarrow \{F\}w(\cdot)$ (of $W(-\infty, \infty)$ into itself); if δ_x is the Dirac distribution, then

$$(7.1) \quad \{\delta_x\} = D\mathcal{I}_x \quad (-\infty < x < \infty).$$

7.2. THEOREM. *The transformation $F \mapsto \{F\}$ is a linear injection of \mathfrak{B} into $\mathcal{G}(-\infty, \infty)$ such that $\{\partial^0 f\} = \{f(t)\}$ for $f(\cdot) \in L^{loc}(-\infty, \infty)$ and*

$$\{F_1 \otimes F_2\} = \{F_1\}D^{-1}\{F_2\} \quad (\text{for } F_1 \text{ and } F_2 \text{ in } \mathfrak{B}).$$

7.3. THEOREM. *If R is a distribution whose distributional derivative belongs to \mathfrak{B} , then the set of initial values (of $\{R\}$: see 6.1) contains a unique element which we shall denote by $\langle R, 0- \rangle$; further,*

$$\{\partial R\} = D\{R\} - \langle R, 0- \rangle D.$$

as usual, ∂R denotes the distributional derivative of R .

7.4. *Differential equations.* Given S in \mathfrak{B} , and let a_k ($k=0, 1, 2, \dots, n$) be a set of at least two complex numbers; if y is a distribution such that

$$(7.5) \quad (a_n \partial^n + \dots + a_1 \partial + a_0)y = S,$$

then the distributional derivative $\partial^k y$ belongs to \mathfrak{B} for $0 \leq k \leq n$; from

7.3 it therefore follows that we can take into account the initial values $\langle \partial_\nu^r, 0- \rangle$ when $0 \leq \nu < n$. The equation (7.5) implies that

$$(7.6) \quad \{\partial^k y\} = D^k \{y\} - \sum_{\nu=0}^{k-1} \langle \partial^\nu y, 0- \rangle D^{k-\nu} \quad (\text{for } 0 \leq k \leq n).$$

7.7. THEOREM. *If c_k ($k=0, 1, 2, \dots, n-1$) is a sequence of complex numbers, there exists one and only one distribution y satisfying (7.5) and the initial conditions*

$$\langle y, 0- \rangle = c_0, \quad \langle \partial y, 0- \rangle = c_1, \dots, \quad \langle \partial^{n-1} y, 0- \rangle = c_{n-1}.$$

7.8. *An example.* The distributional equation

$$(1) \quad \partial^2 y + y = \sum_{k=-\infty}^{\infty} \delta_{2k\pi}$$

(discussed on p. 128 of [1]) cannot be solved by the method of fundamental (or “elementary”) solutions—nor can it be solved by using the finite Fourier transform [5, pp. 335–342]. However, it can readily be solved by injecting it into $\mathfrak{A}(-\infty, \infty)$: from (1), (7.6), and (7.1) it follows that

$$(2) \quad (D^2 + 1)\{y\} = c_0 D^2 + c_1 D + \sum_{k=-\infty}^{\infty} D \mathfrak{T}_{2k\pi},$$

where $c_0 = \langle y, 0- \rangle$ and $c_1 = \langle \partial y, 0- \rangle$. A particular solution results by setting $c_0 = c_1 = 0$; solving (2) for $\{y\}$, we can use (2.6) to obtain

$$\{y\} = \frac{1}{D^2 + 1} D \sum_{k=-\infty}^{\infty} \mathfrak{T}_{2k\pi} = \{\sin t\} \sum_{k=-\infty}^{\infty} \mathfrak{T}_{2k\pi};$$

from (5.2) it now follows the answer

$$(3) \quad y(t) = \sin t \sum_{k=-\infty}^{\infty} \mathfrak{T}_{2k\pi}(t) = \left(1 + \left[\frac{t}{2\pi}\right]\right) \sin t$$

($-\infty < t < \infty$); as usual, $[t/2\pi]$ is the greatest integer $< t/2\pi$. The answer (3) cannot be obtained by Fourier transform methods.

7.9. ACKNOWLEDGMENTS. At the origin of Theorem 7.7 is an article by César de Freitas [2]; his “opérateurs de Heaviside” are linear combinations of functions with distributions of finite order whose supports are locally finite; these distributions form a proper subspace of our space \mathfrak{B} . Harris Shultz gave me the idea that $F \otimes G \in \mathfrak{B}$ whenever both $F \in \mathfrak{B}$ and $G \in \mathfrak{B}$.

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