

HYPERGEOMETRIC FUNCTIONS AND THE TRICOMI OPERATOR

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Abstract. In this paper we obtain for a generalized Tricomi operator fundamental solutions entirely supported in the hyperbolic region. Our method is based upon the notion of hypergeometric distributions introduced by S. Delache and J. Leray in [5].

1. INTRODUCTION

Consider the operator

$$\mathcal{T} = y\Delta_x + \frac{\partial^2}{\partial y^2}, \quad (1.1)$$

with $\Delta_x = \sum_{j=1}^n \frac{\partial^2}{\partial x_j^2}$, $n \geq 1$, a natural generalization of the classical Tricomi operator in \mathbb{R}^2 . In a previous article [2] we obtained via partial Fourier transform in x explicit expressions for fundamental solutions of \mathcal{T} , relative to points on the hyperplane $y = 0$. Such a method led us to calculate inverse Fourier transforms of Bessel functions which, in turn, revealed the importance of certain hypergeometric functions (depending on the “space dimension” n) that are intimately related to the operator \mathcal{T} .

In the present article we look for fundamental solutions of \mathcal{T} relative to an arbitrary point (x_0, y_0) , located in the hyperbolic region ($y < 0$) of the operator, and which are supported by the “forward” characteristic conoid of \mathcal{T} with vertex at (x_0, y_0) . We follow the method of S. Delache and J. Leray

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in [5] where they introduced *hypergeometric distributions*, a notion also considered by I. M. Gelfand and G. E. Shilov in [7].

The plan of this article is the following. In Section 2 we deal with preliminary material that is needed throughout the paper. Hypergeometric distributions are introduced in Section 3 where we obtain the basic formula (3.19) which is used in Sections 4 and 5 to obtain fundamental solutions respectively in the cases $n = 1$ or n even, and n odd ≥ 3 . The latter case differs from the previous one by the fact that the fundamental solution is then a sum of two terms, one supported by the “forward” conoid (as in the cases $n = 1$ or n even) and another supported by the boundary of the conoid. In Section 4 we also show how to derive from the methods used in this paper the results obtained previously by Barros-Neto and Gelfand in [4] and Barros-Neto and Cardoso in [2]. Finally, in the Appendix we prove or indicate the proof of results mentioned and utilized in Section 4.

2. PRELIMINARIES

Let \mathcal{T} be the operator given by (1.1) and let $\dot{\nabla}u$ be the “modified” gradient

$$\dot{\nabla}u = \langle yu_{x_1}, \dots, yu_{x_n}, u_y \rangle, \quad (2.1)$$

One clearly has $\mathcal{T}u = \operatorname{div}(\dot{\nabla}u)$ and, in addition,

$$\iint_D (u\mathcal{T}v - v\mathcal{T}u) dV = \int_{\partial D} (u\dot{\nabla}v - v\dot{\nabla}u) \cdot \vec{n} dS \quad (2.2)$$

for all smooth u and v on the closure of an open bounded domain D with smooth boundary ∂D .

Suppose $y < 0$ and set $t = 2(-y)^{3/2}/3 > 0$. The change of variables

$$x = x, \quad t = 2(-y)^{3/2}/3 \quad \Leftrightarrow \quad x = x, \quad y = -(2/3)^{-2/3}t^{2/3}, \quad (2.3)$$

whose Jacobian is

$$\frac{\partial(x, y)}{\partial(x, t)} = -(2/3)^{1/3}t^{-1/3}, \quad (2.4)$$

transforms \mathcal{T} into the operator

$$2\left(\frac{3t}{2}\right)^{2/3} \mathcal{T}_h, \quad (2.5)$$

where

$$\mathcal{T}_h = \frac{1}{2}\left(\frac{\partial}{\partial t^2} - \Delta_x\right) + \frac{1}{6t}\frac{\partial}{\partial t}. \quad (2.6)$$

We call \mathcal{T}_h the *reduced hyperbolic* Tricomi operator. Its formal adjoint is

$$\mathcal{T}_h^* = \frac{1}{2}\left(\frac{\partial^2}{\partial t^2} - \Delta_x\right) - \frac{1}{6t}\frac{\partial}{\partial t} + \frac{1}{6t^2}. \quad (2.7)$$

It is a matter of verification that

$$\mathcal{T}_h^*(t^{1/3}u) = t^{1/3}\mathcal{T}_h(u).$$

Thus, if u is a solution of $\mathcal{T}_h(u) = 0$, then $v = t^{1/3}u$ is a solution of $\mathcal{T}_h^*v = 0$, and conversely. Moreover, suppose that $E(x, t; 0, t_0)$, with $t_0 \neq 0$, is a fundamental solution of \mathcal{T}_h relative to the point $(0, t_0)$, that is,

$$\mathcal{T}_h E = \delta(x, t - t_0),$$

then $(t/t_0)^{1/3}E$ is a fundamental solution of \mathcal{T}_h^* relative to the same point.

We now recall the definition of the distribution $\chi_q(s)$ (see [5, 7, 8]). Let $q \in \mathbb{C}$ be such that $\text{Re } q > -1$. The locally integrable function

$$\chi_q(s) = \frac{s^q}{\Gamma(q+1)} \text{ if } s > 0, \quad \chi_q(s) = 0 \text{ if } s \leq 0 \tag{2.8}$$

defines a distribution in \mathbb{R} that depends analytically on q and it is such that

$$\chi_q(s) = \frac{d}{ds} \chi_{q+1}(s).$$

When $\text{Re } q \leq -1$, and (2.8) is no longer locally integrable, one associates to χ_q a distribution as a principal value integral [8] (or regularization in the sense of [7]). χ_q extends then to an entire function of q and we have

$$\chi_q(s) = \delta^{(-q-1)}(s) \quad \forall q \in \mathbb{Z}^- \tag{2.9}$$

(see [7]). Moreover, $\chi_q(s)$ is positive homogeneous of degree q and Euler's formula holds

$$s\chi_{q-1}(s) = q\chi_q(s). \tag{2.10}$$

Consider now the function

$$k(x, t - t_0) = \begin{cases} (t - t_0)^2 - |x|^2 & \text{if } t - t_0 > |x| \\ 0 & \text{if } t - t_0 \leq |x|, \end{cases} \tag{2.11}$$

defined in the whole of \mathbb{R}^{n+1} . Since $k(x, t - t_0)$ is positive in the semi-cone $C = \{(x, t) \in \mathbb{R}^{n+1} : t - t_0 > |x|\}$, and identically zero outside of C , it follows that $\chi_q(k(x, t - t_0))$ (which, for simplicity and when no confusion is possible, we denote by $\chi_q(k(\cdot))$) is a distribution in \mathbb{R}^{n+1} which is an entire analytic function of $q \in \mathbb{C}$. In particular, if q is an integer < 0 , then

$$\chi_q(k(\cdot)) = \delta^{(-q-1)}((k(\cdot)))$$

is a distribution concentrated on the boundary of C (see [7]).

3. HYPERGEOMETRIC DISTRIBUTIONS

Our aim is to find fundamental solutions for the Tricomi operator \mathcal{T} relative to an arbitrary point $(0, b), b < 0$, in \mathbb{R}^{n+1} , that is, a distribution $E(x, y; 0, b)$ defined in \mathbb{R}^{n+1} so that $\mathcal{T}E = \delta(x, y - b)$. In the guise of motivation, suppose that $E(x, y; 0, b)$ is a locally integrable function. Then in view of formulas (2.3), (2.4), (2.5), and (2.6), we get

$$\begin{aligned} \phi(0, b) &= \langle \mathcal{T}E, \phi \rangle = \int_{\mathbb{R}^{n+1}} E(x, y; 0, b) \mathcal{T}\phi \, dx \, dy \\ &= 2\left(\frac{3}{2}\right)^{1/3} \int_{\mathbb{R}^{n+1}} t^{1/3} E^\sharp(x, t; 0, t_0) \mathcal{T}_h \psi(x, t) \, dx \, dt. \end{aligned} \tag{3.1}$$

In the last formula $E^\sharp(x, t; 0, t_0)$ and $\psi(x, t)$ denote, respectively, $E(x, y; 0, b)$ and ϕ in the variables x and t , and we have set $t_0 = 2(-b)^{3/2}/3$. Thus, our problem reduces to finding fundamental solutions relative to $(0, t_0)$ for the adjoint operator \mathcal{T}_h^* , which according to our remark in Section 1 is equivalent to finding fundamental solutions for \mathcal{T}_h relative to the same point.

\mathcal{T}_h belongs to a class of operators, called Euler–Poisson–Darboux operators, studied by Delache and Leray in [5], where they obtained explicit formulas for fundamental solutions of those operators. For the sake of completeness, we outline Delache and Leray’s method in [5] relative to the reduced hyperbolic Tricomi operator \mathcal{T}_h , or more generally, the operator

$$\mathcal{P}_\alpha = \frac{1}{2} \left(\frac{\partial^2}{\partial t^2} - \Delta_x \right) + \frac{\alpha}{t} \frac{\partial}{\partial t}, \tag{3.2}$$

where $\alpha \in \mathbb{C}$. Note that \mathcal{P}_α remains invariant under the action of the group that leaves t unchanged and transforms (x_1, \dots, x_n) by translations. Since \mathcal{P}_α is homogeneous of degree -2 and $\delta(x, t - t_0)$ is homogeneous of degree $-(n + 1)$, a fundamental solution E_α of \mathcal{P}_α must be homogeneous of degree $1 - n$. Monomials of the type

$$t_0^{\alpha-j} t^{-\alpha-j} \chi_{j+1/2-n/2}(k(x, t - t_0)),$$

have the desired homogeneity degree. If we consider the wave operator $\square_{(x,t)} = (\partial^2/\partial t^2 - \Delta_x)$ in \mathbb{R}^{n+1} , it is shown in [5] that

$$\square_{(x,t)} \left(\frac{1}{2} \pi^{1/2-n/2} \chi_{1/2-n/2}(k(x, t)) \right) = \delta(x, t), \tag{3.3}$$

in other words, the distribution $\pi^{1/2-n/2} \chi_{1/2-n/2}(k(x, t))/2$ is a fundamental solution of the wave operator.

As a consequence, it is natural to look for a fundamental solution to \mathcal{P}_α as a formal series

$$E_\alpha(x, t; 0, t_0) = \pi^{1/2-n/2} \left(\frac{t_0}{t}\right)^\alpha \sum_{j=0}^\infty c_j (t_0 t)^{-j} \chi_{j+1/2-n/2}(k(\cdot)), \quad (3.4)$$

with a suitable choice of the coefficients c_j . By applying \mathcal{P}_α to both sides of (3.4) one obtains, after routine calculations where the two identities

$$\square_{(x,t)} \chi_{j+1/2-n/2}(k(\cdot)) = 4j \chi_{j-1/2-n/2}(k(\cdot))$$

and

$$\frac{\partial}{\partial t} [\chi_{j+1/2-n/2}(k(\cdot))] = 2(t - t_0) \chi_{j-1/2-n/2}(k(\cdot))$$

are used, the following result:

$$\mathcal{P}_\alpha E_\alpha = c_0 \delta(x, t - t_0) + \pi^{1/2-n/2} \sum_{j=1}^\infty \left\{ \frac{1}{2} (j - 1 + \alpha)(j - \alpha) c_{j-1} + 2j c_j \right\} \times t_0^{\alpha-j+1} t^{-\alpha-j-1} \chi_{j-1/2-n/2}(k(\cdot)). \quad (3.5)$$

If we choose the coefficients c_j so that

$$c_0 = 1 \quad \text{and} \quad \frac{1}{2} (j - 1 + \alpha)(j - \alpha) c_{j-1} + 2j c_j = 0, \quad j \geq 1, \quad (3.6)$$

then (3.5) reduces to

$$\mathcal{P}_\alpha E_\alpha = \delta(x, t - t_0), \quad (3.7)$$

that is, E_α is a fundamental solution of \mathcal{P}_α . Now recalling the notations

$$(a)_0 = 1, \quad (a)_j = a(a + 1) \cdots (a + j - 1) = \frac{\Gamma(a + j)}{\Gamma(a)}, \quad j \geq 1, \quad (3.8)$$

it follows from (3.6) that

$$c_j = \left(-\frac{1}{4}\right)^j \frac{(\alpha)_j (1 - \alpha)_j}{j!}, \quad j \geq 0. \quad (3.9)$$

Hence, we may rewrite (3.4) as

$$E_\alpha(x, t; 0, t_0) = \pi^{1/2-n/2} \left(\frac{t_0}{t}\right)^\alpha \Phi_\alpha(x, t), \quad (3.10)$$

where

$$\Phi_\alpha(x, t) = \sum_{j=0}^\infty \frac{(\alpha)_j (1 - \alpha)_j}{j!} \left(-\frac{1}{4t_0 t}\right)^j \chi_{j+1/2-n/2}(k(\cdot)). \quad (3.11)$$

This series converges for $|k(\cdot)/4t_0t| < 1$. $\Phi_\alpha(x, t)$ is the *hypergeometric distribution* introduced by Delache and Leray in [5]. Hypergeometric distributions were also considered by Gelfand and Shilov in [7]. The reason for that name is, as we will see, because Φ_α can be represented by a hypergeometric function. We briefly review, in the Appendix, the definition of hypergeometric functions and some of their properties.

Clearly Φ_α depends on the space dimension n and we must consider two cases.

Case I: $n = 1$ or n even. We rewrite (3.11) as

$$\Phi_\alpha(x, t) = \chi_{1/2-n/2}(k(\cdot)) + \sum_{j=1}^{\infty} \frac{(\alpha)_j(1-\alpha)_j}{j!} \left(-\frac{1}{4t_0t}\right)^j \chi_{j+1/2-n/2}(k(\cdot)). \quad (3.12)$$

From Euler's formula (2.10) it follows by induction that

$$s^j \chi_q(s) = (q+1)_j \chi_{q+j}(s),$$

for each integer $j \geq 0$. Inserting this formula with $q = 1/2 - n/2$ into (3.12) we obtain

$$\begin{aligned} \Phi_\alpha(x, t) &= \chi_{1/2-n/2}(k(\cdot)) \sum_{j=0}^{\infty} \frac{(\alpha)_j(1-\alpha)_j}{(3/2-n/2)_j j!} \left(\frac{(t-t_0)^2 - |x|^2}{-4t_0t}\right)^j \quad (3.13) \\ &= \chi_{1/2-n/2}(k(\cdot)) F\left(\alpha, 1-\alpha, \frac{3}{2} - \frac{n}{2}; \frac{(t-t_0)^2 - |x|^2}{-4t_0t}\right). \end{aligned}$$

From now on, $F(\alpha, \beta, \gamma; \zeta)$ denotes a hypergeometric function (see the Appendix).

Case II: n odd > 1 . Let $n = 2m + 1$, $m \geq 1$. Note that in this case $1/2 - n/2 = -m$, a negative integer. We split Φ_α into two terms:

$$\begin{aligned} \Phi_\alpha(x, t) &= \sum_{j=0}^{m-1} \frac{(\alpha)_j(1-\alpha)_j}{j!} \left(-\frac{1}{4t_0t}\right)^j \chi_{j-m}(k(\cdot)) \quad (3.14) \\ &+ \sum_{j=m}^{\infty} \frac{(\alpha)_j(1-\alpha)_j}{j!} \left(-\frac{1}{4t_0t}\right)^j \chi_{j-m}(k(\cdot)). \end{aligned}$$

Whenever $j - m < 0$, $\chi_{j-m}(k(\cdot)) = \delta^{(m-j-1)}(k(\cdot))$ is a distribution concentrated on the surface of the semi-cone C . Thus the first term in (3.14) corresponds to a finite sum of distributions supported by the boundary of C .

Recalling that $\chi_j(s) = s^j \chi_0(s)/j!$ and setting $j' = j - m$, rewrite the second term in (3.14) as

$$S = \chi_0(k(\cdot)) \left(\frac{1}{-4t_0t}\right)^m \sum_{j'=0}^{\infty} \frac{(\alpha)_{j'+m}(1-\alpha)_{j'+m}}{(j'+m)!j'!} \left(\frac{k(\cdot)}{-4t_0t}\right)^{j'}$$

Now $(\alpha)_{j'+m} = (\alpha)_m(\alpha+m)_{j'}$, $(1-\alpha)_{j'+m} = (1-\alpha)_m(1-\alpha+m)_{j'}$, and $(j'+m)! = m!(m+1)_{j'}$. Therefore,

$$S = \chi_0(k(\cdot))c_m \left(\frac{1}{-4t_0t}\right)^m F(\alpha+m, 1-\alpha+m, m+1, \frac{(t-t_0)^2 - |x|^2}{-4t_0t}),$$

where $c_m = (\alpha)_m(1-\alpha)_m/m!$. Thus, the expression (3.14) for Φ_α becomes

$$\begin{aligned} \Phi_\alpha(x, t) &= \sum_{j=0}^{m-1} \frac{(\alpha)_j(1-\alpha)_j}{j!} \left(-\frac{1}{4t_0t}\right)^j \delta^{(m-j-1)}(k(\cdot)) \\ &+ \chi_0(k(\cdot))c_m \left(\frac{1}{-4t_0t}\right)^m F(\alpha+m, 1-\alpha+m, m+1, \frac{(t-t_0)^2 - |x|^2}{-4t_0t}). \end{aligned} \tag{3.15}$$

Remarks. 1) The support of all fundamental solutions above described is the closure of the semi-cone C defined at the end of Section 2. In the case where n is an odd integer > 1 , besides the term that contains the hypergeometric function whose support is the closure of C there are a finite number of terms whose support is the boundary of C .

2) Formula (3.15) can be viewed as a derivative with respect to $k(\cdot)$ of a certain hypergeometric distribution. More precisely, consider the hypergeometric distribution $\chi_0(s)F(a, b, 1; rs)$ where r is a real or complex parameter. The following formula holds

$$\begin{aligned} \frac{d^m}{ds^m} [\chi_0(s)F(a, b, 1; rs)] &= \sum_{j=0}^{m-1} \frac{(a)_j(b)_j}{j!} r^j \delta^{(m-j-1)}(s) \\ &+ \chi_0(s)c_m r^m F(a+m, b+m, m+1; rs). \end{aligned} \tag{3.16}$$

Indeed, just note that if $f(s)$ is a smooth function defined near $s = 0$, then $f(s)\delta(s) = f(0)\delta(s)$, and whenever $c \neq 0, -1, -2, \dots$ one has

$$\frac{d}{dz} F(a, b, c; z) = \frac{ab}{c} F(a+1, b+1, c+1; z).$$

Thus, we may rewrite (3.15) as a derivative:

$$\Phi_\alpha(x, t) = \frac{d^m}{d(k(\cdot))^m} \left[\chi_0(k(\cdot)) F(\alpha, 1-\alpha, 1, \frac{k(\cdot)}{-4t_0t}) \right]. \tag{3.17}$$

Formulas (3.16) and (3.17) are analogous to formulas considered by Gelfand and Shilov in [7] and involving complex order derivatives of hypergeometric distributions of the type $\chi_0(s)F(a, b, c; s)$.

So far we have shown that whenever $|k(\cdot)/4t_0t| < 1$

$$E_{1/6}(x, t; 0, t_0) = \pi^{1/2-n/2} \left(\frac{t_0}{t}\right)^{1/6} \Phi_{1/6}(x, t) \tag{3.18}$$

is a fundamental solution of \mathcal{T}_h relative to the point $(0, t_0)$. From our remarks at the end of Section 2, it follows that the distribution

$$(t/t_0)^{1/3} E_{1/6}(x, t; 0, t_0) = \pi^{1/2-n/2} \left(\frac{t}{t_0}\right)^{1/6} \Phi_{1/6}(x, t)$$

is a fundamental solution of \mathcal{T}_h^* relative to the same point. In view of formula (3.1) we define the distribution E^\sharp by

$$2\left(\frac{3}{2}\right)^{1/3} t^{1/3} E^\sharp(x, t; 0, t_0) = \pi^{1/2-n/2} \left(\frac{t}{t_0}\right)^{1/6} \Phi_{1/6}(x, t),$$

or,

$$E^\sharp(x, t; 0, t_0) = \frac{\pi^{1/2-n/2}}{2^{1/3} 3^{1/3}} \left(\frac{1}{4t_0t}\right)^{1/6} \Phi_{1/6}(x, t), \tag{3.19}$$

which written in terms of the variables x and y gives us a fundamental solution of the Tricomi operator \mathcal{T} relative to the point $(0, b), b < 0$. Moreover, in the next two sections, by using known formulas involving hypergeometric functions, we will recoup the fundamental solutions described in the papers [3, 4, 2].

4. FUNDAMENTAL SOLUTIONS, $n = 1$ OR n EVEN

We return to formula (3.19) and rewrite $\Phi_{1/6}$, given by (3.13), as

$$\Phi_{1/6}(x, t) = \chi_{1/2-n/2}(k(\cdot)) F\left(\frac{5}{6}, \frac{1}{6}, \frac{3}{2} - \frac{n}{2}; -\frac{k(\cdot)}{4t_0t}\right) \tag{4.1}$$

after recalling that $F(a, b, c; z) = F(b, a, c; z)$. Note that $\chi_{1/2-n/2}(k(\cdot))$ is supported by the cone C . It is well known that

$$F(a, b, c; z) = (1 - z)^{-b} F(c - a, b, c; \frac{z}{z - 1}). \tag{4.2}$$

If we set $z = (t - t_0)^2 - |x|^2 / (-4t_0t)$, then

$$1 - z = \frac{(t + t_0)^2 - |x|^2}{4t_0t} \quad \text{and} \quad \frac{z}{z - 1} = \frac{(t - t_0)^2 - |x|^2}{(t + t_0)^2 - |x|^2}, \tag{4.3}$$

hence from (4.2) we obtain

$$\begin{aligned}
 &F\left(\frac{5}{6}, \frac{1}{6}, \frac{3}{2} - \frac{n}{2}; -\frac{k(\cdot)}{4t_0t}\right) \\
 &= \left(\frac{(t+t_0)^2 - |x|^2}{4t_0t}\right)^{-1/6} \times F\left(\frac{2}{3} - \frac{n}{2}, \frac{1}{6}, \frac{3}{2} - \frac{n}{2}; \frac{(t-t_0)^2 - |x|^2}{(t+t_0)^2 - |x|^2}\right), \tag{4.4}
 \end{aligned}$$

and so we may rewrite E^\sharp as

$$\begin{aligned}
 E^\sharp(x, t; 0, t_0) &= \frac{\pi^{1/2-n/2}}{2^{1/3}3^{1/3}} \chi_{1/2-n/2}(k(\cdot)) [(t+t_0)^2 - |x|^2]^{-1/6} \\
 &\times F\left(\frac{2}{3} - \frac{n}{2}, \frac{1}{6}, \frac{3}{2} - \frac{n}{2}; \frac{(t-t_0)^2 - |x|^2}{(t+t_0)^2 - |x|^2}\right). \tag{4.5}
 \end{aligned}$$

Since E^\sharp is supported by the closure of C , the last factor in formula (4.5) represents the hypergeometric series because the absolute value of its argument, in C , is < 1 .

If we now set $t_0 = a$ and

$$u = 9(|x|^2 - a^2) + 12a(-y)^{3/2} + 4y^3, \quad v = 9(|x|^2 - a^2) - 12a(-y)^{3/2} + 4y^3, \tag{4.6}$$

then

$$(t - t_0)^2 - |x|^2 = -\frac{1}{9}u \quad \text{and} \quad (t + t_0)^2 - |x|^2 = -\frac{1}{9}v. \tag{4.7}$$

Define the region

$$D_{b,-}^n = \{(x, y) \in \mathbb{R}^{n+1} : 9(|x|^2 - a^2) + 12a(-y)^{3/2} + 4y^3 < 0, y < b\} \tag{4.8}$$

which corresponds to the semi-cone C , and let $\chi_{D_{b,-}^n}$ be its characteristic function. In terms of x and y the distribution (4.5) becomes

$$E_-(x, y; 0, b) = c(n) \chi_{D_{b,-}^n}(x, y) (-u)^{1/2-n/2} (-v)^{-1/6} F\left(\frac{2}{3} - \frac{n}{2}, \frac{1}{6}, \frac{3}{2} - \frac{n}{2}; \frac{u}{v}\right), \tag{4.9}$$

where

$$c(n) = \frac{\pi^{1/2-n/2}}{2^{1/3}3^{1-n}\Gamma\left(\frac{3}{2} - \frac{n}{2}\right)}. \tag{4.10}$$

We observe that the distribution E_- is real valued because in $D_{b,-}^n$ both u and v are < 0 . Thus we have proved the following:

Theorem 4.1. $E_-(x, y; 0, b)$ is a fundamental solution of \mathcal{T} relative to $(0, b)$ whose support is the closure of the region $D_{b,-}^n$.

Remarks. 1) E_- is the unique fundamental solution of \mathcal{T} , relative to $(0, b)$ whose support is $\bar{D}_{b,-}^n$. Indeed, any other such fundamental solution is of the form $E_- + f$, with $\mathcal{T}f = 0$ and $y \leq b$ on $\text{supp } f$. Since the convolution $E_- * f$ is well defined because the map

$$\text{supp } E_- \times \text{supp } f \ni ((x, y), (x', y')) \rightarrow (x + x', y + y')$$

is proper, we have

$$f = \mathcal{T}E_- * f = E_- * \mathcal{T}f = 0.$$

2) In [4], when $n = 1$, E_- was obtained by a method different from the one here described and based upon the existence of the Riemann function for the reduced hyperbolic operator \mathcal{T}_h .

If we let $b \rightarrow 0$, we obtain a fundamental solution of \mathcal{T} relative to the origin, namely:

Corollary 4.1. *The limit, in the sense of distributions, of $E_-(x, y; 0, b)$ as $(0, b) \rightarrow (0, 0)$ is*

$$F_-(x, y) = \begin{cases} \frac{\pi^{1/2-n/2}}{2^{1/3}3^{1-n}\Gamma(\frac{3}{2} - \frac{n}{2})} F(\frac{2}{3} - \frac{n}{2}, \frac{1}{6}, \frac{3}{2} - \frac{n}{2}; 1) |9|x|^2 + 4y^3|^{\frac{1}{3} - \frac{n}{2}} & \text{in } D_-^n \\ 0 & \text{elsewhere,} \end{cases} \tag{4.11}$$

a fundamental solution of \mathcal{T} relative to the origin whose support is the closure of the region $D_-^n = \{(x, y) \in \mathbb{R}^{n+1} : 9|x|^2 + 4y^3 < 0\}$.

It is a matter of verification that the fundamental solution given by formula (4.11) coincides with the fundamental solution given by formula (4.2) in Theorem 4.1 of [2]. The only apparent discrepancy between these two formulas is the multiplying constants. However, one can show that the constant in (4.11) coincides with the constant

$$C_- = \frac{3^n \Gamma(4/3)}{2^{2/3} \pi^{n/2} \Gamma(\frac{4}{3} - \frac{n}{2})}$$

on page 490 of [2].

An important observation, still in the case $n = 1$, is that it is possible to obtain another fundamental solution supported by the closure of $D_{b,+}^1$, the complement (in \mathbb{R}^2) of $\bar{D}_{b,-}^1$. Indeed, consider, as explained in the Appendix, $F(1/6, 1/6, 1; \zeta)$, the *principal branch* of the analytic continuation of

the corresponding hypergeometric series, and define in the whole of \mathbb{R}^2 the function

$$\tilde{E}(x, y; 0, b) = \frac{(-v)^{-1/6}}{2^{1/3}} F\left(\frac{1}{6}, \frac{1}{6}, 1; \frac{u}{v}\right). \tag{4.12}$$

We show in the Appendix that $\tilde{E}(x, y; 0, b)$ is locally integrable in \mathbb{R}^2 , singular when $v = 0$, real analytic in $\mathbb{R}^2 \setminus (r_a \cup r_{-a})$, and a solution of $\mathcal{T}u = 0$ in the sense of distributions. It then follows that the distribution $E_- - \tilde{E}$, identically zero in the region $D_{b,-}^1$, is also a fundamental solution of \mathcal{T} . Define the distribution

$$E_+(x, y; 0, b) = \begin{cases} -\tilde{E}(x, y; 0, b) & \text{in } D_{b,+}^1 \\ 0 & \text{elsewhere.} \end{cases} \tag{4.13}$$

We have

Theorem 4.2. *E_+ is a fundamental solution of \mathcal{T} relative to $(0, b)$ whose support is the closure of the region $D_{b,+}^1$.*

From this we obtain (see [3])

Corollary 4.2. *As $(0, b) \rightarrow (0, 0)$, a suitable linear combination of fundamental solutions of the type E_+ converges, in the sense of distributions, to the fundamental solution*

$$F_+(x, y) = \begin{cases} -\frac{1}{2^{1/3}3^{1/2}} F\left(\frac{1}{6}, \frac{1}{6}, 1; 1\right)(9x^2 + 4y^3)^{-1/6} & \text{in } D_+ \\ 0 & \text{elsewhere,} \end{cases} \tag{4.14}$$

where $D_+ = \{(x, y) \in \mathbb{R}^2 : 9x^2 + 4y^3 > 0\}$.

Remark. It is plausible to expect, in the case of n even, the existence of fundamental solutions that correspond to E_+ given by formula (4.13). However, if one follows the method used in this paper and derives from (4.9) a function that corresponds to \tilde{E} , in formula (4.12), that function is not locally integrable and it is not clear that it is a solution of $\mathcal{T}u = 0$. This is certainly a question that should be further investigated. In a forthcoming paper, we expect to describe, by using hypergeometric distributions, a complete family of fundamental solutions with poles in the elliptic region of the \mathcal{T} .

5. FUNDAMENTAL SOLUTIONS, n ODD > 1

Let $n = 2m + 1$ with $m \geq 1$. Again from formula (3.19) we have

$$E^\sharp(x, t; 0, t_0) = A_m \left(\frac{1}{4t_0 t}\right)^{1/6} \Phi_{1/6}(x, t), \tag{5.1}$$

where $A_m = 1/(2^{1/3}3^{1/3}\pi^m)$. From formula (3.15) $\Phi_{1/6}$ is given by

$$\begin{aligned} \Phi_{1/6}(x, t) &= \sum_{j=0}^{m-1} c_j \left(-\frac{1}{4t_0 t}\right)^j \delta^{(m-j-1)}(k(\cdot)) \\ &+ \chi_0(k(\cdot)) c_m \left(\frac{1}{-4t_0 t}\right)^m F\left(m + \frac{5}{6}, m + \frac{1}{6}, m + 1; \frac{k(\cdot)}{-4t_0 t}\right), \end{aligned} \tag{5.2}$$

with

$$c_j = \frac{\Gamma(j + 5/6)\Gamma(j + 1/6)}{\Gamma(5/6)\Gamma(1/6)\Gamma(j + 1)}, \quad 0 \leq j \leq m. \tag{5.3}$$

In view of (4.2) and (4.3), the hypergeometric function in (5.2) is equal to

$$\left(\frac{t + t_0}{4t_0 t}\right)^{-m-1/6} F\left(\frac{1}{6}, m + \frac{1}{6}, m + 1; \frac{(t - t_0)^2 - |x|^2}{(t + t_0)^2 - |x|^2}\right)$$

and we may rewrite $E^\sharp(x, t; 0, t_0)$ as

$$\begin{aligned} E^\sharp(x, t; 0, t_0) &= A_m \sum_{j=0}^{m-1} (-1)^j c_j (4t_0 t)^{-j-1/6} \delta^{(m-j-1)}(k(\cdot)) \\ &+ (-1)^m A_m c_m ((t + t_0)^2 - |x|^2)^{-m-\frac{1}{6}} F\left(\frac{1}{6}, m + \frac{1}{6}, m + 1, \frac{(t - t_0)^2 - |x|^2}{(t + t_0)^2 - |x|^2}\right) \chi_0(k(\cdot)). \end{aligned} \tag{5.4}$$

Note that all terms in the sum contain distributions of the form $\delta^{(q)}(k(\cdot))$ which are supported by the surface of the semi-cone C . However, the support of the last term in (5.4) is the closure of C .

In [7] Gelfand and Shilov introduced the distribution $\delta(P)$ supported by the surface S given by $P = 0$, where P is a smooth function such that $\nabla P \neq 0$ on S . In particular, they proved that if $a(\cdot)$ is a nonvanishing function, then

$$\delta^{(q)}(aP) = a^{-(q+1)} \delta^{(q)}(P). \tag{5.5}$$

These results extend to our case, where $P = k(\cdot)$ has a singular point at $(0, t_0)$. We have the following

Lemma 5.1. *For all $0 \leq j \leq m - 1$,*

$$(4t_0 t)^{-j-1/6} \delta^{(m-j-1)}(k(\cdot)) = (4t_0 t)^{5/6} \delta^{(m-j-1)}((4t_0 t)^{(j+1)/(m-j)} k(\cdot)).$$

Proof. Indeed,

$$\begin{aligned} (4t_0t)^{-j-1/6}\delta^{(m-j-1)}(k(\cdot)) &= (4t_0t)^{5/6}(4t_0t)^{-(j+1)}\delta^{(m-j-1)}(k(\cdot)) \\ &= (4t_0t)^{5/6}[(4t_0t)^{(j+1)/(m-j)]^{-(m-j)}\delta^{(m-j-1)}(k(\cdot)) \\ &= (4t_0t)^{5/6}\delta^{(m-j-1)}((4t_0t)^{(j+1)/(m-j)}k(\cdot)), \end{aligned}$$

by virtue of (5.5) and the fact that $4t_0t \neq 0$ in the region $t - t_0 > |x|$. \square

As a consequence of this lemma, all terms that contain derivatives of δ in (5.4) tend to zero, as $t_0 \rightarrow 0$. By taking limits, it follows that the distribution $E^\sharp(x, t; 0, 0)$

$$= \frac{(-1)^m}{2^{1/3}3^{1/3}\pi^m} \frac{\Gamma(m + 5/6)\Gamma(m + 1/6)}{\Gamma(5/6)\Gamma(1/6)\Gamma(m + 1)} F(\frac{1}{6}, m + \frac{1}{6}, m + 1; 1)(t^2 - |x|^2)^{-m-\frac{1}{6}} \tag{5.6}$$

is a fundamental solution (relative to the origin) of \mathcal{T}_h supported by the closure of the semi-cone $\{(x, t) : t > |x|\}$.

As we did in the previous sections, we rewrite $E^\sharp(x, t; 0, t_0)$ in terms of the variables x and y . Formulas (4.6) and (4.7) imply that $4t_0t = (v - u)/9$ and, following Gelfand and Shilov’s notations, we replace $\delta^{(q)}(k(\cdot))$ by $\delta^{(q)}(u(\cdot))$, with the understanding that $u(\cdot)$ now means $u(x, y)$, with $y \leq b$. Thus (5.4) becomes

$$\begin{aligned} E_-(x, y; 0, b) &= A_m \sum_{j=0}^{m-1} (-1)^j c_j \left(\frac{v-u}{9}\right)^{-j-1/6} \delta^{(m-j-1)}(u(\cdot)) \\ &+ (-1)^m A_m c_m \left(-\frac{v}{9}\right)^{-m-1/6} F\left(\frac{1}{6}, m + \frac{1}{6}, m + 1, \frac{u}{v}\right) \chi_{D_{b,-}^n}(x, y), \end{aligned} \tag{5.7}$$

where $\chi_{D_{b,-}^n}$ is the characteristic function of the set (4.8). Then the following result holds

Theorem 5.1. *The distribution $E_-(x, y; 0, b)$ is a fundamental solution of \mathcal{T} relative to $(0, b)$ supported by the closure of the set $D_{b,-}^n$.*

Note that in (5.7) all terms inside the summation are supported by the boundary of $D_{b,-}^n$ while the last term is supported by the closure of $D_{b,-}^n$. If we let $b \rightarrow 0$ we obtain, at the limit, the fundamental solution $F_-(x, y)$ described in our previous paper [2], namely

Theorem 5.2. *The distribution*

$$F_-(x, y) = \begin{cases} \frac{3^n \Gamma(\frac{4}{3})}{2^{2/3} \pi^{n/2} \Gamma(\frac{4}{3} - \frac{n}{2})} |9|x|^2 + 4y^3|^{\frac{1}{3} - \frac{n}{2}} & \text{in } D_-^n \\ 0 & \text{elsewhere,} \end{cases} \tag{5.8}$$

supported by the closure of the region $D_-^n = \{(x, y) \in \mathbb{R}^{n+1} : 9|x|^2 + 4y^3 < 0\}$, is a fundamental solution of \mathcal{T} .

Proof. Recall that $t = 2(-y)^{3/2}/3$ and that $t^2 - |x|^2 = \frac{1}{9}(-9|x|^2 - 4y^3)$. Hence, the right-hand side of (5.6) equals $A|9|x|^2 + 4y^3|^{-m-1/6}$, where

$$A = \frac{(-1)^m 3^{2m} \Gamma(m + 5/6) \Gamma(m + 1/6)}{2^{1/3} \pi^m \Gamma(5/6) \Gamma(1/6) \Gamma(m + 1)} F\left(\frac{1}{6}, m + \frac{1}{6}, m + 1; 1\right). \tag{5.9}$$

Now the exponent $-m - 1/6$ equals $1/3 - n/2$ because $n = 2m + 1$. On the other hand, it is a matter of verification that the constant

$$\frac{3^n \Gamma(\frac{4}{3})}{2^{2/3} \pi^{n/2} \Gamma(\frac{4}{3} - \frac{n}{2})} \tag{5.10}$$

(denoted by C_- in [2]) which appears in (5.8) is the same as A . □

6. APPENDIX

We are going to prove that the function $\tilde{E}(x, y; 0, b)$ defined by formula (4.12) in Section 4 is locally integrable in \mathbb{R}^2 , singular when $v = 0$, real analytic in $\mathbb{R}^2 \setminus (r_a \cup r_{-a})$, and a solution of $\mathcal{T}w = 0$ in the sense of distributions. Recall that r_a is the characteristic curve $3(x - a) - 2(-y)^{3/2} = 0$ originating from $(a, 0)$, and r_{-a} the characteristic curve $3(x + a) + 2(-y)^{3/2} = 0$ originating from $(-a, 0)$.

The power series

$$F(\alpha, \beta, \gamma; \zeta) = \sum_{j=0}^{\infty} \frac{(\alpha)_j (\beta)_j}{(\gamma)_j j!} \zeta^j, \tag{6.1}$$

where α, β , and γ are complex numbers, $\gamma \neq 0, -1, -2, \dots$, and $(\alpha)_j$ is given by (3.8), is called the *hypergeometric series*. The ratio test guarantees absolute convergence for $|\zeta| < 1$, [10]. If $\text{Re}(\gamma - \alpha - \beta) > 0$, then the series converges for $|\zeta| \leq 1$ and

$$F(\alpha, \beta, \gamma; 1) = \frac{\Gamma(\gamma) \Gamma(\gamma - \alpha - \beta)}{\Gamma(\gamma - \alpha) \Gamma(\gamma - \beta)}. \tag{6.2}$$

Barnes' contour integral defines a single-valued analytic function of ζ in the region $|\arg(-\zeta)| < \pi$, that is, \mathbb{C} minus the positive real axis, which gives the *principal branch* of the analytic continuation of the hypergeometric series $F(\alpha, \beta, \gamma; \zeta)$. More precisely we quote the following theorem whose proof is found in [10].

Theorem 6.1. (Barnes) *The integral*

$$\frac{1}{2\pi i} \int_{-i\infty}^{i\infty} \frac{\Gamma(\alpha + s)\Gamma(\beta + s)\Gamma(-s)}{\Gamma(\gamma + s)} (-\zeta)^s ds, \tag{6.3}$$

where the contour of integration is curved (if necessary) to ensure that the poles of $\Gamma(\alpha + s)\Gamma(\beta + s)$, i.e., $s = -\alpha - n, -\beta - n, n = 0, 1, 2, \dots$, lie on the left of the contour and the poles of $\Gamma(-s)$ lie on the right of the contour, defines a single-valued analytic function in the region $|\arg(-\zeta)| < \pi$. Moreover, in the unit disk $|\zeta| < 1$, it coincides with the hypergeometric series

$$\frac{\Gamma(\alpha)\Gamma(\beta)}{\Gamma(\gamma)} F(\alpha, \beta, \gamma; \zeta).$$

Following traditional practice we use the notation $F(\alpha, \beta, \gamma; \zeta)$ to denote either the hypergeometric series or the principal branch of its analytic continuation, and call it the hypergeometric function.

Barnes' integral may also be used to obtain a representation of the hypergeometric function in the form of a power series in ζ^{-1} , convergent when $|\zeta| > 1$. By choosing a suitable contour of integration one can prove (see [10]) that if $\alpha - \beta$ is not an integer or zero, then

$$\begin{aligned} F(\alpha, \beta, \gamma; \zeta) &= A(-\zeta)^{-\alpha} F(\alpha, 1 - \gamma + \alpha, 1 - \beta + \alpha; \zeta^{-1}) \\ &+ B(-\zeta)^{-\beta} F(\beta, 1 - \gamma + \beta, 1 - \alpha + \beta; \zeta^{-1}), \end{aligned} \tag{6.4}$$

where A and B are suitable constants and $|\arg(-\zeta)| < \pi$. This formula also describes the asymptotic behavior of the function $F(\alpha, \beta, \gamma; \zeta)$ near $|\zeta| = \infty$. If $\alpha - \beta$ is an integer or zero, formula (6.4) must be modified because some of the poles of $\Gamma(\alpha + s)\Gamma(\beta + s)$ are double poles. The reader should find the expression for $F(\alpha, \beta, \gamma; \zeta)$ in [6], Chapter II. In the case that interests us, that is, $\alpha = \beta$, that expression is

$$F(\alpha, \alpha, \gamma; \zeta) = (-\zeta)^{-\alpha} [\log(-\zeta)U(\zeta) + V(\zeta)], \tag{6.5}$$

where $|\arg(-\zeta)| < \pi$, and both $U(\zeta)$ and $V(\zeta)$ are power series in ζ^{-1} convergent for $|\zeta| > 1$ (see [6] or [4]). We also mention that if $\text{Re}(\gamma - \alpha - \beta) > 0$, we have convergence for $|\zeta| \geq 1$.

From the above results, and in particular from (6.5), it follows that

$$\tilde{E}(x, y; 0, b) = \frac{(-v)^{-1/6}}{2^{1/3}} F\left(\frac{1}{6}, \frac{1}{6}, 1; \frac{u}{v}\right),$$

with u and v defined by (4.6), is locally integrable in \mathbb{R}^2 , singular when $v = 0$, and real analytic in $\mathbb{R}^2 \setminus (r_a \cup r_{-a})$.

It remains to prove that $\tilde{E}(x, y; 0, b)$ is a solution to $\mathcal{T}w = 0$ in the sense of distributions. For this we need several results proved in the paper [3]. In that paper we showed that the function

$$\mathcal{E}(\ell, m; \ell_0, m_0) = (\ell - m)^{-1/6}(\ell_0 - m)^{-1/6}F\left(\frac{1}{6}, \frac{1}{6}, 1; \frac{(\ell - \ell_0)(m - m_0)}{(\ell - m_0)(m - \ell_0)}\right)$$

is a classical solution of

$$\mathcal{T}_h w = \frac{\partial^2 w}{\partial \ell \partial m} - \frac{1/6}{\ell - m} \left(\frac{\partial w}{\partial \ell} - \frac{\partial w}{\partial m} \right) = 0,$$

the reduced hyperbolic Tricomi equation. Here $\ell = x + \frac{2}{3}(-y)^{3/2}$, $m = x - \frac{2}{3}(-y)^{3/2}$ are the characteristic coordinates. Except for the constant $1/2^{1/3}$, $\tilde{E}(x, y; 0, b)$ is obtained from $\mathcal{E}(\ell, m; \ell_0, m_0)$ after replacement of ℓ and m by their expressions above and by setting $\ell_0 = -m_0 = 2(-b)^{3/2}/3$. Thus, away from the set $\{v = 0\} = r_a \cup r_{-a}$, $\tilde{E}(x, y; 0, b)$ is a classical solution of $\mathcal{T}w = 0$.

To show that $\mathcal{T}\tilde{E} = 0$, in the sense of distributions, we have to contend with the fact that $\tilde{E}(x, y; 0, b)$ has logarithmic singularities along the two characteristics r_{-a} and r_a , or, equivalently, that $\mathcal{E}(\ell, m; \ell_0, m_0)$ has logarithmic singularities along the lines $\ell = -\ell_0$ and $m = \ell_0$. Since, as we have remarked, $\mathcal{T}\tilde{E} = 0$ away from the characteristics r_{-a} and r_a , in order to prove that $\mathcal{T}\tilde{E} = 0$ in the sense of distributions, it suffices to prove that

$$\langle \tilde{E}, \mathcal{T}\phi \rangle = \int \int_{\mathbb{R}^2} \tilde{E} \mathcal{T}\phi \, dx \, dy = 0 \tag{6.6}$$

for all $\phi \in C_c^\infty(\mathbb{R}^2)$ whose support intersects at least one of the characteristics r_{-a} or r_a . If $\text{supp } \phi$ does not intersect either of these characteristics, then (6.6) is automatically satisfied.

Suppose that $\text{supp } \phi$ is contained in an open disk D centered, say at $(a, 0)$, and with radius R . Let $0 < r < R$ and denote by D_ϵ the set of points of D at a distance $> \epsilon$ from the characteristic r_a . Then, from Green's formula for \mathcal{T} (see [4], formula (4.5)) one gets

$$\begin{aligned} \int \int_D \tilde{E} \mathcal{T}\phi \, dx \, dy &= \lim_{\epsilon \rightarrow 0} \int \int_{D_\epsilon} \tilde{E} \mathcal{T}\phi \, dx \, dy \\ &= \lim_{\epsilon \rightarrow 0} \int_{\Gamma_\epsilon \cup \gamma_\epsilon \cup \Gamma'_\epsilon} \tilde{E}(y\phi_x \, dy - \phi_y \, dx) - \phi(y\tilde{E}_x \, dy - \tilde{E}_y \, dx), \end{aligned} \tag{6.7}$$

where Γ_ϵ is the characteristic $3(x - \alpha + \epsilon) - 2(-y)^{3/2} = 0$, γ_ϵ the circumference centered at α with radius ϵ , and Γ'_ϵ the characteristic $3(x - \alpha - \epsilon) - 2(-y)^{3/2} = 0$. In order to prove (6.6) we must prove that the last limit in (6.7) is zero.

Most details of the proof are to be found in Section 4 of the paper [4]. We just point out that the integrand in (6.7) remains bounded along γ_ϵ thus, along this contour, the integral tends to zero with ϵ . Along both Γ_ϵ and Γ'_ϵ we must take into account the asymptotic behavior of $F(1/6, 1/6, 1; \zeta)$ and its derivative $F(7/6, 7/6, 2; \zeta)$, at $\zeta = \infty$, according to (6.5). It turns out that at the limit, the values of these integrals cancel each other and this completes the proof.

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