

Operational calculus on a subset of R^n

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Abstract

The space of distributions on $[0, a_1) \times \dots \times [0, a_n)$ is characterized as the algebra of operators (on a class of test functions) which commute with convolution. With convolution identified with multiplication, some operational formulas are developed.

If X is in R^n , then x_i will be understood to denote the i -th component of X . Thus, $X = (x_1, x_2, \dots, x_n)$. For $0 < a_i \leq \infty$, define L to be the set of locally integrable complex-valued functions of n real variables on the subset $J = \prod_{i=1}^n [0, a_i)$ of R^n . These functions are extended to be zero for any $x_i < 0$.

Definition. For f and g in L we define the convolution

$$(1) \quad f * g(X) = \int_0^{x_1} \dots \int_0^{x_n} f(X - U) g(U) du_1 \dots du_n \quad (X \text{ in } J).$$

The space L is closed under this operation, which is commutative and associative.

Let Q be the subset of L consisting of those functions which are infinitely differentiable and which, along with all partial derivatives, vanish on $\{X \in J \mid \text{some } x_i = 0\}$. A mapping A from Q into Q is said to be *perfect* if $A(p * q) = Ap * q$ for all p and q in Q . If we define the product of two operators to be the composition of the operators, then the set P of all perfect operators is an algebra.

For $i = 1, \dots, n$, we denote by f_i the partial derivative of f with respect to the i -th variable and by D_i the perfect operator which maps q into q_i .

Denote by $\mathcal{D}'_+$ the space of all distributions on $\prod_{i=1}^n (-\infty, a_i)$ having support in J . The space $\mathcal{D}'_+$ can be viewed as the dual of the space $\mathcal{D}_-$ of infinitely differentiable functions having support in some subset $\prod_{i=1}^n (-\infty, c_i]$ of $\prod_{i=1}^n (-\infty, a_i)$.

Definition. For F and G in $\mathcal{D}'_+$ we define

$$(2) \quad \langle F * G, \phi \rangle = \langle F(X), \langle G(U), \phi(U + X) \rangle \rangle \quad (\phi \text{ in } \mathcal{D}_-).$$

The space $\mathcal{D}'_+$ is closed under this operation. For f and g in L , the definitions of $f * g$ given in (1) and in (2) agree. For each F in $\mathcal{D}'_+$ and each q in Q the distribution $F * q$ belongs to Q and is given by the equation

$$F * q(X) = \langle F(U), q(X - U) \rangle$$

(cf. [4, Theorem 27.5]).

Definition. For F in $\mathcal{D}'_+$ we define $\{F\}q(X) = F * q(X)$ for all q in $\mathcal{Q}$.

By the associativity of convolution, $\{F\}$ is a perfect operator and $\{F * G\} = \{F\}\{G\}$ for all F and G in $\mathcal{D}'_+$.

For each X in R^n we denote by X^i the vector $(x_1, \dots, x_{i-1}, x_{i+1}, \dots, x_n)$. For each i we denote by K_i the subset $\{X_i | X \in J\}$ of R^{n-1} and by L_i the set of locally integrable functions on K_i . These functions are extended to be zero for any $x_i < 0$.

Definition. If h belongs to L_1 , we define

$$\{h\}^1 q(X) = \int_{K_1} \dots \int h(X^1 - U^1) q(x_1, u_2, \dots, u_n) du_2 \dots du_n$$

for all X in J and q in $\mathcal{Q}$. If h belongs to L_i , where $2 \leq i \leq n$, we define $\{h\}^i$ similarly.

Theorem. If h belongs to L_i then $\{h\}^i$ is a perfect operator.

PROOF. We give the proof for $i=1$. If we define $f(X) = h(X^1)$, then

$$\begin{aligned} \{f\} D_1 q(X) &= \int_0^{x_n} \dots \int_0^{x_1} f(X - U) q_1(U) du \dots du_n = \\ &= \int_0^{x_n} \dots \int_0^{x_1} h(X^1 - U^1) q_1(U) du_1 \dots du_n = \\ &= \int_0^{x_n} \dots \int_0^{x_2} h(X^1 - U^1) \left[\int_0^{x_1} q_1(U) du_1 \right] du_2 \dots du_n = \\ &= \int_0^{x_n} \dots \int_0^{x_2} h(X^1 - U^1) q(x_1, u_2, \dots, u_n) du_2 \dots du_n \end{aligned}$$

for all X in J and all q in $\mathcal{Q}$. So, $\{h\}^1 = D_1 \{f\}$; it follows that $\{h\}^1$ is a perfect operator.

Theorem. If f and f_i are in L , then

$$\{f_i\} = D_i \{f\} - \{f(x_1, \dots, x_{i-1}, 0, x_{i+1}, \dots, x_n)\}^i$$

for $i=1, \dots, n$.

PROOF. We give the proof for $i=1$. For each q in $\mathcal{Q}$ we can integrate by parts to obtain

$$\begin{aligned} \{f_1\} q(X) &= \int_0^{x_n} \dots \int_0^{x_1} f_1(U) q(X - U) du_1 \dots du_n = \\ &= - \int_0^{x_n} \dots \int_0^{x_2} f(0, u_2, \dots, u_n) q(x_1, x_2 - u_2, \dots, x_n - u_n) du_2 \dots du_n + \\ &+ \int_0^{x_n} \dots \int_0^{x_1} f(U) q_1(X - U) du_1 \dots du_n = - \{f(0, x_2, \dots, x_n)\}^1 q(X) + \{f\} D_1 q(X) = \\ &= [D_1 \{f\} - \{f(0, x_2, \dots, x_n)\}^1] q(X). \end{aligned}$$

We say that a perfect operator A is *invertible* if there is a perfect operator B such that AB is the identity. In this case we write $B=A^{-1}$. As in [3], the perfect operator $D_1+\dots+D_n$ is invertible; its inverse is given by the equation

$$(D_1+\dots+D_n)^{-1}q(X)=\int_0^\infty q(x_1-t, \dots, x_n-t) dt \quad (X \text{ in } J)$$

and the equation

$$(D_1+\dots+D_n)^{-1}\{f\}=\left\{\int_0^\infty f(x_1-t, \dots, x_n-t) dt\right\}$$

holds for all f in L .

We conclude by showing that the space $\mathcal{D}'_+$ is algebraically isomorphic to the space P of perfect operators.

Theorem. *The mapping $F \mapsto \{F\}$ from $\mathcal{D}'_+$ into P is linear and one-to-one.*

PROOF. The linearity follows from the bilinearity of convolution. Suppose $\{F\}=0$. For $\varphi \in \mathcal{D}_-$ there exist $x_i < a_i$ such that $\varphi(U)=0$ if some $u_i \geq x_i$. If we define $p(U)=\varphi(X-U)$, then $p \in Q$ and

$$\langle F, \varphi \rangle = F * p(X) = \{F\}p(X) = 0.$$

Since φ in $\mathcal{D}_-$ was arbitrary, it follows that $F=0$.

Corollary. *If f and g are in L and $\{f\}=\{g\}$, then $f=g$ almost everywhere.*

Theorem. *The mapping $F \mapsto \{F\}$ is a linear bijection of $\mathcal{D}'_+$ onto P .*

PROOF. It only remains to prove the surjectivity. Let A be a perfect operator. Let $q_1, q_2, q_3, \dots$ be a "delta sequence" in Q . For any φ in $\mathcal{D}_-$ there exist, as before, $x_i < a_i$ such that $\varphi(U)=0$ if some $u_i \geq x_i$. If we define $p(U)=\varphi(X-U)$, then $p \in Q$ and

$$Ap(X) = \lim_{n \rightarrow \infty} Aq_n * p(X) = \lim_{n \rightarrow \infty} \langle Aq_n(U), p(X-U) \rangle = \lim_{n \rightarrow \infty} \langle Aq_n(U), \varphi(U) \rangle.$$

Since the sequence $\langle Aq_n, \varphi \rangle$ converges for all φ in $\mathcal{D}_-$, we infer from the sequential completeness of $\mathcal{D}'_+$ the existence of F in $\mathcal{D}'_+$ such that

$$\langle F, \varphi \rangle = \lim_{n \rightarrow \infty} \langle Aq_n, \varphi \rangle \quad (\text{all } \varphi \text{ in } \mathcal{D}_-).$$

Now, for any q in Q , we have

$$\begin{aligned} \{F\}q(X) &= \langle F(U), q(X-U) \rangle = \lim_{n \rightarrow \infty} \langle Aq_n(U), q(X-U) \rangle = \\ &= \lim_{n \rightarrow \infty} Aq_n * q(X) = \lim_{n \rightarrow \infty} q_n * Aq(X) = Aq(X). \end{aligned}$$

Thus, $A=\{F\}$.

Bibliography

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