

SHORTER NOTES

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A SIMPLE EXISTENCE AND UNIQUENESS PROOF FOR A SINGULAR CAUCHY PROBLEM

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Consider the singular Cauchy problem in $m+1$ space-time variables $(x, t) = (x_1, x_2, \dots, x_m, t)$ with u_i and u_{ij} denoting first and second space-derivatives,

$$(1) \quad u_{tt} + kt^{-1}u_t = F(x, t, u, u_i, u_{ij}, u_{it}, u_{ij}) \quad (t > 0),$$
$$(2) \quad u(x, 0) = f(x), \quad u_t(x, 0) = 0.$$

The functions F and f are analytic in their arguments.

THEOREM. *The singular Cauchy problem (1, 2) has for $k \geq 0$ a unique solution among the class of analytic functions.*

Equation (1) is a generalization of the Euler-Poisson-Darboux (EPD) equation $\Delta u = u_{tt} + kt^{-1}u_t$, whose study by A. Weinstein in 1952 [*On the wave equation and the equation of Euler-Poisson*, Amer. Math. Soc. Proc. 5th Sympos. Appl. Math., McGraw-Hill, New York, 1954, pp. 137-147] has given rise to literature too extensive to be listed here.

The proof makes use of the classic Cauchy-Kowalewski Theorem whose proof, when suitably modified, serves to establish this theorem also. Consider the formal power series

$$(3) \quad u(x, t) = \sum c_{\alpha\lambda} x^\alpha t^\lambda \quad (\alpha = (\alpha_1, \alpha_2, \dots, \alpha_m)),$$

where x^α indicates the product of the x_i 's and their corresponding powers α_i ; summation is over nonnegative powers. The initial data (2) and successive space-differentiations yield all coefficients of the form $c_{\alpha 0}$ and $c_{\alpha 1}$. Now write

$$(4) \quad u_{tt} + kt^{-1}u_t = \sum \lambda(\lambda + k - 1)c_{\alpha\lambda} x^\alpha t^{\lambda-2} = F(x, t, u, \dots),$$

and from this is determined $c_{\alpha 2}$. Every $c_{\alpha\lambda}$ can be expressed as a poly-

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nomial P with positive coefficients in the $c_{\beta\mu}$ and the partial derivatives of F (not denoting the dependency of P on α, λ)

$$(5) \quad (\lambda + k - 1)c_{\alpha\lambda} = (\lambda - 1)P_{\alpha\lambda}(c_{\beta\mu}; F) \quad (\lambda > 1, \mu < \lambda).$$

If $k=0$, then (1, 2) becomes a regular Cauchy problem, and (3) is, by the Cauchy-Kowalewski Theorem, convergent. Moreover, it is clear from (4) that the coefficients in the series solution of the regular equation are given by (5), with $k=0$. An induction on λ proves that $|c_{\alpha\lambda}|$ is no greater than the absolute value of the corresponding coefficient in the case $k=0$. Hence the series (3) is absolutely and uniformly convergent for $k \geq 0$, and represents the solution of singular problem (1, 2).

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