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INTEGRODIFFERENTIAL EQUATION WHICH INTERPOLATES THE HEAT EQUATION AND THE WAVE EQUATION

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Introduction

Recently many authors have studied the following integrodifferential equation:

(0.1)
$$u(t, x) = \phi(x) + \int_0^t h(t-s)\Delta u(s, x) ds \qquad t > 0, x \in \mathbf{R}$$

where $\Delta = (\partial/\partial x)^2$. (cf. [3], [5], [7], [16], [17]). The equation (0.1) describes the heat conduction with memory ([5], [7]). In the present paper, we shall consider the case $h(t) = \frac{t^{\alpha-1}}{\Gamma(\alpha)} (\equiv h_{\alpha}(t))$ for $1 \le \alpha \le 2$. Here $\Gamma(x)$ is the gamma function. Thus, the equation (0.1) becomes

(IDE)_a
$$u(t, x) = \phi(x) + \frac{1}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} \Delta u(s, x) ds.$$

For the selection of $\{h_{\alpha}(t)\}_{1 \le \alpha \le 2}$, we have two reasons. The first reason is that the operator

(0.2)
$$I^{\sigma}f(t) = \frac{1}{\Gamma(\alpha)} \int_0^t (t-s)^{\alpha-1} f(s) ds$$

defines the Riemann-Liouville integral of order α ([11]). As a result, (IDE)_{σ} (1 $<\alpha<2$) interpolates the heat equation (IDE)₁ and the wave equation (IDE)₂. Formally, (IDE)_{σ} corresponds to "partial differential equation"

$$(\partial/\partial t)^{\sigma} u(t, x) = \Delta u(t, x)$$
.

The second reason is that $\{h_{\alpha}(t)\}_{1 \le \alpha \le 2}$ represents memory of a long-time tail of the power order ([14]).

The aim of the present paper is to show the following for $1 < \alpha < 2$:

1) The fundamental solution $\frac{1}{\alpha}P_{\alpha}(t, |x|)$ of (IDE)_{α} takes its maximum at x=