

42. A Theorem on Operational Equation.

By Tosio KITAGAWA.

Mathematical Institute, Faculty of Science, Osaka Imperial University.

(Comm. by T. YOSIE, M.I.A., May 12, 1937.)

1. In addition to the conceptions of our previous note¹⁾ we shall here make some assumptions, and we shall prove a theorem on operational equation which corresponds to that of Schürer on the solution of linear differential equation of infinite order with constant coefficients.²⁾ The solutions now in our consideration correspond to those of finite grade³⁾ on the theory of differential equation of infinite order.

2. The assumptions which we will add to those⁴⁾ of our previous note are the following :

1°. The function-set $(C)_t$ is now defined as consisted of all elements $g(x)$ of $(B)_t$ which satisfy the boundary condition at t

$$(1) \quad L_t \{g(x)\} = 0,$$

where L_t is a linear functional of $g(x)$. Here we assume that, for any λ of \mathfrak{M} , $j_\lambda(x, t_0)$ does not satisfy the boundary condition at the point t_0 that is,

$$(2) \quad L_{t_0} \{j_\lambda(x, t_0)\} = a_0 \neq 0,$$

where a_0 is independent of λ .

2°. In the following t_0 is fixed, and therefore we may and we shall write $j_\lambda(x)$ in stead of $j_\lambda(x, t_0)$.

3°. Let \mathfrak{X} be a system of subset⁵⁾ of Y_{t_0} which constitutes a corpus.⁶⁾ For any $Y \in \mathfrak{X}$ and for any function $f(x) \in (A)_{t_0}$, we shall define a function $f_Y(x)$ which is only defined on Y and which there equals to $f(x)$. We assume that $(A)_{t_0}$ possesses the property that, for any fixed Y of \mathfrak{X} , the set of all $f_Y(x)$ constitutes a normalised Banach space, whose norm will be designated by $\|f_Y(x)\|_Y$ or simply by $\|f(x)\|_Y$.⁷⁾

4°. A sequence of functions $\{f_n(x)\}$ in $(A)_{t_0}$ is said to be a *Cauchy-sequence in the generalised sense*, if, however we may choose Y from \mathfrak{X} ,

1) T. Kitagawa: A Formulation of Operational Calculus, This Proceeding, 13.

We quote this by [F]. See specially § 2.

2) F. Schürer: Eine gemeinsame Methode zur Behandlung gewisser Funktionalgleichungsprobleme. Leipziger Berichte, vol. 70 (1918).

See specially C.L-Gleichungen hoher Ordnung p. 210.

3) See, for example, Davis: The theory of linear operators, (1936) Chapter V, Grades defined by Special Operators.

4) See [F] § 2 and § 3.

5) Under a subset of X , we understand "echte" subset.

6) Under a corpus, we understand a system of sets for which if $Y \in \mathfrak{X}$ and $Z \in \mathfrak{X}$, then $Y \cdot Z$, $Y-Z$ and $Y+Z$ also belong to \mathfrak{X} .

7) For example, let (A) be consisted of all functions which are quarely integrable in any bounded measurable set Y of real-axis, and let

$$\|f(x)\|_Y \equiv \|f_Y(x)\|_Y = \sqrt[2]{\int_Y |f(t)|^2 dt}$$

the sequence $\{f_{n,Y}(x)\}$ is a Cauchy-sequence in the ordinary sense with respect to the norm $\|f_{n,Y}(x)\|_Y$. The space $(A)_{t_0}$ is called to be complete in the generalised sense, if, to any given Cauchy-sequence in the generalised sense, there corresponds a function (uniquely determined) $f(x)$ in (A) such that, for any $Y \in \mathfrak{X}$, we have

$$(3) \quad \lim_{n \rightarrow \infty} \|f_n(x) - f(x)\|_Y = 0.$$

In this case we say that $\{f_n(x)\}$ converges to $f(x)$ in the generalised sense.¹⁾

5.^o Let us designate by (B^∞) ²⁾ the set of $(A)_{t_0}$ which is constituted by of all functions $f(x)$ in $(A)_{t_0}$ for which $\mathfrak{D}^n f(x)$ exists and belongs to $(A)_{t_0}$ for every non-negative integer n . (We mean that $\mathfrak{D}^0 f(x) \equiv f(x)$.) The function-set $(E(\lambda))$ ³⁾ is constituted by all functions which belong to (B^∞) and which satisfy the condition that, for any $Y \in \mathfrak{X}$, we have

$$(4) \quad \overline{\lim}_{n \rightarrow \infty} \left\| \frac{\mathfrak{D}^n f(x)}{(\varphi(\lambda))^n} \right\|_Y \equiv \rho(Y) < +\infty.$$

6.^o Let $f(x) \in (B^\infty)$ and also let $f_n(x) \in (B^\infty)$. Let λ be a given complex number. We say that a sequence $\{f_n(x)\}$ converges in the set $(E(\lambda))$ to $f(x)$ if, for any given $Y \in \mathfrak{X}$ and for any given positive number ε , there corresponds a number $n(\varepsilon, Y)$ such that, for any $m \geq n(\varepsilon, Y)$, we have

$$(5) \quad \left\| \frac{\mathfrak{D}^p \{f_n(x) - f(x)\}}{(\varphi(\lambda))^p} \right\|_Y < \varepsilon, \quad (p=0, 1, 2, \dots).$$

7.^o A linear operation $\Lambda g(x)$ whose domain and range belong to $(A)_{t_0}$ is said to be continuous in the set $(E(\lambda))$ if, whenever every $g_n(x)$ and $g(x)$ belong to $(E(\lambda))$ and $\{g_n(x)\}$ converges in the set $(E(\lambda))$ to $g(x)$, $\Lambda g_n(x)$ converges to $\Lambda g(x)$ in the generalised sense. A linear functional $L\{g(x)\}$ whose domain belongs to $(A)_{t_0}$ is said to be continuous in the set $(E(\lambda))$ if, whenever every $g_n(x)$ and $g(x)$ belong to $(E(\lambda))$ and $g_n(x)$ converges in the set $(E(\lambda))$ to $g(x)$, $L\{g_n(x)\}$ tends to $L\{g(x)\}$ as $n \rightarrow \infty$.

1) The function space given on footnote (7) on p. 147 is complete in this generalised sense.

2) The class (B^∞) is that which is consisted of infinitely many time differentiable function, if specially we put $\mathfrak{D}f(x) = f'(x)$.

3) cf B. A. Lengyel and M. H. Stone: Elementary Proof of the Spectral Theorem, Annals Math., 37 (1936). Specially Theorem 4, § 4. Our method is much suggested by their relevant method.

Let it be remarked that

(i) If $f(x) \in (E(\lambda))$, then, for every non-negative integer p , $\mathfrak{D}^p f(x) \in (E(\lambda))$.

(ii) If $f(x)$ and $g(x)$ belong to $(E(\lambda))$, then $f(x) + g(x) \in (E(\lambda))$.

(iii) If $f(x) \in (E(\lambda))$ and $|\varphi(\lambda_1)| > |\varphi(\lambda)|$, then $f(x) \in (E(\lambda_1))$.

8°. In the following we assume that if, for any non-negative integer p , $\{\mathfrak{D}^p g_n(x)\}$ converges to $h_p(x)$ in the generalised sense, then $h_p(x) \in (B^\infty)$ and we have $h_p(x) = \mathfrak{D}^p h_0(x)$, for every such p .¹⁾

2. After these preparations, the theorem which we will communicate may be stated in the following form:

Theorem. *Let $(A)_{t_0}$ be complete in the generalised sense, and let Λ be a linear operator which is permutable with \mathfrak{D} and which is continuous in the set $(E(\lambda_1))$. Let the linear functionals L_0 be continuous in the set $(E(\lambda_1))$. Let $f(x)$ belong to $(E(\lambda_0))$, and let it be a solution of the functional equation*

$$(6) \quad \Lambda f(x) = 0, \quad (x \in Y_{t_0}).$$

Then a \mathfrak{C} -section of Cauchy-Delsarte's series of $f(x)$ with respect to Λ is independent of \mathfrak{C} , provided \mathfrak{C} contains in its interior the part of \mathfrak{M} for which $|\varphi(\lambda)| \leq |\varphi(\lambda_0)|$ and \mathfrak{C} is contained in the part of \mathfrak{M} for which $|\varphi(\lambda)| \leq |\varphi(\lambda_1)|$.²⁾

Proof. We shall prove this theorem by showing that the residue in S which correspond to any point λ of \mathfrak{M} for which $|\varphi(\lambda_1)| > |\varphi(\lambda)| > |\varphi(\lambda_0)|$ is equal to zero.

Here we may assume without loss of generality that $|\varphi(\lambda_0)| \neq 0$.

We shall put

$$(7) \quad g_n(x) = - \sum_{\nu=0}^n \frac{\mathfrak{D}^\nu f(x)}{(\varphi(\lambda))^{\nu+1}}, \quad (n=1, 2, 3, \dots).$$

Then evidently every $g_n(x)$ belongs to $(E(\lambda_0))$, and further, for any $Y \in Y_{t_0}$, we have, for $m > n$,

$$(8) \quad \leq \frac{\rho(Y)}{|\varphi(\lambda)|} \sum_{p=n+1}^m \left| \frac{\varphi(\lambda_0)}{\varphi(\lambda)} \right|^p,$$

which, yields us, in virtue of the completeness of $(A)_{t_0}$ in the generalised sense, that $\{\mathfrak{D}^p g_n(x)\}$ converges to $h_p(x)$ in the generalised sense, for every non-negative integer p .

Therefore, by Assumption 8° of this note, $h_p(x) \in (B^\infty)$ and $\mathfrak{D}^p h_0(x) = h_p(x)$. The estimation (8) now gives us that

$$(9) \quad \mathfrak{D}^p h_0(x) = - \sum_{\nu=0}^{\infty} \frac{\mathfrak{D}^{p+\nu} f(x)}{\varphi(\lambda)^{\nu+1}},$$

for every non-negative integer p , and further that $h_0(x) \in (E(\lambda_0))$.

The expression (9) shows that $h_0(x)$ solves the functional equation

$$(10) \quad \mathfrak{D} h_0(x) = \varphi(\lambda) h_0(x) + f(x).$$

1) In the special case considered in footnote 2) in the previous page, $(E(\lambda))$ coincides with the class which is consisted of all indefinitely many time differentiable functions with the grade not greater than $|\lambda|$. (In this case $\varphi(\lambda) = \lambda$.)

2) If $\{f_n(x)\}$ converges in the set $(E(\lambda))$ to $f(x)$, then it does so in any set $(E(\lambda_1))$, whenever $\lambda_1 \in \mathfrak{M}$ and $|\varphi(\lambda_1)| > |\varphi(\lambda)|$.

Noticing (2), we shall now put

$$(11) \quad k_n(x) = g_n(x) - \frac{L_{t_0}\{g_n(x)\}}{L_{t_0}\{j_\lambda(x)\}} j_\lambda(x)$$

and

$$(12) \quad k(x) = h_0(x) - \frac{L_{t_0}\{h_0(x)\}}{L_{t_0}\{j_\lambda(x)\}} j_\lambda(x).$$

Then $k(x)$ also satisfy the functional equation (10), and moreover $L_{t_0}\{k(x)\} = 0$.

Consequently it follows that¹⁾

$$(13) \quad k(x) = \mathfrak{Q}_\lambda^{t_0}[f(x)].$$

Here let it be noticed that, since $j_\lambda(x) \in (E(\lambda))$ and $|\varphi(\lambda)| > |\varphi(\lambda_0)|$ by Hypothesis, it follows that $k_n(x)$ and $k(x)$ belong to $(E(\lambda))$.

In view of (11) and (12), we have

$$(14) \quad \left\| \frac{\mathfrak{D}^p\{k_n(x) - k(x)\}}{(\varphi(x))^p} \right\|_Y \leq \left\| \frac{\mathfrak{D}^p\{g_n(x) - h_0(x)\}}{(\varphi(\lambda))^p} \right\|_Y + \left| \frac{L_{t_0}\{g_n(x) - h_0(x)\}}{a_0} \right| \|j_\lambda(x)\|_Y$$

By the continuity of the linear functional L_{t_0} , the second term of the right-hand side converges to zero as $n \rightarrow \infty$.

Therefore, in combination with the estimation (8), it follows that $\{k_n(x)\}$ converges in the set $(E(\lambda))$ to $k(x)$, and consequently, in virtue of the continuity of Λ in $(E(\lambda))$, $\{\Lambda k_n(x)\}$ converges to $\Lambda k(x)$ in the generalised sense.

On the other hand, since Λ and \mathfrak{D} are permutable with each other and $g(x) \in (B^\infty)$, it follows that

$$(15) \quad \begin{aligned} \Lambda\{g_n(x)\} &= \Lambda\left\{-\sum_{\nu=0}^n \frac{\mathfrak{D}^\nu f(x)}{(\varphi(\lambda))^{\nu+1}}\right\} = -\sum_{\nu=0}^n \frac{\Lambda \mathfrak{D}^\nu f(x)}{(\varphi(\lambda))^{\nu+1}} \\ &= -\sum_{\nu=0}^n \frac{\mathfrak{D}^\nu \Lambda f(x)}{(\varphi(\lambda))^{\nu+1}} = 0, \end{aligned}$$

and consequently that $\Lambda h_0(x) = 0$.

1) By the assumption 1° and by the second principle of uniqueness setted in the previous note. See [F] § 2.

Therefore we now know that

$$(16) \quad \Lambda\left(\mathfrak{Q}_\lambda^{t_0}[f(x)]\right) = \Lambda(k(x)) = -\frac{L_{t_0}\{h(x)\}}{a_0} \Lambda j_\lambda(x)$$

and that, if \mathcal{C}_λ is a sufficiently small circle about λ ,

$$(17) \quad S_{\mathcal{C}_\lambda}(x, t_0; f) \equiv \frac{-1}{2\pi i} \oint_{\mathcal{C}_\lambda} \frac{j_\lambda(x, t_0)}{G(\varphi(\lambda)) j_\lambda(t_0, t_0)} \Lambda\left(\mathfrak{Q}_\lambda^{t_0}[f(t_0)]\right) d\varphi(\lambda) \\ = -\frac{1}{2\pi i a_0} \oint_{\mathcal{C}_\lambda} j_\lambda(x, t_0) d\varphi(\lambda) = 0.$$

which we were to prove.¹⁾

1) The theorem we have proved corresponds to Schürer, loc. cit., C. 2. Alle Lösungen der L -gleichung unendlich hoher Ordnung im Bereiche $[L^\infty, q]$ sind Lösungen einer L -gleichung endlicher Ordnung. (p. 210).