

Pacific Journal of Mathematics

**SOME DEGENERATE CAUCHY PROBLEMS WITH OPERATOR
COEFFICIENTS**

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1. Motivated in part by connections with problems in transonic gas dynamics there has been considerable interest in equations of the form

$$(1.1) \quad u_{tt} - K(t)u_{xx} + bu_x + eu_t + du - h = 0$$

where d, b, e and h are functions of (x, t) (see here Bers [4] for a bibliography and discussion). In particular there arises the Cauchy problem for (1.1) in the hyperbolic region with data given on the parabolic line $t = 0$ (see in particular Protter [20], Conti [9], Bers [3], Berezin [2], Hellwig [12; 13], Frankl [10], Weinstein [25], Krasnov [15; 16], Carroll [8], Germain and Bader [11], and Barancev [1]). Protter assumes that $K(t)$ is a monotone increasing function of t , $K(0) = 0$, and shows that the Cauchy problem for (1.1) with initial data $u(x, 0)$ and $u_t(x, 0)$ prescribed on a finite x -interval, is correctly set (under suitable regularity assumptions) if $tb(x, t)/\sqrt{K(t)} \rightarrow 0$ as $t \rightarrow 0$. Thus in particular if $b \equiv 0$ the condition is automatically true. Krasnov considers generalized solutions and the equation

$$(1.2) \quad u_{tt} - \Sigma \frac{\partial}{\partial x_i} \left(a_{ik} \frac{\partial u}{\partial x_k} \right) + \Sigma b_i \frac{\partial u}{\partial x_i} + e \frac{\partial u}{\partial t} + du = h.$$

Again the presence of first order terms b_i complicates the matter and (as with Protter for $K(t) \sim t^\alpha$) it is assumed that $b_i = O(t^{\alpha/2-1}\beta(t))$ where $\beta(t) \rightarrow 0$ (additional assumptions are also made). Krasnov supposes

$\Sigma a_{ik} \xi_i \xi_k \geq ct^\alpha \Sigma \xi_i^2$ with $h/t^{\frac{\alpha-1+\delta_0}{2}} \in L^2$ ($\delta_0 > 0$ is a number for which bounds are determined in the proof) and finds solutions u such that $u_t/t^{\frac{\alpha+1+\delta_0}{2}} \in L^2$ and $u_{x_i}/t^{\frac{1+\delta_0}{2}} \in L^2$. Thus the growth of h appears to play an important role in determining a solution in this more general equation (1.2). Slightly more general degeneracies for $\Sigma a_{ik} \xi_i \xi_k$ are mentioned by Krasnov but always in some comparison to a power of t .

It is one of the aims of the present paper to give a more precise estimate of the allowable degeneracy in relation to the growth of h and to give estimates for the solution. In particular we will not require that $K(t)$ be monotone. For simplicity we omit here first order terms in $\partial u/\partial x_i$; this will be dealt with, in an abstract framework, in a subsequent article. A summary of some of the present work was

Received March 26, 1962.

given in [8]. We remark that an operational treatment of the type of degenerate problems considered by Tersenov [24] and Hu Hsien Sun [14] is also contemplated (this involves an equation of the form $K(t)u_{tt} - u_{xx} + bu_x + eu_t + du - h = 0$ with data given for $t = 0$). As indicated above our results generalize in certain respects those of Krasnov, however the methods employed here are quite different; for example Krasnov relies heavily on a Galerkin type method for existence whereas we employ an energy method based on work of Lions [17]. Further generalizations in our framework are clearly possible (see [16]).

2. Following Lions (see [18] for an extensive bibliography and treatment of operational differential equations) we reformulate (1.2) as follows. Let V and H , $V \subset H$, be Hilbert spaces, V dense in H , with the topology of V being finer than that induced by H .^{*} The norms in V and H are denoted by $\| \cdot \|$ and $| \cdot |$ respectively. Let $(u, v) \rightarrow a(t, u, v)$ be a continuous sesquilinear form on $V \times V$ for t fixed, $0 \leq t \leq b < \infty$, with $a(t, u, v) = \overline{a(t, v, u)}$. Assume that $t \rightarrow a(t, u, v) \in C^1[0, b]$ for (u, v) fixed. We recall (see [18]) that the form $a(t, u, v)$ defines an unbounded operator $A(t): D(A(t)) \rightarrow H$ by defining $D(A(t))$ to be the set of $u \in V$ such that $v \rightarrow a(t, u, v)$ is continuous on V in the topology of H . Then we can write for $u \in D(A(t))$, $(A(t)u, v) = a(t, u, v)$ for $v \in V$. Now let $\{B(t)\}$ be a family of bounded Hermitian operators in H with $t \rightarrow B(t) \in \mathcal{E}^1(\mathcal{L}_s(H, H))$ (here $\mathcal{E}^m(G)$ is the space of m -times continuously differentiable functions of t with values in G and $\mathcal{L}_s(H, H)$ is the space of continuous linear maps $H \rightarrow H$ with the topology of simple convergence—see [5]).

Let now $\psi > 0$ be a numerical function with $\psi \uparrow$ as $t \rightarrow 0$, $\psi \in C^0(0, b]$. Here ψ does not necessarily approach ∞ . We assume q is another numerical function such that $q > 0$ on $(0, b]$ with $q \rightarrow 0$ as $t \rightarrow 0$ (in what follows all limits such as $q \rightarrow 0$ will refer to $t \rightarrow 0$). Let f be given such that $\psi f \in L^2(H)$ (for the spaces $L^p(H)$ and the integration of vector valued functions see [6; 7]). We assume $q \in C^1(0, b]$. Let \mathcal{F}_s be the Hilbert space of functions u on $[0, s]$ such that $u(0) = 0$, $\psi u' \in L^2(H)$, and $\omega u \in L^2(V)$ with

$$(2.1) \quad \|u\|_{\mathcal{F}_s}^2 = \int_0^s \{ \|\omega u\|_V^2 + |\psi u'|_H^2 \} dt$$

(ω is a numerical function to be determined, $\omega > 0$, $\omega \rightarrow \infty$). Here all derivatives are taken in the sense of vector valued distributions in $\mathcal{D}'(H)$ (see [23]) and \mathcal{F}_s may be proved complete by standard arguments. Let now \mathcal{H}_s be the space of functions h which satisfy $h(s) = 0$, $h/\psi \in L^2(H)$, $h'/\psi \in L^2(H)$, and $qh/\omega \in L^2(V)$. Set

^{*} H is also assumed to be separable for simplicity in a later argument; this condition is not necessary however.

$$(2.2) \quad \tilde{E}_s(u, h) = \int_0^s \{qa(t, u, h) + (B(t)u', h) - (u', h')\} dt$$

and define

$$(2.3) \quad \tilde{L}_s(h) = \int_0^s (f, h) dt .$$

We note that (2.2) and (2.3) are well defined for $u \in \mathcal{F}_s$, $h \in \mathcal{H}_s$, and f as described. Thus assume ω as indicated has been given; then we pose

Problem 1. Find s and $u \in \mathcal{F}_s$ such that for all $h \in \mathcal{H}_s$

$$(2.4) \quad \tilde{E}_s(u, h) = \tilde{L}_s(h) .$$

Naturally we wish to find the best ω in some sense when posing problem 1. Here best will be left vague for the present in remarking only that ω furnishes a measure of how rapidly the solution u tends to 0 as $t \rightarrow 0$. We define now \mathcal{K}_s to be the space of functions k such that $k = \int_0^t \varphi h d\xi$ for $h \in \mathcal{H}_s$ where φ is a numerical function to be determined (in general $\varphi \in C'[0, s]$, $\varphi > 0$ on $(0, s]$, and $\varphi \rightarrow 0$ as $t \rightarrow 0$). Clearly $k' = \varphi h$ and thus $k'/\varphi\psi = h/\psi \in L^2(H)$. For suitable choice of the numerical function $\delta > 0$, $\delta \rightarrow \infty$, we define \mathcal{K}_s as a prehilbert space with norm

$$(2.5) \quad \|k\|_{\mathcal{K}_s}^2 = \int_0^s \left\{ \|\delta k\|_V^2 + \left| \frac{k'}{\varphi\psi} \right|_H^2 \right\} dt$$

LEMMA 1. Define $v = \varphi/q$ and assume

(i) $\varphi\psi^2 \in L^\infty$

(ii) $\omega \leq \delta$

(iii) $\omega^2 v^2 \in L^1$

(iv) $\delta^2 \int_0^t \omega^2 v^2 d\xi \in L^1$ with $\varphi, q, \omega, \psi, \delta \in C^0(0, s]$ all positive on $(0, s]$.

Then $\mathcal{K}_s \subset \mathcal{F}_s$ algebraically and topologically.

Proof. The following estimates are straightforward

$$(2.6) \quad |\psi k'| = \left| \frac{\varphi\psi^2 k'}{\varphi\psi} \right| \leq c \left| \frac{k'}{\varphi\psi} \right|$$

$$(2.7) \quad \|\delta k\|^2 = \left\| \delta \int_0^t \frac{q}{\omega} \omega v h d\xi \right\|^2 \leq \delta^2 \int_0^t \omega^2 v^2 d\xi \int_0^t \left| \frac{qh}{\omega} \right|^2 d\xi .$$

Thus by (2.7) for $k \in \mathcal{K}_s$ and δ satisfying the hypotheses we have $\int_0^s \|\delta k\|^2 d\xi < \infty$; also by (2.6) and the fact $\omega \leq \delta$ it follows that $\|k\|_{\mathcal{F}_s} \leq \tilde{c} \|k\|_{\mathcal{K}_s}$. From (2.7) we obtain also the result that $\|k\|^2 \rightarrow 0$ as $t \rightarrow 0$ which proves that in fact $\mathcal{K}_s \subset \mathcal{F}_s$.

LEMMA 2. Assume (i)-(iv) and

$$(v) \quad 1/v \int_0^t \omega^2 v^2 d\xi \in L^\infty$$

$$(vi) \quad \varphi' \psi^2 \in L^\infty$$

$$(vii) \quad 1/v \delta^2 \in L^\infty$$

(viii) $-(1/v)' 1/\delta^2 \in L^\infty$, $v' \geq 0$. Assume also that $a(t, u, u) \geq \alpha \|u\|^2$, then

$$(2.8) \quad 2\operatorname{Re}E_s(k, k) \geq \int_0^s \|\delta k\|^2 \left\{ -\alpha \left(\frac{1}{v} \right)' \frac{1}{\delta^2} - \frac{c_1}{v\delta^2} \right\} dt \\ + \int_0^s \left| \frac{k'}{\varphi \psi'} \right|^2 \{ \varphi' \psi^2 - 2\beta \varphi \psi^2 \} dt$$

where, for $k = \int_0^t \varphi h d\xi$, $E_s(u, k) = \tilde{E}_s(u, h)$.

Proof. Formally we have

$$(2.9) \quad 2\operatorname{Re}E_s(k, k) = \frac{q}{\varphi} a(t, k, k) \Big|_0^s - \int_0^s \left\{ \left(\frac{q}{\varphi} \right)' a(t, k, k) - \left(\frac{q}{\varphi} \right) a'(t, k, k) \right\} dt \\ + 2\operatorname{Re} \int_0^s \frac{1}{\varphi} (Bk', k') dt - \varphi |h|^2 \Big|_0^s + \int_0^s \varphi' |h|^2 dt.$$

Noting that $\lim \varphi |h|^2 = \lim 1/\varphi |k'|^2 = \theta^2 \geq 0$ will exist if all the other terms make sense we have

$$(2.10) \quad \frac{q}{\varphi} a(t, k, k) \leq \frac{c}{v} \|k\|^2 \leq \frac{c}{v} \int_0^t \omega^2 v^2 d\xi \int_0^t \left| \frac{qh}{\omega} \right|^2 d\xi$$

which vanishes as $t \rightarrow 0$. Note by the Banach Steinhaus theorem it follows that (see [18])

$$(2.11) \quad |a(t, u, h)| \leq c \|u\| \|h\|$$

$$(2.12) \quad |a'(t, u, h)| \leq c_1 \|u\| \|h\|$$

$$(2.13) \quad \left| \int_0^s \frac{1}{\varphi} (Bk', k') dt \right| \leq \beta \int_0^s \left| \frac{k'}{\varphi \psi'} \right|^2 \varphi \psi^2 dt < \infty.$$

Moreover under the hypotheses above

$$(2.14) \quad \int_0^s \frac{\varphi'}{\varphi^2} |k'|^2 dt = \int_0^s \varphi' \psi^2 \left| \frac{k'}{\varphi \psi'} \right|^2 dt < \infty$$

$$(2.15) \quad \left| \int_0^s \frac{q}{\varphi} a'(t, k, k) dt \right| \leq c_1 \int_0^s \frac{1}{v\delta^2} \|\delta k\|^2 dt < \infty$$

$$(2.16) \quad - \int_0^s \left(\frac{q}{\varphi} \right)' a(t, k, k) dt \leq c \int_0^s - \left(\frac{1}{v} \right)' \frac{1}{\delta^2} \|\delta k\|^2 dt < \infty$$

Thus (2.9) is valid and (2.8) follows.

The formula (2.8) indicates the properties desired of δ and φ in order to obtain an estimate $ReE_s(k, k) \geq \Omega \|k\|_{\mathcal{X}_s}^2$, thus enabling us to apply the Lions projection theorem (see [18]). We will give here a natural choice for δ, φ etc. without seeking the best possible result. To this end set

$$(2.17) \quad \varphi = \hat{c} \int_0^t \frac{d\xi}{\psi^2}.$$

Then $\varphi \in C^1[0, b]$, $\varphi \rightarrow 0$, and since ψ is monotone $\varphi/\varphi' = \psi^2 \int_0^t d\xi/\psi^2 \leq Nt$. Hence $\varphi\psi^2 = \hat{c}\varphi/\varphi' \rightarrow 0$ also and thus $1/\varphi\psi \rightarrow \infty$. Next let $R \neq 0$ be a constant and

$$(2.18) \quad -\left(\frac{1}{v}\right)' \frac{1}{\delta^2} = R; \quad v = \frac{1}{\left[\delta_1 + \int_t^s R\delta^2 d\xi\right]}$$

where $\delta_1 > 0$ is determined by $v(s)$. Thus $v \rightarrow 0$ corresponds to $\delta \notin L^2$ and in any case, noting $v' = Rv^2\delta^2$,

$$(2.19) \quad \frac{1}{v} \int_0^t \omega^2 v^2 d\xi \leq \frac{1}{v} \int_0^t \delta^2 v^2 d\xi = \frac{1}{R} \left[1 - \frac{v(0)}{v(t)}\right] = \frac{1}{R} \left\{1 - \frac{\delta_1 + \int_t^s R\delta^2 d\xi}{\delta_1 + \int_0^s R\delta^2 d\xi}\right\}.$$

(This shows that $\int_0^t \omega^2 v^2 d\xi < \infty$ and that $1/v \int_0^t \omega^2 v^2 d\xi \leq M$. The last term in (2.19) is taken to be zero if $\delta \notin L^2$ or $v(0) = 0$, and $v(0)/v(t)$ is seen to be bounded by one in all other cases.) Thus (i), (ii) (by assumption), (iii), (v), (vi), and (viii) hold. Also the $\varphi'\psi^2$ term dominates in the second integral of (2.8) for s small. Now for (vii) we note that $1/v\delta^2 = (v/v')R$ and $v' = (\varphi/q)'$; thus

$$(2.20) \quad \frac{v'}{v} = \frac{\varphi'}{\varphi} - \frac{q'}{q} = \frac{\varphi'}{\varphi} \left[1 - \frac{q'\psi^2}{q} \int_0^t \frac{d\xi}{\psi^2}\right].$$

If we assume for example that $(q'\psi^2/q) \int_0^t d\xi/\psi^2 \leq 1 - \varepsilon_1$ for t small then $v'/v \geq \varepsilon_1\varphi'/\varphi \rightarrow \infty$ since $\varphi, \varphi' > 0$ on $(0, b]$ and $\varphi/\varphi' \rightarrow 0$. In any case if $v'/v \rightarrow \infty$ then $v/v' \rightarrow 0$ and $1/v\delta^2 \rightarrow 0$ which means not only that (vii) holds but that the $-\alpha(1/v)'1/\delta^2$ term dominates in the first integral of (2.8) for s small. Note here that φ and hence v are defined on $[0, b]$ independently of s by say (2.17) whereas (2.18) determines δ^2 on any interval $(0, s]$ for v given. Finally with regard to (iv) there are various hypotheses on ω and v which would work but we assume simply that

$$(2.21) \quad \omega^2 = \frac{v'}{v^{2-\varepsilon}}, \quad 0 < \varepsilon < 1$$

Then if say $v \in C^0[0, b]$

$$(2.22) \quad \int_0^s \delta^2 \left(\int_0^t \omega^2 v^2 d\xi \right) dt = \int_0^s \frac{v'}{Rv^2} \left(\int_0^t v' v^2 d\xi \right) dt \\ = \frac{1}{R(1 + \varepsilon)} \int_0^s \frac{v'}{v^{1-\varepsilon}} dt = \frac{1}{R\varepsilon(1 + \varepsilon)} v^\varepsilon(t) \Big|_0^s.$$

It should be noted that $v \in C^0[0, b]$ now implies that $\omega \leq c\delta$ since $\omega^2/\delta^2 = Rv^\varepsilon$ and this would be a condition equivalent to (ii). We remark that $v \rightarrow 0$ implies $\omega \notin L^2$ since $\int_t^s \omega^2 d\xi = \int_t^s v'/v^{2-\varepsilon} d\xi = 0(1/v^{1-\varepsilon})$. This proves

LEMMA 3. Assume $a(t, u, u) \geq \alpha \|u\|^2$, $v'/v \rightarrow \infty$, $v \in C^0[0, b]$, $\omega^2 = v'/v^{2-\varepsilon}$, $\varphi = \hat{c} \int_0^t d\xi/\psi^2$, and $v = 1/\delta_1 + \int_0^s R\delta^2 d\xi$. Then $\omega \leq c\delta$ and (i), (iii)–(viii) hold with $ReE_s(k, k) \geq \Omega \|k\|_{\mathcal{H}_s}^2$ for s sufficiently small.

Using the above lemmas and the Lions projection theorem (see [18]) there results

THEOREM 1. Under the hypotheses of Lemma 3 and the conditions on $a(t, u, v)$, $B(t)$ stipulated above there exist functions ω ($\omega \notin L^2$ if $v \rightarrow 0$) such that for s small problem 1 has a solution.

Proof. We need only check that the map $u \rightarrow E_s(u, k): \mathcal{F}_s \rightarrow \mathcal{C}$ is continuous for $k \in \mathcal{H}_s$ fixed and that the map $k \rightarrow L_s(k) = \tilde{L}_s(h): \mathcal{H}_s \rightarrow \mathcal{C}$ is continuous. This verification is immediate.

Now since $q > 0$ on $(0, b]$ we can treat $qa(t, u, v)$ as a nondegenerate form on say $[s/2, b]$ and apply Lions' results for such problems (see [17; 18]). We want to solve

Problem 2. Find $u \in \mathcal{F}_b$ such that $\tilde{E}_b(u, h) = \tilde{L}_b(h)$ for all $h \in \mathcal{H}_b$.

Thus suppose the problem has been solved for $[0, s]$, that is suppose problem 1 has been solved with solution u_1 . Then following [17] let $p \in C^1$ with $p = 1$ on $[0, 2/3 s]$ and $p = 0$ in a neighborhood of s . Set $u_2 = u - pu_1$; then $u_2 = 0$ on $[0, 2/3 s]$ and $u_2 = u$ for $t \geq s$. The problem 2 for u becomes

$$(2.23) \quad \tilde{E}_b(u_2, h) = \int_0^b (f, h) dt - \int_0^b p' [(Bu_1, h) + (u_1', h)] dt \\ - \int_0^b \{qa(t, u_1, ph) + (Bu_1', ph) - (u_1', (ph)')\} dt.$$

Now if $h \in \mathcal{H}_b$ we see that $ph \in \mathcal{H}_s$; hence

$$(2.24) \quad \tilde{E}_b(u_2, h) = \int_0^b (f, h - ph) dt - \int_0^b p' [(Bu_1, h) + (u_1', h)] dt.$$

In particular we see that everything vanishes on say $[0, s/2]$; hence

we pose the Cauchy problem with initial data given at $s/2$ as follows. Let $\mathcal{F}_{s/2, s_1}$ be the space of u such that $\omega u \in L^2(V)$ and $\psi u' \in L^2(H)$ on $[s/2, s/2 + s_1]$ with $u(s/2) = 0$. The space $\mathcal{H}_{s/2, s_1}$ corresponding to \mathcal{H}_s is defined similarly on $[s/2, s/2 + s_1]$. We extend ω and δ to be constant on $[s, b]$; then since ψ, ω, δ etc. are positive and continuous we may define say $\mathcal{F}_{s/2, s_1}$ in terms of $u \in L_2(V)$ and $u' \in L^2(H)$. Let $\tilde{E}_{s/2, s_1}$ denote the terms in \tilde{E}_b integrated over $[s/2, s/2 + s_1]$, and denote the right side of (2.24) integrated from $s/2$ to $s/2 + s_1$ by $\tilde{L}_{s/2, s_1}(h)$. Then consider

Problem 3. Find $u_2 \in \mathcal{F}_{s/2, s_1}$ such that $\tilde{E}_{s/2, s_1}(u_2, h) = \tilde{L}_{s/2, s_1}(h)$ for all $h \in \mathcal{H}_{s/2, s_1}$.

Problem 3 has a (unique) solution for s_1 sufficiently small by [17] and the above extension procedure may be repeated in steps of length $s_1/2$. Thus u will eventually be determined on $[0, b]$ satisfying problem 2. Hence

THEOREM 2. *Under the hypotheses of Theorem 1 there exists a solution of problem 2.*

3. Suppose now that $\tilde{E}_s(u, h) = 0$ for all $h \in \mathcal{H}_s$. Let $h = -\int_t^s J u d\xi, h' = Ju, J \rightarrow \infty$. Then

LEMMA 4. *Assume*

(a) $J^2/\omega^2 \int_0^t d\xi/\psi^2 \in L^1$

(b) $J/\omega\psi \in L^\infty$

(c) $J^2/\omega^2 \int_0^t (q^2/\omega^2) d\xi \in L^1$. Then $h \in \mathcal{H}_s$ if $u \in \mathcal{F}_s$ and $h = -\int_t^s J u d\xi$.

Proof. Clearly $h'/\psi = (J/\omega\psi)\omega u \in L^2(V)$ (hence certainly $h'/\psi \in L^2(H)$) and $h(s) = 0$; also

$$(3.1) \quad \left| \frac{h}{\psi} \right|^2 \leq c \left\| \frac{h}{\psi} \right\|^2 \leq \left(\frac{1}{\psi} \int_t^s \frac{J}{\omega} \|\omega u\| d\xi \right)^2 \leq \frac{1}{\psi^2} \int_t^s \frac{J^2}{\omega^2} d\xi \int_t^s \|\omega u\|^2 d\xi$$

$$(3.2) \quad \int_0^s \left\| \frac{q}{\omega} h \right\|^2 d\xi \leq \int_0^s \frac{q^2}{\omega^2} \left(\int_t^s \frac{J^2}{\omega^2} d\xi \right) dt \int_0^s \|\omega u\|^2 d\xi.$$

Using the Fubini and Tonelli theorems (see e.g. [19]) the lemma follows.

We note now explicitly the fact that if $u \in L^2(H)$ and $u' \in L^2(H)$ (u' taken in $\mathcal{D}'(H)$ on $(0, s)$) then u may be identified with a continuous function and $u(0) = 0$ makes sense. Indeed for u , determined almost everywhere, we see that $u' \in L^1(H)$ on $[0, s]$ and clearly $D\tilde{u} = u'$ in $\mathcal{D}'(H)$ where $\tilde{u} = \int_0^t u' d\xi \in \mathcal{E}^0(H)$ (see [23]). Thus $D(\tilde{u} - u) = 0$ and by [21] for any $h \in H, (\tilde{u} - u, h) = c_h$ in \mathcal{D}' . Hence $(\tilde{u} - u, h) = c_h$

almost everywhere as a function and thus u may be identified scalarly with the continuous function \tilde{u} . Since H is separable we may then identify u with a continuous function and $u(0) = 0$ is meaningful (see [23], [22]). Hence $u = \tilde{u}$ follows. Thus setting $u = \int_0^t u' d\xi$, $h = -\int_t^s h' d\xi$

$$(3.3) \quad |(u, h)| = \left| -\int_0^t \int_t^s (u'(\xi), h'(\eta)) d\eta d\xi \right| \\ \leq \sup \left| \frac{\psi(\eta)}{\psi(\xi)} \right| \left| \int_0^t \int_t^s |\psi u'| \left| \frac{h'}{\psi} \right| d\eta d\xi \right| \leq \frac{N}{2} \int_0^t \int_t^s \left\{ |\psi u'|^2 + \left| \frac{h'}{\psi} \right|^2 \right\} d\eta d\xi \\ \leq \frac{N}{2} \left\{ \int_0^t (s-t) |\psi u'|^2 d\xi + t \int_t^s \left| \frac{h'}{\psi} \right|^2 d\eta \right\}.$$

Thus $(u, h) = 0$ at $t = 0$ and we note that $\int_0^s (Bu', h) dt = -\int_0^s (B'u, h) dt - \int_0^s (Bu, h') dt$. Hence $\tilde{E}_s(u, h) = 0$ becomes, with h as above

$$(3.4) \quad \int_0^s \left\{ \frac{q}{J} a(t, h', h) - (B'u, h) - J(Bu, u) - J(u', u) \right\} dt = 0.$$

Set now $\tilde{\theta}^2 = \lim q/J a(t, h, h)$ which will exist if everything else makes sense in the following. Then we have

LEMMA 5. Assume (a)-(c) from Lemma 4 and

(d) $J \int_0^t d\xi/\psi^2 \in L^\infty$

(e) $-J'/\omega^2 \in L^\infty$; $J' < 0$

(f) $J \rightarrow \infty$; $J/J' \rightarrow 0$

(g) $(q/J)'/(q/J) \rightarrow \infty$. Then if $h = -\int_t^s J u d\xi$, $u \in \mathcal{F}_s$, and if $a(t, h, h) \geq \alpha \|h\|^2$ it follows that

$$(3.5) \quad \int_0^s \left\{ \alpha \left(\frac{q}{J} \right)' \frac{\omega^2}{q^2} - c_1 \left(\frac{q}{J} \right) \frac{\omega^2}{q^2} \right\} \left| \frac{qh}{\omega} \right|^2 dt \\ + \int_0^s \left\{ -\frac{J'}{\omega^2} - \frac{2\beta J}{\omega^2} - \frac{\hat{\beta}}{\omega^2} \int_t^s J d\xi - \frac{\hat{\beta} t J}{\omega^2} \right\} |\omega u|^2 dt \leq 0$$

Proof. By (d) we have

$$J|u|^2 \leq J \left(\int_0^t |\psi u'| \frac{d\xi}{\psi} \right)^2 \leq J \int_0^t \frac{d\xi}{\psi^2} \int_0^t |\psi u'|^2 d\xi \rightarrow 0$$

whereas from (e) there results $-J'|u|^2 = -J'/\omega^2 |\omega u|^2 \in L^1$. Next by (f) and (e) it follows that $\lim Jq/\omega^2 = \lim (J/J') (-J'q/\omega^2) = 0$; hence $Jq/\omega^2 \in L^\infty$ and

$$(3.6) \quad \int_0^s \left(\frac{q}{J} \right)' \|h\|^2 d\xi \leq \int_0^s \left(\frac{q}{J} \right)' \left(\int_t^s J \|u\| d\xi \right)^2 dt \\ \leq \int_0^s \left(\frac{q}{J} \right)' \left(\int_t^s \frac{J^2}{\omega^2} d\xi \int_t^s \|\omega u\|^2 d\xi \right) dt \leq \left(\int_0^s \|\omega u\|^2 d\xi \right) \int_0^s \frac{Jq}{\omega^2} d\xi.$$

Note here $q/J \rightarrow 0$ and $q/J = \int_0^t (q/J)' d\xi$; also by (g) surely $\int_0^s q/J \|h\|^2 d\xi < \infty$. Now by (f) it follows that $J|u|^2 = (J/J') J'|u|^2 \in L^1$ and finally we remark that

$$(3.7) \quad \left| 2Re \int_0^s (B'u, h) d\xi \right| \leq \widehat{\beta} \int_0^s \int_t^s J(\xi) \{ |u(t)|^2 + |u(\xi)|^2 \} d\xi dt \\ \leq \widehat{\beta} \left\{ \int_0^s |\omega u|^2 \left(\frac{1}{\omega^2} \int_t^s J d\xi \right) dt + \int_0^s \frac{Jt}{\omega^2} |\omega u|^2 dt \right\}.$$

Here the Jt/ω^2 term makes sense since $Jt/\omega^2 = (J - J')(-J't/\omega^2) \rightarrow 0$ by (e) and (f). Then we note that

$$\frac{1}{\omega^2} \int_t^s J d\xi = \left(\frac{-J'}{\omega^2} \right) \left(\frac{J}{-J'} \right) \left(\frac{1}{J} \int_t^s J d\xi \right);$$

but by 1' Hospital's rule $\lim 1/J \int_t^s J d\xi = \lim J/J' = 0$ (here note that $J' \neq 0, J \neq 0$ for $t > 0$). Hence we may write

$$(3.8) \quad \tilde{\theta}^2 + \int_0^s \left\{ \left(\frac{q}{J} \right)' a(t, h, h) + \left(\frac{q}{J} \right) a'(t, h, h) \right\} dt \\ + 2Re \int_0^s (B'u, h) dt + 2Re \int_0^s J(Bu, u) dt \\ - \int_0^s J'|u|^2 dt + J|u(s)|^2 = 0.$$

The lemma follows immediately.

Now let $\omega^2 = v'/v^{2-\varepsilon}$ as before and consider the following choice for the function J

$$(3.9) \quad J = j + \check{c} \int_t^s \omega^2 d\xi; \quad -\frac{J'}{\omega^2} = \check{c}.$$

It follows that (e) holds (we assume ω, v etc. are as before) and since $v = \varphi/q$ (d) is a consequence of the fact that

$$(3.10) \quad \check{c} \int_t^s \omega^2 d\xi \int_0^t \frac{d\eta}{v^2} \leq \check{c}\varphi \int_t^s \delta^2 d\xi = \check{c}\varphi \int_t^s - \left(\frac{1}{v} \right)' \frac{d\xi}{R} \\ = \check{c} \frac{\varphi}{R} \left[\frac{1}{v(t)} - \frac{1}{v(s)} \right] = \frac{\check{c}}{R} \left[q(t) - \varphi(t) \frac{q(s)}{\varphi(s)} \right].$$

Note now that with the above choice of ω we can write J in the form $J = j + \check{c} \int_t^s v'/v^{2-\varepsilon} d\xi = j - (\check{c}/1 - \varepsilon) (1/v(s))^{1-\varepsilon} + (\check{c}/1 - \varepsilon) (1/v(t))^{1-\varepsilon}$. If j is taken to be $j = (\check{c}/1 - \varepsilon) (1/v(s))^{1-\varepsilon}$ then

$$(3.11) \quad J = \frac{\check{c}}{1 - \varepsilon} \left(\frac{1}{v} \right)^{1-\varepsilon}; \quad \frac{J}{J'} = \frac{-1}{1 - \varepsilon} \left(\frac{v}{v'} \right).$$

Thus if $v/v' \rightarrow 0$ then $J/J' \rightarrow 0$. Moreover since $\omega^2 = (v'/v)(1/v)^{1-\varepsilon}$ it

follows that $\omega \rightarrow \infty$ if $v \rightarrow 0$ and $v/v' \rightarrow \infty$ and also by (3.11) $J \rightarrow \infty$ if $v \rightarrow 0$. Hence if $v'/v \rightarrow \infty$ and $v \rightarrow 0$ then (f) holds and $\omega \rightarrow \infty$.

Consider now condition (a); using (d) we have $J^2/\omega^2 \int_0^t d\xi/\psi^2 \leq c J/\omega^2 = -\check{c} J/J' \rightarrow 0$ which implies (a). For (c) we note

$$(3.12) \quad \int_0^s \frac{J^2}{\omega^2} \left(\int_0^t \frac{q^2}{\omega^2} d\xi \right) dt \\ \leq \int_0^s \left\{ \frac{j^2 + 2j\check{c} \int_t^s \omega^2 d\xi + \left(\check{c} \int_t^s \omega^2 d\xi \right)^2}{\omega^2} \right\} \left(\int_0^t \frac{q^2}{\omega^2} d\xi \right) dt.$$

However $1/\omega^2 \int_t^s \omega^2 d\xi = v^{2-\varepsilon}/v' \int_t^s v'/v^{2-\varepsilon} d\xi = (1/1 - \varepsilon) \{v/v' - c/\omega^2\}$ and if $v/v' \rightarrow 0$ and $\omega \rightarrow \infty$ it follows that the first two integrals in (3.12) exist. The last integral in (3.12) is bounded by

$$c \int_0^s \left[\frac{1}{\omega^2} \int_t^s \omega^2 d\xi \right] \left[\int_t^s \omega^2 d\xi \int_0^t \frac{d\eta}{\omega^2} \right] dt.$$

The first term in the integrand vanishes as $t \rightarrow 0$ by the above remarks and using 1' Hospital's rule on the second term we note that $\lim \int_t^s \omega^2 d\xi \int_0^t d\eta/\omega^2 = \lim \left(\int_t^s \omega^2 d\xi \right)^2 / \omega^4$ which is zero by the above (note here if $\omega \in L^2$ (3.12) is seen immediately to exist and no recourse to the preceding argument is intended). Thus if $v'/v \rightarrow \infty$ and $\omega \rightarrow \infty$ (c) surely holds.

Now since $J/\omega\psi = (\check{c}/1 - \varepsilon) 1/\omega\psi v^{1-\varepsilon}$ it follows that (b) holds if $\omega^2 v^{2-2\varepsilon} > c/\psi^2$ or $(v'/v)\varepsilon > c/\psi^2$. It is not necessary that $\psi \uparrow \infty$ in general; when $v \rightarrow 0$ (b) will hold if $v' > c/\psi^2$. Thus (b) holds if $v \rightarrow 0$ and

$$(3.13) \quad 1 - \left(\frac{\psi^2 q'}{q} \right) \int_0^t \frac{d\xi}{\psi^2} > \check{c}q$$

since $v' = \varphi'/q - \varphi q'/q^2$ and $\varphi = \hat{c} \int_0^t d\xi/\psi^2$. In particular (3.13) holds if for example $(\psi^2 q'/q) \int_0^t d\xi/\psi^2 \leq 1 - \varepsilon_1$, since $q \rightarrow 0$ (see here also equation (2.20)). This proves

LEMMA 6. Assume (h) $(q'\psi^2/q) \int_0^t d\xi/\psi^2 \leq 1 - \varepsilon_1$ for t small. Then if $J = (\check{c}/1 - \varepsilon) 1/v^{1-\varepsilon}$ ($J' = -\check{c}\omega^2$) and $v \rightarrow 0$ it follows that $v'/v \rightarrow \infty$ and (a)-(f) hold.

We recall that φ and v are defined independently of s (see (2.17)) and our constructions and proofs have shown that for t small enough the $(q/J)'\omega^2/q^2$ and $-J'/\omega^2$ terms will dominate in the first and second integrals respectively of (3.5). It remains to check only a few terms in order to see whether by suitable choice of s this

domination prevails over $[0, s]$. Now by (3.11) J/J' is independent of s as is J/ω^2 (indeed a priori ω^2 and δ^2 depend only on v). Now since $-J' = \check{c}\omega^2 > 0$ we have J monotone decreasing and clearly

$$\frac{1}{J(t)} \int_t^s J(\xi) d\xi \leq s - t \leq b .$$

Hence referring to the proof of Lemma 5 we can establish domination over an interval $[0, s]$ in the second integral of (3.5). There remains the $(q/J)'$ term for which we may write

$$(3.14) \quad \frac{\left(\frac{q}{J}\right)'}{\left(\frac{q}{J}\right)} = \frac{q'}{q} + (1 - \varepsilon) \frac{v'}{v} = \frac{\varphi'}{\varphi} \left\{ 1 - \varepsilon \left[1 - \frac{q'\varphi}{q\varphi'} \right] \right\} ,$$

Thus in particular the ratio in (3.14) is a priori independent of s and the desired domination may be obtained on an interval $[0, s]$ by choosing s sufficiently small. Thus we have proved

LEMMA 7. *If the hypotheses of Lemma 6 hold and (g) is true it follows that for suitably small s , $\int_0^s |\omega u|^2 dt \leq 0$.*

Clearly the condition (h) in Lemma 6 is much stronger than is necessary but it gives a manageable criterion. We note now that if $q' \geq 0$ then by (h) $\varepsilon_1 \leq [1 - q'\varphi/q\varphi'] \leq 1$ and from (3.14) it results that $(q/J)'/(q/J) \geq (1 - \varepsilon) \varphi'/\varphi \rightarrow \infty$. Thus if q is monotone, for any ε , $0 < \varepsilon < 1$, (g) is a consequence of (h). Another case of interest would be if $1 - q'\varphi/q\varphi' \leq \tilde{Q}$; then if $\varepsilon \leq 1/\tilde{Q}$ (g) holds. A somewhat better result may be obtained as follows. We note that

$$\frac{q'\varphi}{q\varphi'} = \frac{q'\psi^2}{q} \int_0^t \frac{d\xi}{\psi^2} = \frac{(\log q)'}{\left(\log \int_0^t \frac{d\xi}{\psi^2}\right)'}$$

Then assume that $Q = \lim (q'\psi^2/q) \int_0^t d\xi/\psi^2$ exists as $t \rightarrow 0$. We note that the conditions needed to apply l'Hospital's rule hold and thus $Q = \lim \log q / \log \int_0^t d\xi/\psi^2$. Therefore for t small (h) implies that

$$\log q / \log \int_0^t \frac{d\xi}{\psi^2} \leq 1 - \varepsilon_2, \quad 0 < \varepsilon_2 < \varepsilon_1 .$$

But for t small the logarithms are negative and thus $\log q \geq \log \left(\int_0^t d\xi/\psi^2 \right)^{1-\varepsilon_2}$ or $q \geq \left(\int_0^t d\xi/\psi^2 \right)^{1-\varepsilon_2} = c\varphi^{1-\varepsilon_2}$. Conversely if $q \geq c\varphi^{1-\varepsilon_2}$ and if $Q = \lim q'\varphi/q\varphi'$ exists then $Q \leq 1 - \varepsilon_3$ for some ε_3 , $0 < \varepsilon_3 < \varepsilon_2$.

Hence if Q exists as defined and $q \geq c\varphi^{1-\varepsilon_2}$ then (h) holds and moreover $v = \varphi/q \leq \varphi/c\varphi^{1-\varepsilon_2} = (1/c)\varphi^{\varepsilon_2} \rightarrow 0$. We note that by construction if Q exists then $Q = \lim \log q/\log \int_0^t d\xi/\psi^2 \geq 0$; hence $\varepsilon[1 - q'\varphi/q\varphi'] < \varepsilon(1 + \varepsilon_4)$ for t small enough and $\varepsilon_4 > 0$ given. Choose now ε_4 such that $\varepsilon(1 + \varepsilon_4) < 1$ or $\varepsilon_4 < (1 - \varepsilon)/\varepsilon$ then from (3.14) $(q/J)'/(q/J) \geq c\varphi'/\varphi$ for t small. This proves

THEOREM 3. *Assume $Q = \lim (q'\psi^2/q) \int_0^t d\xi/\psi^2$ exists and that $q \geq \left(\int_0^t d\xi/\psi^2\right)^{1-\varepsilon_2}$, $0 < \varepsilon_2 < 1$. Then (h) holds, $v \rightarrow 0$, and $(q/J)'/(q/J) \rightarrow \infty$ for $J = c/v^{1-\varepsilon}$ as above. Hence for s small enough the solution of problem 1 is unique.*

Again using [17] we conclude

THEOREM 4. *Assume $a(t, u, u) \geq \alpha \|u\|^2$, $t \rightarrow a(t, u, v) \in C^1[0, b]$, $t \rightarrow B(t) \in \mathcal{L}^1(\mathcal{L}_s(H, H))$, $a(t, u, v) = \overline{a(t, v, u)}$, $q \in C^1(0, b]$, $q > 0$ for $t > 0$, $q \rightarrow 0$ as $t \rightarrow 0$, $\psi \in C^0(0, b]$, $\psi > 0$, $\psi \uparrow$ as $t \rightarrow 0$, $\psi f \in L^2(H)$, $q \geq \left(\int_0^t d\xi/\psi^2\right)^{1-\varepsilon_2}$ ($0 < \varepsilon_2 < 1$), and $Q = \lim (q'\psi^2/q) \int_0^t d\xi/\psi^2$ exists. Then there exists a unique solution of problem 2 for spaces $\mathcal{F}_b, \mathcal{H}_b$ based on functions $\omega \in L^2(\omega \in C^0(0, b])$.*

We note now that if $Q \neq 0$ then $q' < 0$ for t small is not possible. Moreover if $\log q/\log \int_0^t d\xi/\psi^2 \geq \varepsilon_4 > 0$ then $q \leq \left(\int_0^t d\xi/\psi^2\right)^{\varepsilon_4}$ and we may assume $\varepsilon_4 < 1$ since if $q \leq \gamma^{1+\eta}$, $\eta \geq 0$, $\gamma \rightarrow 0$, then $q \leq \gamma^{\varepsilon_4}$ for any $\varepsilon_4 < 1$ when t is small. In fact $\varepsilon_4 < 1$ is necessary if we are to have $q \geq c\varphi^{1-\varepsilon_2}$ and thus the case $Q \neq 0$ with $q \geq \left(\int_0^t d\xi/\psi^2\right)^{1-\varepsilon_2}$ amounts to an estimate of the form $\left(\int_0^t d\xi/\psi^2\right)^{1-\varepsilon_2} \leq q \leq \left(\int_0^t d\xi/\psi^2\right)^{\varepsilon_4}$, $0 < \varepsilon_2 < 1$, $\varepsilon_2 + \varepsilon_4 \leq 1$. Finally we remark that under the hypotheses of Theorem 4 if $\lim q'\psi^2$ exists then by l'Hospital's rule $\lim q'\psi^2 = \lim q/\int_0^t d\xi/\psi^2 = \lim \check{c} q/\varphi = \infty$. This implies that $\psi \uparrow \infty$ if q' is bounded but in a case such as $q = t^{1/2}$, $\psi \uparrow \infty$ is not required.

4. Let now $\widehat{\mathcal{H}}_s$ be the completion of \mathcal{H}_s for the norm $\| \cdot \|_{\mathcal{H}_s}$. Then we may pose problem 1 for $\widehat{\mathcal{H}}_s$ instead of \mathcal{F}_s (call this problem 1') and repeating the procedures of §§ 2 and 3 there will exist a function $\hat{u} \in \widehat{\mathcal{H}}_s$ solving problem 1' if s is small enough. It may be easily seen that the elements adjoined to \mathcal{H}_s by completion correspond to functions \hat{k} such that $\delta \hat{k} \in L^2(V)$, $\hat{k}'/\varphi\psi \in L^2(H)$, and $\hat{k}(0) = 0$. Moreover the injection $i: \mathcal{H}_s \rightarrow \mathcal{F}_s$ may be extended by continuity to a continuous map $\hat{i}: \widehat{\mathcal{H}}_s \rightarrow \mathcal{F}_s$.

LEMMA 8. *$\widehat{\mathcal{H}}_s \subset \mathcal{F}_s$ algebraically and topologically.*

Proof. We need only show, after the above remarks, that \hat{i} is an injection. Let $k_n \rightarrow \hat{k}$ in $\hat{\mathcal{H}}_s$, $k_n \in \mathcal{H}_s$, and assume that $i(k_n) = k_n \rightarrow 0 = \hat{i}(\hat{k})$. We want to show that $\hat{k} = 0$ in $\hat{\mathcal{H}}_s$. First $k_n = i(k_n) \rightarrow 0$ in \mathcal{S}_s means in particular that $\omega k_n \rightarrow 0$ in $L^2(V)$. Hence (see [6], p. 133) there is a subsequence $\|\omega k_{n_p}\|^2 \rightarrow 0$ almost everywhere. Therefore $\|\delta k_{n_p}\|^2 \rightarrow 0$ almost everywhere and by the assumption $k_n \rightarrow \hat{k}$ in $\hat{\mathcal{H}}_s$ we know $\delta k_{n_p} \rightarrow \delta \hat{k}$ in $L^2(V)$. Therefore we must have (see [6], p. 133 again) $\delta k_{n_p} \rightarrow 0$ in $L^2(V)$, and $\delta \hat{k} = 0$ in $L^2(V)$ (similarly $\hat{k}'/\varphi\psi = 0$ in $L^2(H)$); thus in particular $\hat{k} = 0$ which shows that $\hat{i}(\hat{k}) = 0$ implies $\hat{k} = 0$.

Let now $\hat{u} \in \hat{\mathcal{H}}_s$ be the solution of problem 1' above. Then $\hat{u} \in \mathcal{S}_s$ by Lemma 8 and by the uniqueness Theorem 3 we must have $\hat{u} = u$ for s small where u is the solution of problem 1. Hence

THEOREM 5. *Let the hypotheses of Theorem 4 hold. Then there exists a unique solution u of problem 2 which belongs to $\hat{\mathcal{H}}_b$.*

Now consider the proof of the Lions projection theorem given say in [17] (see also [18]). We have $ReE_s(k, k) \geq \Omega \|k\|_{\hat{\mathcal{H}}_s}^2$ for $k \in \mathcal{H}_s$ and wish to solve $E_s(u, k) = L_s(k)$ for $u \in \hat{\mathcal{H}}_s$ (the equation holding for all $k \in \mathcal{H}_s$). Then we write, following Lions, $L_s(k) = ((\chi, k))_{\hat{\mathcal{H}}_s}$, $\chi \in \hat{\mathcal{H}}_s$, and $E_s(u, k) = ((u, Lk))_{\hat{\mathcal{H}}_s}$, $Lk \in \hat{\mathcal{H}}_s$. Here $L: \mathcal{H}_s \rightarrow \hat{\mathcal{H}}_s$ is a densely defined linear operator in $\hat{\mathcal{H}}_s$. But $k \in \mathcal{H}_s$

$$(4.1) \quad \Omega \|k\|_{\hat{\mathcal{H}}_s}^2 \leq |((k, Lk))_{\hat{\mathcal{H}}_s}| \leq \|k\|_{\hat{\mathcal{H}}_s} \|Lk\|_{\hat{\mathcal{H}}_s}$$

which implies L is one-to-one. Moreover if $R_0 = L(\mathcal{H}_s)$ then L^{-1} is a bounded operator on R_0 and may be extended by continuity to \bar{R}_0 defining $\hat{L}^{-1}: \bar{R}_0 \rightarrow \hat{\mathcal{H}}_s$. Let $P: \hat{\mathcal{H}}_s \rightarrow \bar{R}_0$ be the projection and set $R = \hat{L}^{-1}P$ which is thus everywhere defined and continuous on $\hat{\mathcal{H}}_s$. Then we want to find u such that $((u, Lk)) = ((\chi, L^{-1}Lk)) = ((\chi, RLk)) = ((R^*\chi, Lk))$ for all $k \in \mathcal{H}_s$. Thus a solution is $u = R^*\chi$ and by the subsequent uniqueness result $u = R^*\chi$ is the only solution. Using this sketch of the proof of the projection theorem we can bound u . Indeed $\|u\|_{\hat{\mathcal{H}}_s} \leq \|R^*\chi\|_{\hat{\mathcal{H}}_s} \leq c \|\chi\|_{\hat{\mathcal{H}}_s}$ since R^* is bounded. Moreover

$$(4.2) \quad \begin{aligned} |((\chi, k))| &= \left| \int_0^s (\psi f, \frac{h}{\psi}) dt \right| \leq \left(\int_0^s |\psi f|^2 dt \int_0^s \left| \frac{h}{\psi} \right|^2 dt \right)^{1/2} \\ &\leq \left(\int_0^s |\psi f|^2 dt \int_0^s |k'/\varphi\psi|^2 dt \right)^{1/2} \leq \left(\int_0^s |\psi f|^2 dt \right)^{1/2} \|k\|_{\hat{\mathcal{H}}_s} = F \|k\|_{\hat{\mathcal{H}}_s}. \end{aligned}$$

This means (see [5], p. 111) since \mathcal{H}_s is dense in $\hat{\mathcal{H}}_s$ that $\|\chi\| \leq F = \left(\int_0^s |\psi f|^2 dt \right)^{1/2}$. Therefore we have proved

THEOREM 6. *Under the hypotheses of Theorem 4 and for s suf-*

ficiently small the (unique) solution of problem 1 satisfies the estimate $\|u\|_{\hat{\mathcal{X}}_s} \leq c \left(\int_0^s |\psi f|^2 dt \right)^{1/2}$.

The estimate can clearly be extended to $[0, b]$ which given

COROLLARY. Under the hypotheses of Theorem 6 the unique solution of problem 2 satisfies the estimate $\|u\|_{\hat{\mathcal{X}}_b} \leq c \left(\int_0^b |\psi f|^2 dt \right)^{1/2}$.

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