

一类高阶方程的中量定理及其逆定理*

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摘 要: 本文对于高阶方程

$$\left(\sum_{i=1}^{m_1} \frac{\partial^2}{\partial x_i^2} - \sum_{j=1}^{m_2} \frac{\partial^2}{\partial y_j^2} \right)^2 u = 0 \quad (1)$$

在文[2]中量定义的基础上, 利用 Asgeirsson 中量定理, 得到了中量所满足的方程, 即 $M(r, s) + M(s, r)$ 满足 E-P-D 方程, 同时也证明了其逆定理也成立.

关键词: Asgeirsson 中量定理; Euler-Poisson-Darboux 方程; 超双曲型方程.

分类号: AMS(1991) 35L/CLC O175.27

文献标识码: A

文章编号: 1000-341X(2000)03-0401-05

1 引言

著名的 Asgeirsson 中量定理使人们认识到超双曲方程 $(\Delta_x - \Delta_y)u = 0$ 的 Cauchy 问题一般是不适定的, 并且还可以用来证明超双曲型方程解具有奇特的拓展性^[1]. 因此, 对 Asgeirsson 中量定理的进一步推广具有一定的意义. 凌岭等利用发散积分的有限部分这一工具, 得到了一些重要的结果^[2,3]. 本文则是直接利用 Asgeirsson 中量定理, 对方程(1)进行了讨论, 得到了 $M(r, s) + M(s, r)$ 满足 E-P-D 方程, 即是下列问题的解(方程(1)在 $m_1 = m_2 = m$ 条件下)

$$\begin{cases} u_{rr} - u_{ss} + \frac{m-1}{r}u_r - \frac{m-1}{s}u_s = 0, \\ u_r|_{r=0} = u_s|_{s=0} = 0. \end{cases}$$

本文还证明了其逆定理成立, 当然这一点要比 Asgeirsson 逆定理的证明要困难得多. 对于 $m_1 \neq m_2$, 可以利用文[1]的方法得到类似结论. 这儿不再赘述. 本文的结论使人们看到了方程(1)与超双曲型方程共性一面.

2 主要结论

以下只讨论 $m_1 = m_2 = m$ 情形, 对 $m_1 \neq m_2$ 可通过文[1]中升维的方法类似得到.

* 收稿日期: 1997-11-14

基金项目: 国家自然科学基金资助项目(79970025); 国防基金资助项目(98J. 6. 3. 4. Jwo507)

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引理 设 R_{2m} 是 $2m$ 维空间内一闭单联域, u 是 $\left(\sum_{i=1}^m \frac{\partial^2}{\partial x_i^2} - \sum_{j=1}^m \frac{\partial^2}{\partial y_j^2}\right)u = 0$ 在 R_{2m} 内的正规解, $(x_1^0, x_2^0, \dots, x_m^0, y_1^0, y_2^0, \dots, y_m^0)$ 是 R_{2m} 内任一内点, t_0 是使域

$$\sqrt{\sum_{i=1}^m (x_i - x_i^0)^2} + \sqrt{\sum_{j=1}^m (y_j - y_j^0)^2} \leq t_0$$

整个在 R_{2m} 内的正数, 则当 ρ, σ 是适合不等式 $\rho + \sigma \leq t_0$ 的任一对正数时, u 在

$$\sum_{i=1}^m (x_i - x_i^0)^2 = \rho^2, \sum_{j=1}^m (y_j - y_j^0)^2 = \sigma^2$$

上中量等于它在 $\sum_{i=1}^m (x_i - x_i^0)^2 = \sigma^2, \sum_{j=1}^m (y_j - y_j^0)^2 = \rho^2$ 上的中量. 即中量 M 是 ρ, σ 的对称函数, $M(\rho, \sigma) = M(\sigma, \rho)$ (这就是著名的 Asgeirsson 中量定理, 其证明见文[1][2][3])

定理 1 设 R_{2m} 是 $2m$ 维空间内一闭单联域, u 是方程(1)在 R_{2m} 内的正规解, $m \geq 2$, $(x_1^0, x_2^0, \dots, x_m^0, y_1^0, y_2^0, \dots, y_m^0)$ 是 R_{2m} 内任一内点, t_0 是使域

$$\sqrt{\sum_{i=1}^m (x_i - x_i^0)^2} + \sqrt{\sum_{j=1}^m (y_j - y_j^0)^2} \leq t_0$$

整个在 R_{2m} 内的正数, 则当 r, s 是适合不等式 $r + s \leq t_0$ 的任一对正数时, 有

$$\left. \begin{aligned} [M(r, s) + M(s, r)]_r - [M(s, r) + M(r, s)]_s + \frac{m-1}{r} [M(r, s) + M(s, r)]_r \\ - \frac{m-1}{s} [M(r, s) + M(s, r)]_s = 0 \\ \text{且 } [M(r, s) + M(s, r)]_r|_{r=0} = 0 \\ [M(r, s) + M(s, r)]_s|_{s=0} = 0 \end{aligned} \right\} \quad (2)$$

即 $M(r, s) + M(s, r)$ 满足 E-P-D 方程, 其中 $M(r, s) = \int \cdots \int \int \cdots \int u(x_i^0 + r\alpha_i, y_j^0 + s\beta_j) d\Omega_\alpha d\Omega_\beta$, $\Omega_\alpha, \Omega_\beta$ 为单位 m 维超球面.

定理 2 设 $(x_1^0, x_2^0, \dots, x_m^0, y_1^0, y_2^0, \dots, y_m^0)$ 是闭单联域 R_{2m} 内任一内点, t_0 的要求如定理 1, r, s 是适合不等式 $r + s \leq t_0$ 的任一对正数, 在 R_{2m} 内为正规函数 u 适合问题(2), 则 u 在 R_{2m} 内是方程(1)的解.

3 定理的证明

定理 1 的证明 方程(1)对于正规解 u 可写为

$$\left[\sum_{i=1}^m \left(\frac{\partial^2}{\partial x_i^2} - \frac{\partial^2}{\partial y_i^2}\right)\right] \left[\sum_{i=1}^m \left(\frac{\partial^2}{\partial x_i^2} - \frac{\partial^2}{\partial y_i^2}\right)u\right] = 0,$$

即 $\sum_{i=1}^m \left(\frac{\partial^2}{\partial x_i^2} - \frac{\partial^2}{\partial y_i^2}\right)u = 0$ 是超双曲型方程 $\sum_{i=1}^m \left(\frac{\partial^2}{\partial x_i^2} - \frac{\partial^2}{\partial y_i^2}\right)u = 0$ 的解, 则由引理有

$$\int \cdots \int \int \cdots \int \left[\sum_{i=1}^m \left(\frac{\partial^2}{\partial x_i^2} - \frac{\partial^2}{\partial y_i^2}\right)u\right] (x_i^0 + r_1\alpha_i, y_j^0 + s_1\beta_j) d\Omega_\alpha d\Omega_\beta$$

$$= \int_{\Omega_\sigma} \int_{\Omega_\rho} \cdots \int_{\Omega_\beta} \left[\sum_{i=1}^m \left(\frac{\partial}{\partial x_i^2} - \frac{\partial}{\partial y_i^2} \right) u \right] (x_i^0 + s_1 \alpha_i, y_i^0 + r_1 \beta_i) d\Omega_\sigma d\Omega_\beta.$$

上式两边乘以 r^{m-1}, s^{m-1} 可得

$$\begin{aligned} & \int \cdots \int_{\sum_{i=1}^m (x_i - x_i^0)^2 = r_1^2} \left[\sum_{j=1}^m \left(\frac{\partial}{\partial x_j^2} - \frac{\partial}{\partial y_j^2} \right) u(x_1, x_2, \dots, x_m, y_1, y_2, \dots, y_m) \right] ds_x ds_y \\ &= \int \cdots \int_{\sum_{i=1}^m (x_i - x_i^0)^2 = r_1^2} \left[\sum_{j=1}^m \left(\frac{\partial}{\partial x_j^2} - \frac{\partial}{\partial y_j^2} \right) u(x_1, x_2, \dots, x_m, y_1, y_2, \dots, y_m) \right] ds_x ds_y. \end{aligned}$$

上式分别关于 r_1, s_1 从 0 到 r , 从 0 到 s 积分得

$$\begin{aligned} & \int \cdots \int_{\sum_{i=1}^m (x_i - x_i^0)^2 \leq r^2} \sum_{j=1}^m \left(\frac{\partial}{\partial x_j^2} - \frac{\partial}{\partial y_j^2} \right) u(x_1, \dots, x_m, y_1, \dots, y_m) dv_x dv_y \\ &= \int \cdots \int_{\sum_{i=1}^m (x_i - x_i^0)^2 \leq r^2} \sum_{j=1}^m \left(\frac{\partial}{\partial x_j^2} - \frac{\partial}{\partial y_j^2} \right) u(x_1, \dots, x_m, y_1, \dots, y_m) dv_x dv_y. \end{aligned} \quad (3)$$

由格林公式, (3) 式可化为

$$\begin{aligned} & \int_{s_{11}} \cdots \int \frac{du}{d\vec{n}} + \int_{s_{12}} \cdots \int - \frac{du}{d\vec{n}} ds = \int_{s_{21}} \cdots \int \frac{du}{d\vec{n}} ds + \int_{s_{22}} \cdots \int - \frac{du}{d\vec{n}} ds, \\ & s_{11}: \{x | |x - x_0| = r\} \times \{y | |y - y_0| \leq s\}, \quad s_{12}: \{x | |x - x_0| \leq r\} \times \{y | |y - y_0| = s\}, \\ & s_{21}: \{x | |x - x_0| = s\} \times \{y | |y - y_0| \leq r\}, \quad s_{22}: \{x | |x - x_0| \leq s\} \times \{y | |y - y_0| = r\}, \end{aligned} \quad (4)$$

其中 $x = (x_1, x_2, \dots, x_m), y = (y_1, y_2, \dots, y_m)$.

本文给出 $\int_{s_{11}} \cdots \int \frac{du}{d\vec{n}} ds$ 的具体变化式, 其余可得出类似表达式

$$\begin{aligned} \int_{s_{11}} \cdots \int \frac{du}{d\vec{n}} ds &= - \int_0^r \sigma^{m-1} d\sigma \int_{\Omega_\beta} \left(r^{m-1} \int_{\Omega_\sigma} \frac{\partial u}{\partial \vec{\sigma}} d\Omega_\sigma \right) d\Omega_\beta \\ &= - \int_0^r \sigma^{m-1} r^{m-1} \frac{\partial M(r, \sigma)}{\partial \sigma} d\sigma, \end{aligned}$$

从而 (4) 式可化为

$$\int_0^r \sigma^{m-1} r^{m-1} \frac{\partial M(r, \sigma)}{\partial \sigma} d\sigma - \int_0^r \sigma^{m-1} s^{m-1} \frac{\partial M(\sigma, s)}{\partial s} d\sigma$$

$$= - \int_0^s \sigma^{m-1} r^{m-1} \frac{\partial M(\sigma, r)}{\partial r} d\sigma + \int_0^r \sigma^{m-1} s^{m-1} \frac{\partial M(s, \sigma)}{\partial s} d\sigma. \quad (5)$$

(5)式两边关于 r, s 各求偏导一次可得

$$\begin{aligned} & r^{m-1} s^{m-1} M_{rr}(r, s) + (m-1) r^{m-2} s^{m-1} M_r(r, s) - r^{m-1} s^{m-1} M_{ss}(r, s) - (m-1) r^{m-1} s^{m-2} M_s(r, s) \\ &= - [r^{m-1} s^{m-1} M_{rr}(s, r) + (m-1) r^{m-2} s^{m-1} M_r(s, r) - r^{m-1} s^{m-1} M_{ss}(s, r) - \\ & \quad (m-1) r^{m-1} s^{m-2} M_s(s, r)]. \end{aligned}$$

上式两边同除以 $r^{m-1} s^{m-1}$ 整理后可得

$$\begin{aligned} & [M(r, s) + M(s, r)]_{rr} + \frac{m-1}{r} [M(r, s) + M(s, r)]_r - [M(r, s) + M(s, r)]_{ss} - \\ & \quad \frac{m-1}{s} [M(r, s) + M(s, r)]_s = 0, \end{aligned}$$

且由 $M(r, s)$ 关于 r, s 是偶函数, 故

$$[M(r, s) + M(s, r)]_r|_{r=0} = [M(r, s) + M(s, r)]_s|_{s=0} = 0. \quad \square$$

定理 2 的证明 如果正规函数 u 满足定理 2 的条件, 则

$$\begin{aligned} & - \int \cdots \int_v \left[\sum_{i=1}^m \left(\frac{\partial^2}{\partial x_i^2} - \frac{\partial^2}{\partial y_i^2} \right) \right] \left[\sum_{i=1}^m \left(\frac{\partial^2}{\partial x_i^2} - \frac{\partial^2}{\partial y_i^2} \right) u \right] dv \\ &= r^{m-1} \int_0^s \sigma^{m-1} \frac{\partial M_1(r, \sigma)}{\partial r} d\sigma - s^{m-1} \int_0^r \rho^{m-1} \frac{\partial M_1(\rho, s)}{\partial s} d\rho, \end{aligned} \quad (6)$$

其中 v 取为

$$\left\{ x \mid \sum_{i=1}^m (x_i - x_i^0)^2 \leq r^2 \right\} \left\{ y \mid \sum_{i=1}^m (y_i - y_i^0)^2 \leq s^2 \right\},$$

而

$$M_1(r, s) = \int \cdots \int_{\Omega_r} \int \cdots \int_{\Omega_s} \left[\sum_{i=1}^m \left(\frac{\partial^2}{\partial x_i^2} - \frac{\partial^2}{\partial y_i^2} \right) u \right] (x_i^0 + r\sigma_i, y_i^0 + s\beta_i) d\Omega_\sigma d\Omega_\beta.$$

令(6)式中 $r=s$ 且注意到

$$\begin{aligned} M_1(r, s) &= r^{1-m} s^{1-m} \frac{\partial}{\partial r} \int \cdots \int \sum_{i=1}^m \left(\frac{\partial^2}{\partial x_i^2} - \frac{\partial^2}{\partial y_i^2} \right) u(x_1, \cdots, x_m, y_1, \cdots, y_m) dv \\ & \quad \sum_{i=1}^m (x_i^0 - x_i)^2 \leq r^2 \\ & \quad \sum_{i=1}^m (y_i - y_i^0)^2 \leq s^2 \\ &= - r^{1-m} s^{1-m} r^{m-1} s^{m-1} \left[M_{rr}(r, s) + \frac{m-1}{r} M_r(r, s) - M_{ss}(r, s) - \frac{m-1}{s} M_s(r, s) \right] \\ &= - \left[M_{rr}(r, s) + \frac{m-1}{r} M_r(r, s) - M_{ss}(r, s) - \frac{m-1}{s} M_s(r, s) \right], \end{aligned}$$

从而(6)式可化为

$$\begin{aligned} & \int \cdots \int_v \left[\sum_{i=1}^m \left(\frac{\partial^2}{\partial x_i^2} - \frac{\partial^2}{\partial y_i^2} \right) \right] \left[\sum_{i=1}^m \left(\frac{\partial^2}{\partial x_i^2} - \frac{\partial^2}{\partial y_i^2} \right) u \right] dv \\ &= r^{m-1} \int_0^r \sigma^{m-1} \frac{\partial}{\partial r} \left[M_{rr}(r, \sigma) + \frac{m-1}{r} M_r(r, \sigma) - M_{ss}(r, \sigma) - \frac{m-1}{\sigma} M_s(r, \sigma) \right] d\sigma \\ &+ r^{m-1} \int_0^r \sigma^{m-1} \frac{\partial}{\partial r} \left[M_{rr}(\sigma, r) + \frac{m-1}{r} M_r(\sigma, r) - M_{ss}(\sigma, r) - \frac{m-1}{\sigma} M_s(\sigma, r) \right] d\sigma \end{aligned}$$

$$= r^{m-1} \int_0^r \sigma^{m-1} \frac{\partial}{\partial r} \left\{ [M(r, \sigma) + M(\sigma, r)]_r + \frac{m-1}{r} [M(r, \sigma) + M(\sigma, r)]_r - \right. \\ \left. [M(r, \sigma) + M(\sigma, r)]_\sigma - \frac{m-1}{\sigma} [M(r, \sigma) + M(\sigma, r)]_\sigma \right\} d\sigma. \quad (7)$$

由定理 2 的条件可知 $M(r, \sigma) + M(\sigma, r)$ 满足 E-P-D 方程, 即(7)式右端大括号内部分为零. 故由(7)式知

$$\int \cdots \int \left[\sum_{i=1}^m \left(\frac{\partial^2}{\partial x_i^2} - \frac{\partial^2}{\partial y_i^2} \right) \left[\sum_{i=1}^m \left(\frac{\partial^2}{\partial x_i^2} - \frac{\partial^2}{\partial y_i^2} \right) \right] u dv \equiv 0, \right.$$

这表示(6)式对任何 r 为零. 从而可以推知在点 $(x_1^0, x_2^0, \dots, x_m^0, y_1^0, y_2^0, \dots, y_m^0)$ 处有

$$\left[\sum_{i=1}^m \left(\frac{\partial^2}{\partial x_i^2} - \frac{\partial^2}{\partial y_i^2} \right) \right]^2 u = 0.$$

又由 $(x_1^0, x_2^0, \dots, x_m^0, y_1^0, y_2^0, \dots, y_m^0)$ 的一般性, 故在 R_{2m} 内 $\hat{u}$ 是方程(1)的解. $\square$

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The Mean Value Theorem and Converse Theorem of One Class High Order Partial Differential Equations

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Abstract: In this paper, we applied the different method, disgussed the partial differential equation of the fourth order

$$\left(\sum_{i=1}^{m_1} \frac{\partial^2}{\partial x_i^2} - \sum_{j=1}^{m_2} \frac{\partial^2}{\partial y_j^2} \right)^2 u = 0,$$

and proved the mean value of this equation's solution satisfied E-P-D equation and proved converse conclusion, too.

Key words: asgeirsson mean; value theorem; E-P-D equation; ultrahyperbolic equation.