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COMMUTATIVE NONSTATIONARY STOCHASTIC FIELDS

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ABSTRACT. The present paper is devoted to further development of commutative nonstationary field themes; the first studies in this area were performed by K. Kirchev and V. Zolotarev [4, 5].

In this paper a more complicated variant of commutative field with nonstationary rank 2, carrying into more general situation for correlation function is studied. A condition of consistency (see (7) below) for commutative field is placed in the basis of the method proposed in [4, 5] and developed in this paper. The following semigroup structures of correlation theory for disturbances and semigroups are used in this case: $T_t(\varepsilon) = \exp(itA_\varepsilon)$, $A_\varepsilon = A_1 + \varepsilon A_2$, $|\varepsilon| \ll 1$.

1. In this section we will present the main preliminary information [4, 5].

Let us consider a two-dimensional curve $T_t = \exp(it_1 A_1 + it_2 A_2)$ in Hilbert space H . From now on we will assume that the system of linear bounded operators $\{A_1, A_2\}$ is a commutative one, $[A_1, A_2] = 0$, and there hold true:

- 1) $(A_2)_I H \subset (A_1)_I H$;
- 2) $(A_1)_I \geq 0$;
- 3) $(A_1)_I|_{\overline{(A_1)_I H}}$ is restrictedly invertible.

As it is known [7], the system $\{A_1, A_2\}$ can be included in the commutative colligation

$$(2) \quad \Delta = (A_1, A_2, H, \Phi, E, \sigma_1, \sigma_2, \gamma, \tilde{\gamma}).$$

Where: E is Hilbert space; $\Phi : H \rightarrow E$; $\sigma_1, \sigma_2, \gamma, \tilde{\gamma}$ are selfadjoint operators in E and also the next colligation relationships are valid:

- 1) $A_k - A_k^* = i\Phi^* \sigma_k \Phi \quad (k = 1, 2)$;
- 2) $\gamma \Phi = \sigma_1 \Phi A_2^* - \sigma_2 \Phi A_1^*$;
- 3) $\tilde{\gamma} = \gamma + i(\sigma_1 \Phi \Phi^* \sigma_2 - \sigma_2 \Phi \Phi^* \sigma_1)$

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From now on we will study only the case of finite-dimensional space E . From the assumptions (1) follows that we can conclude that $\sigma_1 = I_E$; i.e., A_1 is dissipative. This means that the semigroup T_t when $t_2 = 0$ is contractive. It is evident that when ε is small enough then the operator $A_\varepsilon = A_1 + \varepsilon A_2$ is also dissipative and the semigroup $T_t(\varepsilon) = \exp(itA_\varepsilon)$; ($t_1 = t, t_2 = \varepsilon t$) is contractive. We will study CF and ICF of semigroup of contractions $T_t(\varepsilon)$ as a function of the variables t and ε . Similarly to [2] it is easy to prove that there exists the limit

$$(4) \quad S \cdot \lim_{t \rightarrow \infty} T_t^*(\varepsilon) T_t(\varepsilon) = K_\varepsilon$$

and also $0 \leq K_\varepsilon \leq I$.

Proposition 1. *For every x and s from R there holds true*

$$(5) \quad e^{isA_x^*} K_\varepsilon e^{isA_x} = K_\varepsilon, \quad \text{where } A_x = A_1 + xA_2.$$

Proof. It is evident that

$$\begin{aligned} e^{-isA_x^*} K_\varepsilon e^{isA_x} &= s \cdot \lim_{t \rightarrow \infty} e^{-i(sA_x^* + tA_\varepsilon^*)} e^{i(tA_\varepsilon + sA_x)} \\ &= S \cdot \lim_{t \rightarrow \infty} e^{i\frac{s(x-\varepsilon)}{t+s}A_\varepsilon^*} e^{-i(t+s)A_\varepsilon^*} e^{i(t+s)A_\varepsilon} e^{i\frac{s(x-\varepsilon)}{t+s}A_2} = K_\varepsilon \end{aligned}$$

because of strong continuity of semigroup $e^{i\delta A_2}$ which tends to I when $\delta \rightarrow 0$. \square

Corollary 1. *In this way for every small enough ε ($|\varepsilon| \ll 1$) we can assert that $A_1^* K_\varepsilon = K_\varepsilon A_1, A_2^* K_\varepsilon = K_\varepsilon A_2$. From the existence of the limit K_ε , (5), there follows that for the correlation function $K_\varepsilon(t, s) = \langle T_t(\varepsilon)\Psi, T_s(\varepsilon)\Psi \rangle$ the next formula is valid*

$$(6) \quad K_\varepsilon(t, s) = V_\varepsilon(t - s) + \int_0^\infty W_\varepsilon(t + \tau, s + \tau) d\tau$$

where, as usual, ICF is defined by the formula

$$W_\varepsilon(t, s) = -(\partial t + \partial s)K_\varepsilon(t, s)$$

and

$$V_\varepsilon(t - s) = \langle K_\varepsilon e^{i(t-s)A_\varepsilon} \Psi, \Psi \rangle.$$

Let us now notice the ICF, $W_\varepsilon(t, s)$, which, obviously, has the form

$$W_\varepsilon(t, s) = 2\langle (A_\varepsilon)_I T_t(\varepsilon)\Psi, T_s(\varepsilon)\Psi \rangle = \langle \sigma_\varepsilon \Phi \Psi_\varepsilon(t, \cdot), \Phi \Psi_\varepsilon(s, \cdot) \rangle,$$

here $\Psi_\varepsilon(t, \cdot) = T_t(\varepsilon)\Psi$, $\sigma_\varepsilon = \sigma_1 + \varepsilon\sigma_2$, $(A_\varepsilon)_I = (2i^{-1})(A_\varepsilon - A_\varepsilon^*)$.

Proposition 2. *The function $f(\varepsilon, t) = \Phi\Psi_\varepsilon(t)$ is a solution of the equation (7):*

$$(7) \quad [\sigma_2 i \sigma_t - it^{-1} \sigma_\varepsilon^{-1} \sigma_\varepsilon - \tilde{\gamma}] f(\varepsilon, t) = 0.$$

Proof. As far as $\tilde{\gamma}\Phi = \sigma_\varepsilon\Phi A_2 - \sigma_2\Phi A_\varepsilon$, so

$$\begin{aligned} \tilde{\gamma}f &= \sigma_\varepsilon\Phi A_2\Psi - \sigma_2\Phi A_\varepsilon\Psi = \sigma_\varepsilon\Phi A_2 e^{itA_\varepsilon}\Psi - \sigma_2\Phi A_\varepsilon e^{itA_\varepsilon}\Psi \\ &= \sigma_\varepsilon(it)^{-1}\Phi\sigma_\varepsilon e^{itA_\varepsilon}\Psi - \sigma_2(i^{-1})\Phi\sigma_t e^{itA_\varepsilon}\Psi = \sigma_2 i \sigma_t f - it^{-1} \sigma_\varepsilon \sigma_\varepsilon f, \end{aligned}$$

which proves the assertion. □

Therefore, knowing the function $f(t)$ (when $\varepsilon = 0$) we can compute also the function $f(\varepsilon, t)$ as a solution of the next Cauchy problem:

$$(8) \quad \begin{cases} i\sigma_\varepsilon f(\varepsilon, t) = t\sigma_\varepsilon[\sigma_2 i \sigma_t - \tilde{\gamma}] f(\varepsilon, t) \\ f(\varepsilon, t)|_{\varepsilon=0} = f(t) \end{cases}$$

2. Let $\dim E = 2$ and the operators $\sigma_1, \sigma_2, \tilde{\gamma}$ are of the form

$$(9) \quad \sigma_1 = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}, \quad \sigma_2 = \begin{pmatrix} 0 & m \\ \bar{m} & \sigma \end{pmatrix}, \quad \tilde{\gamma} = \begin{pmatrix} \alpha & \beta \\ \beta & \alpha \end{pmatrix}$$

where $\alpha, \beta \in \mathbb{R}; m \in \mathbb{C}$.

In the Hilbert space $L^2_{(0,\ell)}(E^2, dx)$, we consider a model operator system

$$(10) \quad \begin{aligned} A_1 f_x &= i \int_x^\ell f_\zeta d\zeta \\ A_2 f_x &= f_x \begin{pmatrix} \alpha & \beta \\ \beta & \alpha \end{pmatrix} + i \int_x^\ell f_x \begin{pmatrix} 0 & m \\ \bar{m} & 0 \end{pmatrix} d\zeta, \end{aligned}$$

where $f_x = (f^1(x), f^2(x)) \in L^2_{(0,\ell)}(E^2, dx)$.

Further, we consider a contractive semigroup

$$(11) \quad f(t, x) = T_t(\varepsilon) f_x = e^{itA_\varepsilon} f_x$$

with $1 - \varepsilon|m|^2 > 0$, i.e., $\varepsilon \ll |m|^{-1}$. Then $f(t, x)$ is a solution of the Cauchy problem

$$(12) \quad \begin{cases} \frac{d}{dx} f(t, x) = f_x(t, x) i \varepsilon \begin{pmatrix} \alpha & \beta \\ \beta & \alpha \end{pmatrix} - \int_x^\ell f(t, \zeta) d\zeta \begin{pmatrix} 1 & \varepsilon m \\ \varepsilon m & 1 \end{pmatrix} \\ f(0, x) = f_x \end{cases}$$

We introduce in the consideration a vector-function $F(t, x)$ such that

$$(13) \quad F(t, x) = f(t, x) \exp \left\{ -it\varepsilon \begin{pmatrix} \alpha & \beta \\ \beta & \alpha \end{pmatrix} \right\}$$

Then the Cauchy problem (12) for $F(t, x)$ takes the form

$$(14) \quad \begin{cases} F_t(t, x) = -\int_x^\ell F(t, \zeta) d\zeta b_t \\ F(0, t) = f(x) \end{cases}$$

where the matrix b_t has the form

$$\begin{aligned} b_t &= e^{it\varepsilon \begin{pmatrix} \alpha & \beta \\ \beta & \alpha \end{pmatrix}} \begin{pmatrix} 1 & \varepsilon m \\ \varepsilon \bar{m} & 1 \end{pmatrix} e^{-it\varepsilon \begin{pmatrix} \alpha & \beta \\ \beta & \alpha \end{pmatrix}} \\ &= e^{it\varepsilon \begin{pmatrix} \alpha & \beta \\ \beta & \alpha \end{pmatrix}} U \begin{pmatrix} 1 + \varepsilon m & 0 \\ 0 & 1 - \varepsilon m \end{pmatrix} U^* e^{-it\varepsilon \begin{pmatrix} \alpha & \beta \\ \beta & \alpha \end{pmatrix}} \end{aligned}$$

and the unitary matrix U has the form

$$U = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix}.$$

We calculate the expression

$$\begin{aligned} e^{i\varepsilon t \begin{pmatrix} \alpha & \beta \\ \beta & \alpha \end{pmatrix}} U &= e^{i\varepsilon t \begin{pmatrix} \alpha & 0 \\ 0 & \alpha \end{pmatrix}} e^{i\varepsilon t \begin{pmatrix} 0 & \beta \\ \beta & 0 \end{pmatrix}} U \\ &= \frac{e^{it\varepsilon\alpha}}{\sqrt{2}} \begin{pmatrix} \cos t\varepsilon\beta & i \sin t\varepsilon\beta \\ i \sin t\varepsilon\beta & \cos t\varepsilon\beta \end{pmatrix} \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix} \\ &= \frac{e^{it\varepsilon\alpha}}{\sqrt{2}} \begin{pmatrix} e^{it\varepsilon\beta} & e^{-it\varepsilon\beta} \\ e^{it\varepsilon\beta} & -e^{-it\varepsilon\beta} \end{pmatrix} \end{aligned}$$

Therefore,

$$\begin{aligned} b_t &= \frac{1}{2} \begin{pmatrix} e^{it\varepsilon\beta} & e^{-it\varepsilon\beta} \\ e^{it\varepsilon\beta} & -e^{-it\varepsilon\beta} \end{pmatrix} \begin{pmatrix} 1 + \varepsilon\beta & 0 \\ 0 & 1 - \varepsilon\beta \end{pmatrix} \begin{pmatrix} e^{-it\varepsilon\beta} & e^{-it\varepsilon} \\ e^{it\varepsilon\beta} & -e^{-it\varepsilon} \end{pmatrix} \\ &= \begin{pmatrix} 1 & \varepsilon m \\ \varepsilon m & 1 \end{pmatrix} \end{aligned}$$

Thus we obtain b_t is independent on t .

Finally, let us determine an explicit form of $F(t, x)$ (13).

For this purpose we represent $F(t, x)$ in the form

$$(15) \quad F(t, x) = \exp \left\{ t \int_x^\ell \cdot d\zeta \right\} \cdot \exp \left\{ -t\varepsilon m \int_x^\ell \cdot d\zeta \begin{pmatrix} 0 & 1 \\ 1 & 1 \end{pmatrix} \right\} f(x)$$

First we calculate

$$\begin{aligned} \exp \left(-t \int_x^\ell \cdot d\zeta \right) f &= \sum_0^\infty \frac{(-t)^n}{n!} \left(\int_x^\ell \cdot d\zeta \right)^n f(x) \\ &= f(x) - \frac{t}{n!} \int_x^\ell f_\zeta d\zeta + \frac{t^2}{2!} \int_x^\ell (\zeta - x) f_\zeta d\zeta - \frac{t^3}{3!} \int_x^\ell \frac{(\zeta - x)^2}{2!} f_\zeta d\zeta + \dots = \end{aligned}$$

Assuming then that f' exists and belongs to $L^2_{(0,\ell)}(E^2, dx)$ with $f_\ell = 0$, we obtain after integration by parts

$$(16) \quad \exp\left(-t \int_x^\ell \cdot d\zeta\right) = - \int_x^\ell f'_\zeta y_0 \left(2\sqrt{t(\zeta-x)}\right) d\zeta$$

where $J_0(z) = \sum_0^\infty \frac{(-1)^k (\frac{z}{2})^{2k}}{k!k!}$ the Bessel function of zero order.

Now we calculate

$$\begin{aligned} \exp\left\{-t\varepsilon m \int_x^\ell \cdot d\zeta \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}\right\} f &= \sum_0^\infty \frac{(-t\varepsilon m)^n}{n!} \left(\int_x^\ell \cdot d\zeta \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}\right)^n f \\ &= f(x) \frac{t^2 \varepsilon^2 m^2}{2!} \int_x^\ell (\zeta-x) f_\zeta d\zeta + \frac{t^4 \varepsilon^4 m^4}{4!} \int_x^\ell \frac{(\zeta-x)^3}{3!} f_\zeta d\zeta + \dots \\ &\quad - \left\{ \frac{t\varepsilon m}{1!} \int_x^\ell f_\zeta d\zeta + \frac{t^3 \varepsilon^3 m^3}{3!} \int_x^\ell \frac{(\zeta-x)^2}{2!} f_\zeta d\zeta + \dots \right\} \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}. \end{aligned}$$

Selecting as earlier $f(x)$ from a dense set in $L^2_{(0,\ell)}(E^2, dx)$ such that $f'(x)$ exists and is in $L^2_{(0,\ell)}(E^2, dx)$ with $f(\ell) = 0$, we obtain after integration by parts

$$\begin{aligned} \exp\left\{-t\varepsilon m \int_x^\ell \cdot d\zeta \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}\right\} f &= - \int_x^\ell f'_\zeta \sum_0^\infty \frac{(t\varepsilon m)^{2k} (\zeta-x)^{2k}}{(2k)!(2k)!} dx \\ &\quad + \int_x^\ell f_\zeta \sum_0^\infty \frac{(t\varepsilon m)^{2k+1} (\zeta-x)^{2k+1}}{(2k+1)!(2k+1)!} d\zeta \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}. \end{aligned}$$

Further we make use of

$$J_0(2\sqrt{x}) + I_0(2\sqrt{x}) = 2 \sum_0^\infty \frac{x^{2k}}{2k!2k!}$$

where $I_0(x)$ is the modified Bessel function of zero order:

$$I_0(x) = J_0(ix).$$

Finally, we have

$$(17) \quad \exp\left\{-t\varepsilon m \int_x^\ell \cdot d\zeta \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}\right\} f = -\frac{1}{2} \int_x^\ell f'_\zeta d\zeta \left(\begin{array}{l} J_0(2\sqrt{t\varepsilon m(\zeta-x)}) + I_0(2\sqrt{t\varepsilon m(\zeta-x)}); J_0(2\sqrt{t\varepsilon m(\zeta-x)}) - I_0(2\sqrt{t\varepsilon m(\zeta-x)}) \\ J_0(2\sqrt{t\varepsilon m(\zeta-x)}) - I_0(2\sqrt{t\varepsilon m(\zeta-x)}); J_0(2\sqrt{t\varepsilon m(\zeta-x)}) + I_0(2\sqrt{t\varepsilon m(\zeta-x)}) \end{array} \right)$$

A last, using expressions (16) and (17), we determine the form of function $F(t, x)$ (15).

To this end, it is necessary to calculate the following integrals:

$$(18) \quad \begin{aligned} I_1 &= \int_x^\ell J_0(2\sqrt{t(\zeta-x)}) \frac{d}{d\zeta} \int_\zeta^\ell f'_\eta J_0(2\sqrt{t\epsilon m(\eta-\zeta)}) d\eta \\ I_2 &= \int_x^\ell J_0(2\sqrt{t(\zeta-x)}) \frac{d}{d\zeta} \int_\zeta^\ell f'_\eta I_0(2\sqrt{t\epsilon m(\eta-\zeta)}) d\eta \end{aligned}$$

To simplify the first of them (the second is calculated simplify) we make use of integration by parts:

$$\begin{aligned} I_1 &= \int_x^\ell f'_\zeta J_0(2\sqrt{t\epsilon m(\zeta-x)}) d\zeta \\ &\quad - \int_x^\ell d\zeta J_{-1}(2\sqrt{t(\zeta-x)}) \frac{\sqrt{t}}{\sqrt{\zeta-x}} \int_\zeta^\ell f'_\eta J_0(2\sqrt{t\epsilon m(\eta-\zeta)}) d\eta \\ &= \int_x^\ell f'_\zeta J_0(2\sqrt{t\epsilon m(\zeta-x)}) d\zeta \\ &\quad - \sqrt{t} \int_x^\ell f'_\eta d\eta \int_x^\ell J_{-1}(2\sqrt{t(\zeta-x)}) J_0(2\sqrt{t\epsilon m(\eta-\zeta)}) \frac{d\zeta}{\sqrt{\zeta-x}} \end{aligned}$$

Using the following formula [1]

$$\int_0^t \sqrt{t-\tau} J_{-1}(\alpha\sqrt{\tau}) J_0(\beta\sqrt{t-\tau}) d\tau = 2\alpha^{-1} J_0(t\sqrt{\alpha^2+\beta^2})$$

we obtain

$$\int_x^\eta J_{-1}(2\sqrt{t(\zeta-x)}) J_0(2\sqrt{t\epsilon m}) \frac{d\zeta}{\sqrt{\zeta-x}} = \frac{1}{\sqrt{t}} J_0((\eta-x)2\sqrt{t+t\epsilon m}).$$

Thus

$$(19) \quad I_1 = \int_x^\ell f'_\zeta \left\{ J_0(2\sqrt{t\epsilon m(\zeta-x)}) - J_0((\zeta-x)2\sqrt{t+t\epsilon m}) \right\} d\zeta.$$

In a similar manner we obtain

$$I_2 = \int_x^\ell f'_\zeta \left\{ I_0(2\sqrt{t\epsilon m(\zeta-x)}) - J_0((\zeta-x)2\sqrt{t-t\epsilon m}) \right\} d\zeta.$$

Taking into account the expressions (16), (17) and (19), we obtain that the components of vector-function $F(t, x) = (F^1(t, x); F^2(t, x))$ (13) are as follows:

$$\begin{aligned}
 (20) \quad F^1(t, x) &= \frac{1}{2} \int_x^\ell \left\{ [\partial_\zeta f^1(\zeta) + \partial_\zeta f^2(\zeta)](J_0(2\sqrt{t(\zeta-x)}) - J_0((\zeta-x)2\sqrt{t+t\epsilon m})) \right. \\
 &\quad \left. + [\partial_\zeta f^1(\zeta) - \partial_\zeta f^2(\zeta)](I_0(2\sqrt{t\epsilon m(\zeta-x)}) - J_0((\zeta-x)2\sqrt{t+t\epsilon m})) \right\} d\zeta \\
 F^2(t, x) &= \frac{1}{2} \int_x^\ell \left\{ [\partial_\zeta f^1(\zeta) + \partial_\zeta f^2(\zeta)](J_0(2\sqrt{t(\zeta-x)}) - J_0((\zeta-x)2\sqrt{t+t\epsilon m})) \right. \\
 &\quad \left. + [\partial_\zeta f^1(\zeta) - \partial_\zeta f^2(\zeta)](I_0(2\sqrt{t\epsilon m(\zeta-x)}) - J_0((\zeta-x)2\sqrt{t-t\epsilon m})) \right\} d\zeta
 \end{aligned}$$

Finally it remains to take into account (13):

$$f(t, x) = F(t, x) \exp \left\{ it \begin{pmatrix} \alpha & \beta \\ \beta & \alpha \end{pmatrix} \right\} = F(t, x) e^{it\alpha} \begin{pmatrix} \cos t\epsilon\beta & i \sin t\epsilon\beta \\ i \sin t\epsilon\beta & \cos t\epsilon\beta \end{pmatrix}$$

hence

$$\begin{aligned}
 (21) \quad f^1(t, x) &= e^{it\alpha} [F^1(t, x) \cos t\epsilon\beta + F^2(t, x) i \sin t\epsilon\beta] \\
 f^2(t, x) &= e^{it\alpha} [F^1(t, x) i \sin t\epsilon\beta + F^2(t, x) \cos t\epsilon\beta]
 \end{aligned}$$

Accounting the asymptotic of Bessel function [1] $J_0(z)$ when $z \rightarrow \infty (|\arg z| < \pi)$ we will obtain that $f(t, x) \rightarrow 0$ when $t \rightarrow \infty$. So $T_i(\epsilon)$ is asymptotically decaying function and hence $V_\epsilon(t-s) = 0$.

Theorem 1. *The limit correlation function $V_\epsilon(t-s)$ for the stochastic field $T_i(\epsilon) = \exp it(A_1 + \epsilon A_2)$, when A_1, A_2 have the form (10) ($|\epsilon| < \frac{1}{m}$) is equal to zero $V_\epsilon(t-s) = 0$. Therefore infinitesimal correlation function $W_\epsilon(t, s)$ has the form*

$$(22) \quad W_\epsilon(t, s) = (1 + \epsilon m) \Phi^1(t, \epsilon) \overline{\Phi^1(s, \epsilon)} + (1 - \epsilon m) \Phi^2(t, \epsilon) \overline{\Phi^2(s, \epsilon)}$$

where it is obvious that

$$\begin{aligned}
 \Phi^1(t, \epsilon) &= \frac{1}{2} \int_0^\ell (f^1(t, x) + f^2(t, x)) dx \\
 \Phi^2(t, \epsilon) &= \frac{1}{2} \int_0^\ell (f^1(t, x) - f^2(t, x)) dx
 \end{aligned}$$

The Cauchy problem (7) for this case and the function $\Phi(t, \epsilon) = (\Phi^1(t, \epsilon), \Phi^2(t, \epsilon))$ has the form

$$(23) \quad \left\{ \begin{aligned}
 \partial_\epsilon \Phi(t, \epsilon) &= t \left\{ m \begin{pmatrix} 1 + \epsilon m & 0 \\ 0 & \epsilon m - 1 \end{pmatrix} \partial_t \right. \\
 &\quad \left. + 2i \begin{pmatrix} (\alpha + \beta)(1 + \epsilon m) & 0 \\ 0 & (\alpha - \beta)(1 - \epsilon m) \end{pmatrix} \right\} \Phi(t, \epsilon) \\
 \Phi(t, 0) &= (\Phi^1(t), \Phi^2(t))
 \end{aligned} \right.$$

where $\Phi(t, 0)$ is determined by a dissipative process with a spectrum at zero and

$$\begin{aligned}
 \Phi^1(t) &= \frac{1}{2} \int_0^\ell (f^1(\zeta) + f^2(\zeta)) J_0(2\sqrt{t\zeta}) d\zeta \\
 \Phi^2(t) &= \frac{1}{2} \int_0^\ell (f^1(\zeta) - f^2(\zeta)) J_0(2\sqrt{t\zeta}) d\zeta
 \end{aligned}
 \tag{24}$$

One can write the equation of Cauchy problem (23) in the following form:

$$\begin{aligned}
 \Phi_\varepsilon^1 &= (1 + \varepsilon m)(m t \Phi_t^1 + 2i(\alpha + \beta)\Phi^1) \\
 \Phi_\varepsilon^2 &= (\varepsilon m - 1)(m t \Phi_t^2 + 2i(\beta - \alpha)\Phi^2)
 \end{aligned}
 \tag{25}$$

where $\Phi_\varepsilon^k = \partial_\varepsilon \Phi^k$, $\Phi_t^k = \partial_t \Phi^k$, ($k = 1, 2$); therefore it is necessary to solve in a general form the equation

$$\partial_\varepsilon \Phi = (\varepsilon m + a)(m t \partial_t \Phi + i b \Phi),$$

where $a, b, m \in \mathbb{R}$. It is easy to see that a general solution of this equation has the form

$$\Phi(t, \varepsilon) = e^{\frac{i b}{4 m} ((a + \varepsilon m)^2 - 2 \ln t)} G(2 \ln t + (\varepsilon m + a)^2)$$

where $G(x)$ is an arbitrary differentiable function.

Taking into account the initial condition of the problem (23), it is easy to obtain

$$\begin{aligned}
 \Phi^1(t, \varepsilon) &= e^{\frac{i(\alpha+\beta)}{2} \varepsilon(\varepsilon m+4)} \Phi^1\left(e^{\frac{2t+\varepsilon^2 m^2+2\varepsilon m}{2}}\right) \\
 \Phi^2(t, \varepsilon) &= e^{\frac{i(\alpha-\beta)}{2} \varepsilon(\varepsilon m-4)} \Phi^2\left(e^{\frac{2t+\varepsilon^2 m^2-2\varepsilon m}{2}}\right)
 \end{aligned}
 \tag{26}$$

where $\Phi^k(t)$ has the form of (24).

Thus, the following theorem is proved.

Theorem 2. *The correlation function of stochastic field $T_t(\varepsilon)$ for the commutative system of operators A_1, A_2 (10) has the form*

$$K_\varepsilon(t, s) = \int_0^\infty W_\varepsilon(t + \tau, s + \tau) d\tau$$

where $W_\varepsilon(t, s)$ has the form (22) and $\Phi^k(t, \varepsilon)$ is represented in the form (26).

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