

Jiří Kopáček

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THE CAUCHY PROBLEM FOR LINEAR HYPERBOLIC SYSTEMS IN L_p

JIŘÍ KOPÁČEK, Praha

In [1] P. Brenner has proved that the Cauchy problem for the hyperbolic system

$$(1) \quad \frac{\partial u}{\partial t} = \sum_{j=1}^m A_j \frac{\partial u}{\partial x_j} + Bu \quad ,$$

$$(2) \quad u(0, x) = u_0(x)$$

is correctly posed in L_p , $1 \leq p \leq +\infty$, $p \neq 2$, if and only if A_j commute, provided A_j are hermitian. In this paper we generalize this result to a more general class of hyperbolic systems.

Definition 1. We call the system (1) hyperbolic if the $N \times N$ matrices A_j, B satisfy the following conditions:

1. The matrix $A(\eta) = \sum_{j=1}^m \eta_j A_j$ has, for all $\eta \in R_m$, only real eigenvalues and can be diagonalized by a similarity transformation $T^{-1}(\eta) A(\eta) T(\eta)$ for all $\eta \in R_m$.

2. There exist such positive constants C_1, C_2, C_3 that $\|G_t(\eta)\| = \|e^{t(A(\eta) + B)}\| \leq C_1 + C_2 |\eta|^{C_3}$ for all $\eta \in R_m, t \in \langle 0, T \rangle$.

Remark. The condition 2 is fulfilled, e.g., if the mat-

rices $T(\eta)$, $T^{-1}(\eta)$ from the condition 1 are bounded on the unit sphere in R_m (hyperbolicity in the sense of Petrovsky) or if B commutes with all A_j 's. In the first case, $\|e^{i\eta_j A_j}\|$ is bounded and from this and the representation $g_j(\eta) = e^{i\eta_j A_j} + \int_0^t e^{i(\eta-u)A_j} g_{ju}(\eta) du$

follows the boundedness of $\|e^{i(i\eta_j A_j + B)}\|$ by the Gronwall's lemma. In the second case, $\|e^{i\eta_j A_j}\| \leq C_1 + C_2 |\eta_j|^2$

with appropriate constants C_1, C_2, C_3 (see e.g. [2], p.93), and we have $e^{i(i\eta_j A_j + B)} = e^{i\eta_j A_j} \cdot e^{\pm B}$.

Definition 2. We say that the problem (1),(2) is correctly posed in L_p , $1 \leq p \leq +\infty$, if, for arbitrary $u_0(x) \in \mathcal{S}$, there exists a solution of (1),(2) in the L_p -norm (by which we mean that it satisfies for all $t \in \langle 0, T \rangle$, $\lim_{h \rightarrow 0} \frac{1}{h} (u(t+h) - u(t)) - \sum A_j \frac{\partial u}{\partial x_j} - Bu = 0$ in L_p and $u(0, x) = u_0(x)$) continuously depending on $u_0(x)$, i.e., there exists a constant $C(T)$ independent of $u_0(x)$ such that

$$\|u(t, \cdot)\|_{L_p} \leq C(T) \|u_0(x)\|_{L_p}$$

(see [1]). Here \mathcal{S} denotes the space of infinitely differentiable vector-functions in R_m each component f_j of which satisfies the inequalities $|\alpha|^{|\alpha|} |D^\alpha f_j(x)| \leq C_{mj} < +\infty$ for all $\alpha = (\alpha_1, \alpha_2, \dots, \alpha_n)$ and $m = (\alpha_m, m = 0, 1, 2, \dots)$ and all $x \in R_m$.

Firstly, we note that, for each $u_0 \in \mathcal{S}$, there exists the classical solution $u(t, x) \in C^\infty$ of (1),(2) such that $D^\alpha u(t, x) \in \mathcal{S}$ for all $t \in \langle 0, T \rangle$ and all $\alpha = (\alpha_0, \alpha_1, \dots, \alpha_n)$, $\alpha_n = 0, 1, 2, \dots$ (which may be obtained by Fourier transformation).

Repeating the proof of Theorem 2 in [1] we obtain the following

Theorem 1. Let the system (1) be hyperbolic in the sense of Definition 1. The Cauchy problem (1),(2) is correctly posed in L_p , $1 \leq p \leq \infty$, if and only if

$$(3) \quad \sup_{\substack{t \in \langle 0, T \rangle \\ u_0 \in Y}} \|u(t, \cdot)\|_{L_p} / \|u_0(x)\|_{L_p} \leq C(T) < +\infty$$

where $u(t, x)$ is the above mentioned solution of (1), (2) corresponding to $u_0(x)$.

It is sufficient to see that (3) is just another form of (*) in [1].

Theorem 2. Let the system (1) be hyperbolic in our sense. If the Cauchy problem (1),(2) is correctly posed in L_p , $1 \leq p \leq +\infty$, $p \neq 2$, then the eigenvalues $\lambda_j(\gamma)$, $j = 1, 2, \dots, N$, of the matrix $A(\gamma) = \sum_{j=1}^m \gamma_j A_j$ are linear homogeneous functions of $\gamma_1, \gamma_2, \dots, \gamma_m$, i.e.,

$$\lambda_j(\gamma) = \sum_{k=1}^m \lambda_k^j \gamma_k \quad \text{for all } \gamma \in R_m, \text{ where } \lambda_k^j \quad (j = 1, 2, \dots, N, k = 1, 2, \dots, m) \text{ are the eigenvalues of } A_k.$$

We omit the proof because it is only the repetition of corresponding arguments in [1].

Corollary. If the problem (1),(2) is correctly posed in L_p , $1 \leq p \leq +\infty$, $p \neq 2$, then the matrix $A(\gamma)$ must have multiple eigenvalues for some $\gamma \in R_m$ provided $m > 2$. Thus for strongly hyperbolic system the Cauchy problem is not correctly posed in L_p , $1 \leq p \leq \infty$, if $p \neq 2$ and $m > 2$.

The main result of this paper is the following theorem.

Theorem 3. Let the system (1) be hyperbolic in the sense of Definition 1. Then the Cauchy problem (1),(2) is correctly posed in L_p , $1 \leq p \leq \infty$, $p \neq 2$, if and only if A_j commute, or if (what is the same) A_j can be diagonalized by the same similarity transformation.

Proof. Necessity. By Theorem 2 and Theorem 2 in [3] it follows that if (1),(2) is correctly posed in L_p , $1 \leq p \leq \infty$, $p \neq 2$, then A_j commute. By Theorem 1 in [4], p.10, A_j have a common diagonalizing similarity transformation.

Sufficiency. If A_j commute then there exists a regular matrix T such that $T^{-1}A_jT = \Lambda_j$ ($j = 1, 2, \dots, n$) are diagonal matrices. Then the problem (1),(2) is equivalent to the problem

$$(1') \quad \frac{\partial v}{\partial t} = \sum_{j=1}^n \Lambda_j \frac{\partial v}{\partial x_j} + \tilde{B} v,$$

$$(2') \quad v(0, x) = T^{-1} u_0(x)$$

with $v = T^{-1}u$, $\tilde{B} = T^{-1}BT$. But the problem (1'), (2') is correctly posed in L_p (e.g. by Theorem 2 in [1]).

R e f e r e n c e s

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