

Linear operators and operational calculus, Part I

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Abstract. To any open interval $\tilde{\omega}$ (containing the origin) there corresponds a linear injection of the space $L^{\text{loc}}(\tilde{\omega})$ (of all the functions which are locally integrable on the interval $\tilde{\omega}$) into a commutative algebra of linear operators; this injection is a useful substitute for the Fourier transformation.

The present paper deals with a commutative algebra of generalized functions on a sub-interval $(\tilde{\omega}_-, \tilde{\omega}_+)$ of the real line (we suppose that $-\infty \leq \tilde{\omega}_- < 0 < \tilde{\omega}_+ \leq \infty$). This algebra contains all functions which are locally integrable on the open interval $(\tilde{\omega}_-, \tilde{\omega}_+)$; in consequence, equations such as

$$y(t) + \int_t^0 e^{t-u} y(u) du = \frac{e^{2t}}{(\lambda-t)^3}$$

and

$$y''(t) + 9 y(t) = \sec \frac{\pi t}{2\lambda} \quad (\text{for } -\lambda < t < \lambda)$$

can be solved by calculations entirely similar to the ones that would arise if the Carson-Laplace transformation could be applied to these equations (see 2.29-2.30, 2.40, and 4.9); in some cases, the calculations are shorter than the ones that would arise if Mikusiński's calculus (or the Laplace transformation) were applicable: see 2.41. The unique theorem in this paper depends neither on Titchmarsh's theorem nor on Lerch's theorem.

In case $(\tilde{\omega}_-, \tilde{\omega}_+)$ is the whole real line $(-\infty, \infty)$, our algebra yields an operational calculus which is a definite improvement compared to the one described in [5]; the present operational calculus is a useful substitute for the two-sided Laplace transformation (or the Fourier transformation) of generalized functions: no growth conditions are needed.

Organization of the paper. The only theorem is stated in §1; some of its consequences are sketched in §§ 2-4. In fact, § 2 deals with algebraic consequences; § 3 concerns limits, derivatives, and the unit impulse; § 4 is devoted to partial differential equations, and § 5 contains the proof of the theorem.

§ 1. The theorem. Throughout, we suppose $-\infty \leq \tilde{\omega}_- < 0 < \tilde{\omega}_+ \leq \infty$ and denote by $\tilde{\omega}$ the open interval $(\tilde{\omega}_-, \tilde{\omega}_+)$. Let $L^{loc}(\tilde{\omega})$ be the family of all the complex-valued functions which are Lebesgue integrable on each interval (a, b) with $\tilde{\omega}_- < a < 0 < b < \tilde{\omega}_+$. If $f(\cdot)$ and $g(\cdot)$ belong to $L^{loc}(\tilde{\omega})$, we denote by $f \wedge g(\cdot)$ the function defined by the equations

$$(1.1) \quad - \int_t^0 f(t-u)g(u)du = f \wedge g(t) = \int_0^t f(t-u)g(u)du$$

for almost-all values of t in $\tilde{\omega}$: the first equation is used in case $t < 0$. It can be proved that

$$(1.2) \quad f \wedge g(\cdot) \in L^{loc}(\tilde{\omega}).$$

1.3. DEFINITION. Let $W_{\tilde{\omega}}$ be the linear space of all the complex-valued functions $w(\cdot)$ which are infinitely differentiable on the open interval $\tilde{\omega}$ and are such that $w(0) = 0 = w^{(k)}(0)$ for every integer $k \geq 1$. As usual, $w^{(k)}(\cdot)$ denotes the k -th derivative of the function $w(\cdot)$.

1.4. Equivalence of functions. If $f_1(\cdot)$ and $f_2(\cdot)$ are functions, the equation $f_1(\cdot) = f_2(\cdot)$ will mean that these functions are equal almost-everywhere on the open interval $\tilde{\omega}$.

1.5. Remark. Suppose that $f(\cdot)$ and $g(\cdot)$ belong to $L^{loc}(\tilde{\omega})$; it is easily verified that

$$(1.6) \quad f \wedge g(\cdot) = g \wedge f(\cdot).$$

1.7. Notation and terminology. Henceforth, the word "operator" will indicate a linear mapping of $W_{\tilde{\omega}}$ into $W_{\tilde{\omega}}$. If A is an operator and if $w(\cdot) \in W_{\tilde{\omega}}$, we shall denote by $A \cdot w(\cdot)$ the function that the operator A assigns to $w(\cdot)$.

As usual, the operator-product $A_1 A_2$ (of two operators A_1 and A_2) is defined by

$$(1.8) \quad A_1 A_2 \cdot w(\cdot) = A_1 \cdot (A_2 \cdot w(\cdot)) \quad (\text{for } w(\cdot) \text{ in } W_{\tilde{\omega}}),$$

and $A_1 = A_2$ means that $A_1 \cdot w(\cdot) = A_2 \cdot w(\cdot)$ for every $w(\cdot)$ in $W_{\tilde{\omega}}$. The identity-operator I is defined by

$$(1.9) \quad I \cdot w(\cdot) = w(\cdot) \quad (\text{for } w(\cdot) \text{ in } W_{\tilde{\omega}}).$$

The space of generalized functions. Let $\mathcal{A}_{\tilde{\omega}}$ be the family of all the operators A such that the equation

$$(1.10) \quad A \cdot (w_1 \wedge w_2)(\cdot) = (A \cdot w_1) \wedge w_2(\cdot)$$

holds whenever both $w_1(\cdot)$ and $w_2(\cdot)$ belong to $W_{\tilde{\omega}}$.

It is easily verified that $\mathcal{A}_{\tilde{\omega}}$ is an algebra whose unit-element is the identity-operator I . The algebra $\mathcal{A}_{\tilde{\omega}}$ will be topologized in § 3. For further comments on $\mathcal{A}_{\tilde{\omega}}$, see 1.26.

1.11. DEFINITION. If $f(\cdot) \in L^{loc}(\tilde{\omega})$, we denote by f the mapping which assigns to each $w(\cdot)$ in $W_{\tilde{\omega}}$ the function $f \wedge w'(\cdot)$:

$$(1.12) \quad f \cdot w(\cdot) = f \wedge w'(\cdot) \quad (\text{for } w(\cdot) \text{ in } W_{\tilde{\omega}}).$$

We call f the **operator of the function** $f(\cdot)$; we shall often write

$$(1.13) \quad \{f(t)\} \quad \text{instead of } f.$$

1.14. Remark. The unit constant function $\mathbf{1}(\cdot)$ is defined by $\mathbf{1}(x) = 1$ for $-\infty < x < \infty$. Let us prove that

$$(1.15) \quad \mathbf{1} = I.$$

To that effect, it suffices to note that (1.1) gives

$$(1.16) \quad \mathbf{1} \wedge w'(t) = \int_0^t \mathbf{1}(t-u)w'(u)du = \int_0^t w';$$

consequently, $\mathbf{1} \wedge w'(t) = w(t) - w(0) = w(t)$ for $t \in \tilde{\omega}$, whence $\mathbf{1} \wedge w'(\cdot) = w(\cdot)$. Conclusion: (1.15) is now immediate from (1.12) and (1.9).

1.17. PROPOSITION. If $f_1(\cdot)$ and $f_2(\cdot)$ belong to $L^{loc}(\tilde{\omega})$, then

$$(1.18) \quad f_1(\cdot) = f_2(\cdot) \quad \text{implies} \quad f_1 = f_2,$$

and the equation

$$(1.19) \quad \{c_1 f_1(t) + c_2 f_2(t)\} = c_1 f_1 + c_2 f_2$$

holds for any two complex numbers c_1 and c_2 .

Proof: immediate from (1.12) and (1.1).

1.20. The operator D . We denote by D the restriction to $W_{\tilde{\omega}}$ of the differentiation operator:

$$(1.21) \quad D \cdot w(\cdot) = w'(\cdot) \quad (\text{for } w(\cdot) \text{ in } W_{\tilde{\omega}}).$$

1.22. THEOREM. The algebra $\mathcal{A}_{\tilde{\omega}}$ is commutative, and $D \in \mathcal{A}_{\tilde{\omega}}$; moreover,

$$(1.23) \quad f(\cdot) \in L^{loc}(\tilde{\omega}) \quad \text{implies} \quad f \in \mathcal{A}_{\tilde{\omega}},$$

and the two properties

$$(1.24) \quad D\{f_1 \wedge f_2(t)\} = f_1 f_2,$$

$$(1.25) \quad f_1 = f_2 \quad \text{implies} \quad f_1(\cdot) = f_2(\cdot)$$

hold whenever $f_k(\cdot) \in L^{loc}(\tilde{\omega})$ for $k = 1, 2$.

1.26. Comments. This is the only theorem in this paper; its proof is given in § 5. Equation (1.24) states that the operator-product of D and $\{f_1 \wedge f_2(t)\}$ (that is, the product of the operators D and $f_1 \wedge f_2$; see (1.13)) equals the product of the operators f_1 and f_2 . From (1.23), (1.25), and 1.17 it follows that the mapping $f(\cdot) \mapsto f$ is a linear injection of $L^{\text{loc}}(\tilde{\omega})$ into $\mathcal{A}_{\tilde{\omega}}$; this is analogous to the linear injection of $L^{\text{loc}}(\tilde{\omega})$ into the space $\mathcal{D}'(\tilde{\omega})$ of Schwartz distributions — the injection of $L^{\text{loc}}(\tilde{\omega})$ into $\mathcal{A}_{\tilde{\omega}}$ justifies our description of $\mathcal{A}_{\tilde{\omega}}$ as a space of generalized functions.

§ 2. Elementary applications. Recall that $\mathbf{1}(\cdot)$ is the unit constant ($\mathbf{1} = \mathbf{1}(t)$ for $-\infty < t < \infty$). When c is a complex number, the equation $\{c\mathbf{1}(t)\} = cI$ comes from (1.19) and (1.13) and implies that $cI \in \mathcal{A}_{\tilde{\omega}}$ (in view of (1.23)). Since the correspondence $c \rightarrow cI$ is an algebraic isomorphism of the complex field \mathbb{C} into $\mathcal{A}_{\tilde{\omega}}$, we shall not distinguish between a complex number c and the operator cI :

$$(2.1) \quad c = cI = \{c\mathbf{1}(t)\} = c\mathbf{1} \quad (\text{for } c \in \mathbb{C});$$

in particular,

$$(2.2) \quad \mathbf{1} = I = \{\mathbf{1}(t)\} = \mathbf{1}.$$

Suppose that $c_k \in \mathbb{C}$ for $k = 1, 2$ and $f_1(\cdot) \in L^{\text{loc}}(\tilde{\omega})$; setting $f_2(\cdot) = \mathbf{1}(\cdot)$ in (1.19), the equation

$$(2.3) \quad \{c_1 f_1(t) + c_2\} = c_1 f_1 + c_2$$

follows directly from (2.1). In view of (2.1) and the commutativity of the algebra $\mathcal{A}_{\tilde{\omega}}$, we see that

$$Ac = cA \quad (\text{for } A \in \mathcal{A}_{\tilde{\omega}} \text{ and every } c \text{ in } \mathbb{C}).$$

Substituting $f_1(\cdot) = \mathbf{1}(\cdot)$ in (1.24), we obtain

$$(2.4) \quad D\{\mathbf{1} \wedge f_2(t)\} = f_2 \quad (\text{for } f_2(\cdot) \in L^{\text{loc}}(\tilde{\omega})).$$

2.5. Notation. If $f(\cdot) \in L^{\text{loc}}(\tilde{\omega})$ is a function such that $|f^{(k)}(0-)| < \infty$ for $0 \leq k < m$, we set

$$(2.6) \quad \partial^m f \stackrel{\text{def}}{=} D^m f - \sum_{k=0}^{m-1} f^{(k)}(0-) D^{m-k}.$$

In particular, if $|f(0-)| < \infty$ then

$$(2.7) \quad \partial f \stackrel{\text{def}}{=} Df - f(0-)D.$$

One last definition:

$$(2.8) \quad |t_+^0| = \begin{cases} 0 & \text{for } t \leq 0, \\ 1 & \text{for } t > 0; \end{cases}$$

the function $t \mapsto |t_+^0|$ is the Heaviside unit jump function. Note that Definition (2.7) gives

$$(2.9) \quad \partial\{|t_+^0|\} = D\{|t_+^0|\};$$

we shall see in § 3 that $D\{|t_+^0|\}$ corresponds to the unit impulse applied at the origin.

2.10. PROPOSITION. Suppose that $f(\cdot)$ is a function which is continuous on the open interval $\tilde{\omega}$. If $f'(\cdot)$ has at most countably-many discontinuities in each compact sub-interval of the open interval $\tilde{\omega}$, then

$$(2.11) \quad f' = \partial f = Df - f(0-)D \quad (\text{if } f'(\cdot) \in L^{\text{loc}}(\tilde{\omega})).$$

Proof. From [4, p. 143] it follows that the equations

$$f(t) - f(0) = \int_0^t f' = \mathbf{1} \wedge f'(t)$$

hold for both $0 < t < \tilde{\omega}_+$ and $\tilde{\omega}_- < t < 0$: the second equation is from (1.16); consequently,

$$(1) \quad f(t) - f(0-) = \mathbf{1} \wedge f'(t) \quad (\text{for } t \in \tilde{\omega}).$$

From (1), (1.18), and (2.3) it follows that

$$(2) \quad \{f(t)\} - f(0-) = \{\mathbf{1} \wedge f'(t)\};$$

multiplying by D both sides of (2), we obtain

$$(3) \quad D\{f(t)\} - f(0-)D = D\{\mathbf{1} \wedge f'(t)\} = f';$$

the last equation is from (2.4). Conclusion (2.11) is immediate from (3), (1.13), and (2.7).

2.12. DEFINITION. For $m \geq 1$ let $\mathcal{X}_m(\tilde{\omega})$ be the family of all the functions $y(\cdot)$ such that $y^{(m-1)}(\cdot)$ is continuous on the open interval $\tilde{\omega}$, such that $y^{(m)}(\cdot) \in L^{\text{loc}}(\tilde{\omega})$, and such that $y^{(m)}(\cdot)$ has at most countably-many discontinuities in each compact sub-interval of the open interval $\tilde{\omega}$.

2.13. PROPOSITION. If $y(\cdot) \in \mathcal{X}_m(\tilde{\omega})$ then $\partial^m y = y^{(m)}$.

Proof: by induction (based on 2.10).

2.14 Remarks. If $f(\cdot) \in \mathcal{X}_1(\tilde{\omega})$, it follows immediately from 2.10 and (1.13) that

$$(2.15) \quad \partial f = f' = \left\{ \frac{d}{dt} f(t) \right\};$$

it is necessary that $f(\cdot)$ be continuous, since $\partial\{|t_+^0|\} \neq \{d|t_+^0|/dt\} = 0$. It will be shown in another paper that the operation $f(\cdot) \mapsto \partial f$ corresponds to the distributional derivative (see 3.10).

2.16. Invertibility. An operator A is called *invertible* if $A \in \mathcal{A}_\omega^\infty$ and if there exists an operator X such that $AX = 1$. Suppose that A is invertible; since $\mathcal{A}_\omega^\infty$ is a commutative algebra, there exists exactly one operator A^{-1} such that $A^{-1} \in \mathcal{A}_\omega^\infty$ and $AA^{-1} = 1$.

Setting $f(t) = t$ in (2.11), we obtain $1 = Df$ (since $f'(t) = 1$). Consequently, D is invertible, and $D^{-1} = \{f(t)\}$; since $f(t) = t$ we can write

$$(2.17) \quad D^{-1} = \{t\} = \frac{1}{D}.$$

Substituting $y(t) = t^n/n!$ into 2.13, we can use (2.6) to obtain $D^n \{t^n/n!\} = \partial^n y = 1$, so that

$$(2.18) \quad D^{-n} = \left\{ \frac{t^n}{n!} \right\} = \frac{1}{D^n}.$$

We may now multiply by D^{-1} both sides of (1.24) and use the commutativity of the algebra $\mathcal{A}_\omega^\infty$ to obtain

$$(2.19) \quad \left\{ \int_0^t f_1(t-u)f_2(u) du \right\} = f_1 D^{-1} f_2.$$

Substituting $f_1(t) = 1$ into (2.19), we can use (2.2) to obtain

$$(2.20) \quad \left\{ \int_0^t f_2(u) du \right\} = D^{-1} f_2.$$

2.21. PROPOSITION. Suppose that $Y \in \mathcal{A}_\omega^\infty$ and $V \in \mathcal{A}_\omega^\infty$. If the equation $YV = R$ holds for some invertible R , then V is invertible and $Y = R/V$, where R/V denotes RV^{-1} .

Proof: easy; see 1.76 in [5].

2.22. Remarks. Let a be a complex number. The equations

$$a\{e^{at}\} = \left\{ \frac{d}{dt} e^{at} \right\} = \partial \{e^{at}\} = D\{e^{at}\} - D$$

are from (2.15) and (2.7): consequently, $(D-a)\{e^{at}\} = D$; we can use 2.21 (with $R = D$) to solve this equation for $\{e^{at}\}$:

$$(2.23) \quad \{e^{at}\} = \frac{D}{D-a}.$$

Formulas (2.18) and (2.23) can be compared with the Laplace-transform formulas

$$\Omega \left\{ \frac{t^n}{n!} \right\} = \frac{1}{s^{n+1}} \quad \text{and} \quad \Omega \{t^n | e^{at}\} = \frac{1}{s-a};$$

recall that the function $t \mapsto |t_+^0|$ is the Heaviside unit jump function. If $F(t) \in L^{\text{loc}}(\omega)$ the equations

$$(2.24) \quad \frac{1}{D-a} F = \frac{D}{D-a} D^{-1} F = \left\{ \int_0^t e^{a(t-u)} F(u) du \right\}$$

are from (2.19) and (2.23). Setting $a = c$ (a complex number) and $F(t) = c$ in (2.24):

$$(2.25) \quad \frac{c}{D-c} = \{e^{ct} - 1\}.$$

Let us derive another formula: from (2.11) we see that

$$D^2 \{\sin at\} = D \partial \{\sin at\} = aD \{\cos at\},$$

and another application of (2.11) now gives

$$D^2 \{\sin at\} = a(-a\{\sin at\} + D);$$

solving this equation for $\{\sin at\}$:

$$(2.26) \quad \left\{ \frac{\sin at}{a} \right\} = \frac{D}{D^2 + a^2}.$$

On the other hand, the equations

$$(2.27) \quad \{\cos at\} = \partial \left\{ \frac{\sin at}{a} \right\} = D \left\{ \frac{\sin at}{a} \right\} = \frac{D^2}{D^2 + a^2}$$

are from (2.15), (2.7), and (2.26). The equations

$$(2.28) \quad \frac{1}{D^2 + a^2} f_2 = \frac{D}{D^2 + a^2} D^{-1} f_2 = \left\{ \int_0^t \frac{\sin a(t-u)}{a} f_2(u) du \right\}$$

are from (2.26) and (2.19).

2.29. An integral equation. Take $\lambda > 0$ and let $G(t)$ be a function in $L^{\text{loc}}(-\lambda, \lambda)$; for example, $G(t) = e^{2t}/(\lambda-t)^2$. Let us find a function $y(t) \in L^{\text{loc}}(-\lambda, \lambda)$ such that

$$y(t) + \int_t^0 e^{t-u} y(u) du = G(t) \quad (\text{whenever } |t| < \lambda);$$

if $y(t)$ is such a function, it follows from the first equation in (1.1), from (1.18), and from (2.24) that

$$y - \frac{1}{D-1} y = G,$$

whence

$$y = \frac{D-1}{D-2} G = \left(1 + \frac{1}{D-2}\right) G = G + \frac{1}{D-2} G,$$

and another application of (2.24) now gives

$$y(t) = G(t) + \int_0^t e^{2(t-u)} G(u) du \quad (\text{for } -\lambda < t < \lambda):$$

this comes from (1.25). Throughout this problem and the next, we use $\tilde{\omega} = (-\lambda, \lambda)$.

2.30. An initial-value problem. Given two complex numbers c_0 and c_1 , let us find a function $y(\cdot)$ in $L^{\text{loc}}(-\lambda, \lambda)$ such that $y(0-) = c_0$, $y'(0-) = c_1$, and

$$\partial^2 y + 9y = \left\{ \sec \frac{\pi t}{2\lambda} \right\}.$$

We are again dealing the case $\tilde{\omega} = (-\lambda, \lambda)$. If $y(\cdot)$ is such a function, it follows from (2.6) that

$$(D^2 + 9)y = c_0 D^2 + c_1 D + \left\{ \sec \frac{\pi t}{2\lambda} \right\}.$$

Solving for y :

$$y = c_0 \frac{D^2}{D^2 + 9} + c_1 \frac{D}{D^2 + 9} + \frac{1}{D^2 + 9} \left\{ \sec \frac{\pi t}{2\lambda} \right\};$$

from (2.27), (2.26), and (2.28) we see that

$$y(t) = c_0 \cos 3t + c_1 \frac{\sin 3t}{3} + \int_0^t \frac{\sin 3(t-u)}{3} \left\{ \sec \frac{\pi u}{2\lambda} \right\} du$$

(for $-\lambda < t < \lambda$).

2.31. Translates. Henceforth, suppose that $0 \leq a \leq \infty$ and $G(\cdot) \in L^{\text{loc}}(\tilde{\omega})$. We set

$$(2.32) \quad G^a(t) = \begin{cases} G(t-a) & \text{for } t > a, \\ 0 & \text{for } t \leq a. \end{cases}$$

In particular, $\mathbf{1}^a(\cdot)$ is the characteristic function of the open interval (a, ∞) . In case $a \geq \tilde{\omega}_+$ we have $G^a(\cdot) = 0 = \mathbf{1}^a(\cdot)$ (see 1.4), so that

$$(2.33) \quad G^a = \mathbf{1}^a = \mathbf{1}^\infty = 0 \quad \text{whenever } a \geq \tilde{\omega}_+.$$

2.34. PROPOSITION, $\mathbf{1}^a G = G^a$.

Proof. In view of (2.33), $\mathbf{1}^a G = 0 = G^a$ in case $a \geq \tilde{\omega}_+$. It only

remains to consider the case $a < \tilde{\omega}_+$. To begin with, observe that

$$(1) \quad \mathbf{1}^a \wedge G(t) = 0 = G^a \wedge \mathbf{1}(t) \quad (\text{for } \tilde{\omega}_- < t < a):$$

this is easily verified. Next, suppose that $a < t < \tilde{\omega}_+$. From (1.1) and (2.32) it follows that

$$(2) \quad \mathbf{1} \wedge G^a(t) = \int_a^t G(u-a) du = \int_0^{t-a} G(x) dx.$$

On the other hand,

$$(3) \quad \mathbf{1}^a \wedge G(t) = \left(\int_0^{t-a} + \int_{t-a}^t \right) \mathbf{1}^a(t-u) G(u) du,$$

and, since

$$(4) \quad \mathbf{1}^a(t-u) G(u) = \begin{cases} G(u) & \text{if } t-u > a, \\ 0 & \text{if } t-u \leq a, \end{cases}$$

we see that $\mathbf{1}^a(t-u) G(u) = 0$ if $u \geq t-a$; Equations (3)–(4) now imply

$$(5) \quad \mathbf{1}^a \wedge G(t) = \int_0^{t-a} G(u) du \quad (\text{for } a < t < \tilde{\omega}_+).$$

We can now combine (5), (2), and (1) to obtain

$$(6) \quad \mathbf{1}^a \wedge G(t) = G^a \wedge \mathbf{1}(t) = \mathbf{1} \wedge G^a(t):$$

the last equation is from (1.6). The equations

$$\mathbf{1}^a G = D\{\mathbf{1}^a \wedge G(t)\} = D\{\mathbf{1} \wedge G^a(t)\} = \mathbf{1} G^a = G^a$$

are from (1.24), (6), (1.24), and (2.2): this concludes the proof.

2.35. Remarks. Setting $G(\cdot) = \mathbf{1}^x(\cdot)$ in 2.34, we obtain

$$(2.36) \quad \mathbf{1}^a \mathbf{1}^x = \mathbf{1}^{a+x} \quad (\text{for } 0 \leq x \leq \infty).$$

Setting $a = 0$ in (2.32), we see that $G^0(\cdot)$ is the function which vanishes on the half-open interval $(-\infty, 0]$ and such that $G^0(t) = G(t)$ for $t > 0$. Note that

$$(2.37) \quad G^a(t) = G^0(t-a) \quad (\text{for } t \in \tilde{\omega}).$$

From (2.8) it follows that

$$\mathbf{1}^0(t) = |t|_+^0 = \begin{cases} 1 & \text{for } t > 0, \\ 0 & \text{for } t \leq 0; \end{cases}$$

consequently,

$$(2.38) \quad G^a(t) = |(t-a)|_+^0 G(t-a) \quad (\text{for } t \in \tilde{\omega}).$$

In view of our notation (1.13), we can use (2.38) to write 2.34 in the form

$$(2.39) \quad \mathbf{1}^a \{G(t)\} = \{ |(t-a)|_+^0 G(t-a) \} \quad (\text{in case } 0 \leq a \leq \infty).$$

Formula (2.39) corresponds to the Laplace-transform identity

$$e^{-as} \mathcal{L}\{|t_+^0|G(t)\} = \mathcal{L}\{|(t-a)_+^0|G(t-a)\}$$

— and can be applied to the same type of problems.

2.40. For example, take $\tilde{\omega} = (-\infty, \lambda)$ and consider the equation

$$(7) \quad \partial y - cy = \begin{cases} c & \text{for } 0 < t < a \\ 0 & \text{when } -\infty < t < 0 \text{ or when } a < t < \lambda \end{cases};$$

here c is a given complex number. In view of (2.7), Equation (7) means that

$$(8) \quad Dy - y(0-)D - cy = o(\mathbf{1}^0 - \mathbf{1}^a).$$

Let us solve (8) subject to the condition $y(0-) = 0$:

$$(9) \quad y = (\mathbf{1}^0 - \mathbf{1}^a) \frac{e}{D-c} = (\mathbf{1}^0 - \mathbf{1}^a) \{e^{ct} - 1\};$$

the last equation is from (2.25). From (9) we can use (2.39) and (1.25) to infer that

$$y(t) = |t_+^0|(e^{ct} - 1) - |(t-a)_+^0|(e^{ct}e^{-ca} - 1) \quad (\text{for } -\infty < t < \lambda).$$

2.41. Concluding remarks. In Mikusiński's calculus [7-8], the equation (9) above would involve the ratio $c/s(s-c)$, which would have to be decomposed into partial fractions. Formulas such as

$$(2.42) \quad \frac{\mathbf{1}^2 G}{(1-c\mathbf{1}^a)^{m+1}} = \left\{ \sum_{k=0}^{\infty} \frac{(k+m)!}{k!m!} c^k G^0(t-\lambda-k\alpha) \right\}$$

(proved in [5, 11.58.1]) are useful to solve more complicated problems.

2.43. PROPOSITION. If $A \in \mathcal{A}_{\tilde{\omega}}$ and $v(\cdot) \in W_{\tilde{\omega}}$, then $A \cdot v = Av$.

Proof. Take any $w(\cdot)$ in $W_{\tilde{\omega}}$; the equations

$$(1) \quad (A \cdot v) \cdot w(\cdot) = (A \cdot v) \wedge w'(\cdot) = A \cdot (v \wedge w'(\cdot)) = A \cdot (v \cdot w)(\cdot)$$

are from (1.12), (1.10), and (1.12). In view of (1.8), Equation (1) gives:

$$(A \cdot v) \cdot w(\cdot) = Av \cdot w(\cdot) \quad (\text{for } w(\cdot) \in W_{\tilde{\omega}});$$

the conclusion $A \cdot v = Av$ is now at hand.

2.44. COROLLARY. If $0 \leq a \leq \infty$ then $\mathbf{1}^a$ is the translation operator:

$$(2.45) \quad \mathbf{1}^a \cdot v(\cdot) = v^a(\cdot) \quad (\text{for each } v(\cdot) \text{ in } W_{\tilde{\omega}}).$$

Proof. The equations $\mathbf{1}^a \cdot v = \mathbf{1}^a v = v^a$ are from 2.43 and 2.34; consequently, $\mathbf{1}^a \cdot v = v^a$, so that (1.25) implies our conclusion (2.45).

2.46. Remark. Suppose $0 \leq x \leq \infty$ and $w(\cdot) \in W_{\tilde{\omega}}$. Combining (2.45) with (2.32), we obtain

$$(2.47) \quad \mathbf{1}^x \cdot w(t) = \begin{cases} w(t-x) & \text{for } t > x, \\ 0 & \text{for } t \leq x. \end{cases}$$

§ 3. The topological space $\mathcal{A}_{\tilde{\omega}}$. Let us associate with the linear space $W_{\tilde{\omega}}$ the topology of pointwise convergence on the open interval $\tilde{\omega}$. Henceforth, the algebra $\mathcal{A}_{\tilde{\omega}}$ will be equipped with the topology of pointwise convergence on $W_{\tilde{\omega}}$ (this makes sense, since $\mathcal{A}_{\tilde{\omega}}$ is a space of mappings of the topological space $W_{\tilde{\omega}}$ into itself). Suppose that $B \in \mathcal{A}_{\tilde{\omega}}$ and let $(A_h)_{h \in J}$ be a family of elements of $\mathcal{A}_{\tilde{\omega}}$ (that is, a function of J into $\mathcal{A}_{\tilde{\omega}}$): the relation

$$(1) \quad B = \lim_{h \rightarrow \lambda} A_h$$

means that

$$(2) \quad B \cdot w(\cdot) = \lim_{h \rightarrow \lambda} A_h \cdot w(\cdot) \quad (\text{for each } w(\cdot) \text{ in } W_{\tilde{\omega}});$$

to simplify matters, we suppose that J is a subset of $(-\infty, \infty)$ having λ as an adherent point. The equivalence (1) \Leftrightarrow (2) is an immediate consequence of the topology that $\mathcal{A}_{\tilde{\omega}}$ has been equipped with. We denote by

$$\lim_{h \rightarrow \lambda} A_h$$

the mapping that assigns to each $w(\cdot)$ in $W_{\tilde{\omega}}$ the function $B \cdot w(\cdot)$ defined by (2); consequently,

$$(3.1) \quad (\lim_{h \rightarrow \lambda} A_h) \cdot w(\cdot) = \lim_{h \rightarrow \lambda} A_h \cdot w(\cdot) \quad (\text{for } w(\cdot) \in W_{\tilde{\omega}}).$$

It is easily seen that the topological space $\mathcal{A}_{\tilde{\omega}}$ is locally convex and Hausdorff; it can be proved⁽¹⁾ that multiplication is sequentially continuous and that $\mathcal{A}_{\tilde{\omega}}$ is topologically complete in the following sense: if $\lim_{h \rightarrow \lambda} A_h \cdot w(t)$ exists (as $h \rightarrow \lambda$) for every $t \in \tilde{\omega}$ and for every $w(\cdot) \in W_{\tilde{\omega}}$, then the equation (2) defines an element B of $\mathcal{A}_{\tilde{\omega}}$.

3.2. Derivatives. Let J be an open sub-interval of $(-\infty, \infty)$. If $(F(x))_{x \in J}$ is a family of elements of $\mathcal{A}_{\tilde{\omega}}$, we set

$$(3.3) \quad \frac{d}{dx} F(x) \stackrel{\text{def}}{=} \lim_{h \rightarrow 0} \frac{1}{h} (F(x+h) - F(x));$$

in view of (3.1), this means that $dF(x)/dx$ is the operator defined by

$$(3.4) \quad \left(\frac{d}{dx} F(x) \right) \cdot w(\cdot) = \frac{\partial}{\partial x} (F(x) \cdot w(\cdot)) \quad (\text{for } w(\cdot) \in W_{\tilde{\omega}}).$$

⁽¹⁾ This has been done by HÁRIS SHULTZ.

3.5. PROPOSITION. If $0 \leq x < \infty$ then

$$(3.6) \quad \frac{d}{dx} \mathbf{1}^x = -\mathbf{1}^x D.$$

Proof. Take any $w(\)$ in $W_{\tilde{\omega}}$. Setting $F(x) = \mathbf{1}^x$ in (3.4), we obtain

$$(3) \quad \left(\frac{d}{dx} \mathbf{1}^x \right) \cdot w(\) = \frac{\partial}{\partial x} (\mathbf{1}^x \cdot w(\)).$$

Let us verify the equation

$$(4) \quad \frac{\partial}{\partial x} (\mathbf{1}^x \cdot w(t)) = -\mathbf{1}^x \cdot w'(t) \quad (\text{for } t \neq x).$$

Indeed, if $t < x$, then both sides of (4) equal zero (by (2.47)); if $t > x$ then

$$\frac{\partial}{\partial x} (\mathbf{1}^x \cdot w(t)) = \frac{\partial}{\partial x} w(t-x) = -w'(t-x) = -\mathbf{1}^x \cdot w'(t);$$

the first and last equations are both immediate from (2.47). Combining (3) and (4), we can use (1.21) and (1.8) to obtain

$$\left(\frac{d}{dx} \mathbf{1}^x \right) \cdot w(\) = -\mathbf{1}^x \cdot D \cdot w(\) = -\mathbf{1}^x D \cdot w(\);$$

since $w(\)$ is an arbitrary element of $W_{\tilde{\omega}}$. Conclusion (3.6) is at hand.

3.7. The unit impulse. In view of (3.3), Equation (3.6) can be written

$$\lim_{h \rightarrow 0} \frac{1}{h} (\mathbf{1}^{x+h} - \mathbf{1}^x) = -\mathbf{1}^x D,$$

which implies that

$$(5) \quad \lim_{\substack{h \rightarrow 0 \\ h > 0}} \frac{1}{h} (\mathbf{1}^x - \mathbf{1}^{x+h}) = D \mathbf{1}^x.$$

Since

$$\frac{1}{h} (\mathbf{1}^x - \mathbf{1}^{x+h})(t) = \begin{cases} h^{-1} & \text{for } x < t < x+h, \\ 0 & \text{otherwise,} \end{cases}$$

we can re-write (5) as follows:

$$(3.8) \quad D \mathbf{1}^x = \lim_{\substack{h \rightarrow 0 \\ h > 0}} \begin{cases} h^{-1} & \text{for } x < t < x+h \\ 0 & \text{all other } t \in \tilde{\omega} \end{cases} = \partial \mathbf{1}^x;$$

the second equation is from (2.11). In consequence of (3.8), $D \mathbf{1}^x$ represents the unit impulse applied at the time $t = x$. Recall that $0 \leq x < \infty$ and

$$(3.9) \quad \mathbf{1}^x = \{ |(t-x)_+^0| \} \quad (\text{by (2.38)}).$$

3.10 The Dirac delta. The equation $\partial y = D \mathbf{1}^0$ governs the velocity y of a particle of unit mass subjected to a unit impulse applied at the time $t = 0$; if the initial velocity $y(0-) = -1$, then Definition (2.7) gives $Dy + D = D \mathbf{1}^0$, so that $y = -\mathbf{1} + \mathbf{1}^0$, which implies that $y(t) = 0$ for $t > 0$. Although this example is extremely simple, it illustrates the fact that the answer is given directly (without the need for another look at the problem): in this way it contrasts with the calculus described in [5] (the answer in [5, 2.50] is not obtained as automatically: it requires an additional step).

In case $\tilde{\omega}$ is the whole real line $(-\infty, \infty)$, it can be proved that the correspondence $f(\) \mapsto f$ (of $L^{\text{loc}}(\tilde{\omega})$ into $\mathcal{S}_{\tilde{\omega}}$) can be extended to the space of all the distributions, which are regular on the negative axis; under this extended correspondence, the Dirac distribution $\delta_x(\)$ (concentrated at the point x) corresponds to $D \mathbf{1}^x$; it might be added that the distributional derivative corresponds to the operation $f(\) \mapsto \partial f$ defined in (2.7).

3.11 Application. When $c = 0$ the equation

$$(6) \quad \partial^4 y = m(\mathbf{1}^0 - \mathbf{1}^3) + c D \mathbf{1}^8$$

governs the upwards deflection of a beam subjected to a uniform load of density m applied to the interval $(0, 3)$; when $c = 6$ the beam is also subjected to a load of magnitude 6 concentrated at the point $t = 8$ (compare with [7, p. 128] and [5, 6.68-6.86]). In case $m = 0$ and

$$y(0-) = y'(0-) = y^{(2)}(0-) = y^{(3)}(0-) = 0,$$

we see from Definition (2.6) that $\partial^4 y = D^4 y$, so that (6) gives

$$(7) \quad y = \frac{6}{D^3} \mathbf{1}^8 = \mathbf{1}^8 \left\{ \frac{6t^3}{3!} \right\} = \{ |(t-8)_+^0| (t-8)^3 \};$$

the last two equations are from (2.18) and (2.39). From (7) and (1.25) it follows that $y(t) = (t-8)^3$ when $8 < t < \tilde{\omega}_+$: observe that $y = 0$ when $\tilde{\omega}_+ \leq 8$.

§ 4. Partial differential equations. As before, J is an open sub-interval of $(-\infty, \infty)$; again as before, $0 < \tilde{\omega}_+ \leq \infty$, but from now on $\tilde{\omega}$ is the open interval $(0, \tilde{\omega}_+)$. Consider a complex-valued function $(x, t) \mapsto F(x, t)$ on the open rectangle $J \times \tilde{\omega}$: we shall denote by $F(x)(\)$ the function defined on the open interval $\tilde{\omega}$ by

$$(4.1) \quad F(x)(t) = F(x, t) \quad (\text{for } x \in J \text{ and } 0 < t < \tilde{\omega}_+).$$

If $F(x)(\) \in L^{loc}(\tilde{\omega})$ for all $x \in J$, we set

$$(4.2) \quad \{F(x, t)\} \stackrel{\text{def}}{=} F(x),$$

where $F(x) = \{F(x)(t)\}$ is the operator of the function $F(x)(\)$ (recall the definitions (1.12)–(1.13) with $f = F(x)$). From (4.2) it follows that

$$\frac{d}{dx} \{F(x, t)\} = \frac{d}{dx} F(x):$$

the right-hand side is defined in (3.3). If the function $(x, t) \mapsto \partial F(x, t)/\partial x$ is continuous on the open rectangle $J \times \tilde{\omega}$, then

$$(1) \quad \frac{d}{dx} \{F(x, t)\} = \left\{ \frac{\partial}{\partial x} F(x, t) \right\} \quad (\text{for } x \in J):$$

this can be proved as in [5] (see 9.15.1 in [5]). Note that $\partial|(t-x)_+^0|/\partial x$ has no meaning when $x = t$, but

$$(2) \quad \frac{d}{dx} \{|(t-x)_+^0|\} = \frac{d}{dx} \{\mathbf{1}^x(t)\} = \frac{d}{dx} \mathbf{1}^x = -D\mathbf{1}^x \quad (\text{for } x \geq 0):$$

see (3.9) and (3.6).

4.3. The time derivative. As before, we consider a complex-valued function $(x, t) \mapsto F(x, t)$ defined on the open rectangle $J \times \tilde{\omega}$, this function being such that $F(x)(\) \in L^{loc}(\tilde{\omega})$. For $x \in J$ we set

$$(4.4) \quad \frac{\partial}{\partial t} \{F(x, t)\} \stackrel{\text{def}}{=} D\{F(x, t)\} - F(x, 0+)D,$$

and

$$(4.5) \quad \left(\frac{\partial}{\partial t}\right)^2 \{F(x, t)\} \stackrel{\text{def}}{=} D^2\{F(x, t)\} - F(x, 0+)D^2 - F'_t(x, 0+)D,$$

where

$$(4.6) \quad F'_t(x, 0+) \stackrel{\text{def}}{=} \lim_{\substack{t \rightarrow 0 \\ t > 0}} \frac{\partial}{\partial t} F(x, t).$$

If $x > 0$ and $F(x, t) = |(t-x)_+^0|$ then $F(x, 0+) = 0 = F'_t(x, 0+)$, so that

$$(3) \quad \frac{\partial}{\partial t} \{|(t-x)_+^0|\} = D\{|(t-x)_+^0|\} = D\mathbf{1}^x:$$

the last equation is from (3.9). Again we remark that the ordinary derivative $\partial|(t-x)_+^0|/\partial t$ has no meaning when $t = x$. From (2) and (4.5) it follows that

$$(4.7) \quad \left(\frac{d}{dx}\right)^2 \mathbf{1}^x = \left(\frac{\partial}{\partial t}\right)^2 \mathbf{1}^x = D^2 \mathbf{1}^x \quad (\text{for } 0 < x < \infty).$$

It is readily proved that the equation

$$(5) \quad \frac{\partial}{\partial t} \{F(x, t)\} = \left\{ \frac{\partial}{\partial t} F(x, t) \right\} \quad (\text{for } x \in J)$$

holds when $F(x)(\)$ belongs to the family $\mathcal{X}_1(\tilde{\omega})$ (that was defined in 2.12); in particular, it holds when the function $(x, t) \mapsto \partial F(x, t)/\partial t$ is continuous on the open interval $\tilde{\omega}$.

4.8. Motivation. The rôle of the equations (1), (2), (3), and (5) is to justify utilizing the operations d/dx and $\partial/\partial t$ (defined for families of operators) rather than their classical counterparts.

4.9. Vibrating string. The equation

$$\left(\frac{\partial}{\partial t}\right)^2 \{U(x, t)\} = \left(\frac{d}{dx}\right)^2 \{U(x, t)\} \quad (\text{for } 0 < x < l)$$

governs the vertical displacement $U(x, t)$ of a point with coordinates x and $U(x, t)$ at a time $t > 0$; the point lies on a string with end-points at $x = 0$ and at $x = l \leq \infty$. Using the notations defined in (4.1)–(4.2), the equation can be written

$$(1) \quad \left(\left(\frac{\partial}{\partial t}\right)^2 - \left(\frac{d}{dx}\right)^2\right) U(x) = 0 \quad (\text{for } 0 < x < l):$$

recall that $U(x)$ is the operator of the function $U(x)(\)$ defined by $U(x)(t) = U(x, t)$.

Let us solve the equation (1) subject to the initial conditions

$$(2) \quad U(x, 0+) = 0 = U'_t(x, 0+) \quad (0 < x < l)$$

and subject to the boundary conditions

$$(3) \quad 0 = U(0) \quad \text{and} \quad U(l) = G,$$

where G is the operator of a given function $G(\) \in L^{loc}(\tilde{\omega})$. From (4.5) we see that the equations (1)–(2) imply

$$(4) \quad \left(D^2 - \left(\frac{d}{dx}\right)^2\right) U(x) = 0 \quad (0 < x < l).$$

If X and Y belong to \mathcal{A}_∞ , it follows easily from (4.7) that the equation

$$(5) \quad U(x) = X\mathbf{1}^x + Y\mathbf{1}^{l-x} \quad (0 \leq x \leq l)$$

defines a solution of (4); if the initial conditions (2) are satisfied, then (5) implies (1). Let us determine the parameters X and Y to satisfy the boundary conditions: setting $x = 0$ and $x = l$ in (5), we obtain

$$(6) \quad U(0) = X\mathbf{1}^0 + Y\mathbf{1}^l \quad \text{and} \quad U(l) = X\mathbf{1}^l + Y\mathbf{1}^0;$$

next, we substitute the boundary conditions (3) into (6) and use (2.36) to solve for X and Y :

$$X = \frac{-1^l G}{1^0 - 1^{2l}} \quad \text{and} \quad Y = \frac{G}{1^0 - 1^{2l}};$$

substituting into (5):

$$U(x) = \frac{1^{1-x}}{1^0 - 1^{2l}} G - \frac{1^{1+x}}{1^0 - 1^{2l}} G,$$

from which (2.32) readily gives the answer

$$(7) \quad U(x) = \left\{ \sum_{k=0}^{\infty} (G^0(t-2kl-l+x) - G^0(t-2kl-l-x)) \right\}.$$

Equation (7) verifies the initial conditions (2); since it also satisfies (4), Conclusion (1) is an immediate consequence of our definition (4.5):

$$(4.10) \quad \left(\frac{\partial}{\partial t} \right)^2 U(x) = D^2 U(x) - U(x, 0+) D^2 - U'_t(x, 0+) D.$$

If the function $G(\cdot)$ is not continuous, then the solution $(x, t) \mapsto U(x, t) = U(x)(t)$ (defined by (7)) is not differentiable: the classical equation

$$\frac{\partial^2}{\partial x^2} U(x, t) = \frac{\partial^2}{\partial t^2} U(x, t)$$

has no meaning in this case.

4.11. A fundamental solution. Let p be a fixed complex number; if $0 \leq x \leq \infty$ we set $p_x^x(t) = [\exp(-pt)] \operatorname{cerf}(x/2\sqrt{t})$, where cerf denotes the complementary error function, and

$$(4.12) \quad p_x^x(t) = 1^x(t) = 1^x(t) e^{-px} \quad (\text{for } t \text{ in } \tilde{\omega}).$$

As usual, p_m^x denotes the operator of the function $t \mapsto p_m^x(t)$ defined on $\tilde{\omega}$. For $m = 1, 2$ it is not hard to verify that

$$(4.13) \quad \left((p+D)^m - \left(\frac{d}{d\lambda} \right)^2 \right) p_m^\lambda = 0 \quad (\text{for } 0 < \lambda < \infty).$$

4.14 A more general problem. Given a family $(h(x)(\cdot))_{x \in J}$ of elements of $L^{loc}(\tilde{\omega})$, and two families $(g(x))_{x \in J}$ and $(G(x))_{x \in J}$ of elements of \mathcal{A}_∞^* ; the index-set J is an open interval $J = (0, l)$ with $l \leq \infty$. Given $1 \leq m \leq 2$ and $a > 0$, consider the initial-value problem

$$(4.15) \quad \left(\left(p + \frac{\partial}{\partial t} \right)^m - a^{-2} \left(\frac{d}{dx} \right)^2 \right) U(x) = h(x),$$

$$(4.16) \quad U(x, 0+) = g(x),$$

$$(4.17) \quad U'_t(x, 0+) = G(x) \quad (\text{in case } m = 2 \text{ only}).$$

In view of (4.4) and (4.10), this initial-value problem implies that

$$(4.18) \quad \left((p+D)^m - a^{-2} \left(\frac{d}{dx} \right)^2 \right) U(x) = R(x) D \quad (\text{for } x \in J),$$

where

$$(4.19) \quad R(x) = \frac{h(x)}{D} + (m-1)(g(x)D + G(x) + 2pg(x)) + (2-m)g(x).$$

Suppose that there exists a number c such that

$$(4.20) \quad \left(\frac{d}{dx} \right)^2 R(x) = cR(x) \quad (\text{for all } x \text{ in } J);$$

if $X(\cdot)$ and $Y(\cdot)$ are any two elements of $L^{loc}(\tilde{\omega})$, it can be shown that the equation

$$(4.21) \quad U(x) = \frac{R(x)D}{(p+D)^m - a^{-2}c} + X p_m^{ax} + Y p_m^{al-ax} \quad (\text{for } x \in J)$$

defines a solution of the initial-value problem (4.15)-(4.17): see 4.25. The parameters X and Y can be adjusted to make (4.21) satisfy the usual boundary conditions. Throughout, J denotes an open interval $(0, l)$ with $l \leq \infty$.

4.22. Case $l = \infty$. If $x \in J$, then $0 < x < l$ (since $J = (0, l)$); if $l = \infty$ then $al - ax = \infty$ in (4.21), so that

$$(1) \quad Y p_m^{al-ax} = Y p_m^\infty = 0 \quad (\text{for } x \in J);$$

the last equation is obtained by verifying that $p_m^\infty = 0$ for both $m = 1$ and $m = 2$ (in case $m = 2$ this is immediate from (2.33) and (4.12)).

From (1) and (4.21) it follows that, for any $X(\cdot)$ in $L^{loc}(\tilde{\omega})$, the equation

$$(4.23) \quad U(x) = \frac{R(x)D}{(p+D)^m - a^{-2}c} + X p_m^{ax} \quad (\text{with } 0 < x < \infty)$$

defines a solution of the initial-value problem (4.15)-(4.17) in case J is the open interval $(0, \infty)$. Recall that the number c is determined by (4.20); we can take $c = 0$ when there exist two operators A and B such that $R(x) = Ax + B$ for all x in J .

4.24. Application. Let us apply the above procedure to the initial-value problem

$$(2) \quad \left(\frac{\partial}{\partial t} \right)^2 U(x) = \left(\frac{d}{dx} \right)^2 U(x) \quad (0 < x < \infty)$$

with

$$(3) \quad U(x, 0+) = e^{-x} \quad \text{and} \quad U'_t(x, 0+) = 0 \quad (\text{for } 0 < x < \infty),$$

and subject to the boundary condition

$$(4) \quad 0 = \lim_{x \rightarrow 0} \frac{d}{dx} U(x).$$

From (1) and (4.15) we see that this is the case $p = 0$, $a = 1$, $m = 2$, and $h = 0$ of (4.15); since $l = \infty$ we conclude from (4.23) that the equation

$$(5) \quad U(x) = \frac{R(x)D}{D^2 - c} + X \mathbf{1}^x \quad (\text{with } 0 < x < \infty)$$

defines a one-parameter solution of the initial-value problem (2)–(3); the last term on the right-hand side was obtained by substituting $m = 2$ and $p = 0$ into (4.12). From (3) and (4.16)–(4.17) we see that $g(x) = \exp(-x)$ and $G(x) = 0$; substituting into (4.19) gives

$$R(x) = g(x)D = e^{-x}D;$$

consequently, (4.20) implies $c = 1$: Equation (5) becomes

$$(6) \quad U(x) = \frac{e^{-x}D^2}{D^2 - 1} + X \mathbf{1}^x \quad (\text{with } 0 < x < \infty).$$

Let us determine the parameter X to satisfy the boundary condition (4); in view of (3.6), Equation (6) gives

$$\frac{d}{dx} U(x) = \frac{-e^{-x}D^2}{D^2 - 1} - D \mathbf{1}^x X;$$

combining with (4), we obtain

$$(7) \quad \mathbf{1}^0 X = \frac{-D}{D^2 - 1} = -\frac{1}{2} \left(\frac{D}{D-1} - \frac{D}{D+1} \right) = \{-\sinh t\};$$

the second equation is from (2.23). Since $\tilde{\omega} = (0, \tilde{\omega}_+)$, we have $\mathbf{1}^0 = \mathbf{1}$ and $\mathbf{1}^0 X = X$; substituting (7) into (6), we can use (2.39) to obtain the conclusion

$$U(x) = \{e^{-x} \cosh t - |(t-x)_+^0| \sinh(t-x)\}.$$

More precisely, given any $\tilde{\omega}_+ \leq \infty$, the equation

$$U(x, t) = e^{-x} \cosh t - |(t-x)_+^0| \sinh(t-x)$$

(with $0 < t < \tilde{\omega}_+$) clearly satisfies both the initial conditions (3); in consequence,

$$\left(\frac{\partial}{\partial t} \right)^2 \{U(x, t)\} = \left(\frac{d}{dx} \right)^2 \{U(x, t)\} \quad (\text{for } 0 < x < \infty).$$

4.25 Existence proof. The fact that (4.21) satisfies the initial-value problem (4.15)–(4.17) can be proved exactly as in [5]: here is a sketch of the calculations. It follows from (4.13) that the equation (4.21) implies (4.18). Consequently, if (4.21) also implies the initial conditions (4.16)–(4.17), then it satisfies the initial-value problem: to see that this is so, replace $g(x)$ (respectively, $G(x)$) in (4.19) by $U(x, 0+)$ (respectively, by $U_t(x, 0+)$), and combine the result with (4.18); the definitions (4.10) and (4.4) now show that (4.15) has been obtained.

In short: the answer (4.21) can be verified by checking that it satisfies the initial conditions.

§ 5. Proof of the theorem. Let $e_t(\cdot)$ be the function defined by

$$(5.1) \quad e_t(u) = \begin{cases} 1 & \text{for } 0 \leq u < t, \\ -1 & \text{for } t < u < 0, \end{cases}$$

and by $e_t(u) = 0$ for all other values of u . It will be convenient to denote by e_t the support of the function $e_t(\cdot)$; thus, e_t is the interval having end-points 0 and t . Observe that

$$(5.2) \quad f \wedge g(t) = \int_{e_t} f(t-u) e_t(u) g(u) du \quad (\text{for } t \in \tilde{\omega}).$$

5.3. DEFINITION. For any integer $n \geq 1$ we denote by $q_n(\cdot)$ the function defined by $q_n(0) = 0$ and

$$(1) \quad q_n(t) = \exp\left(\frac{-1}{nt}\right) \quad (\text{when } t \neq 0).$$

5.4. PROPOSITION. Suppose that $f(\cdot) \in L^{\text{loc}}(\tilde{\omega})$. If

$$(2) \quad f \wedge q_n(t) = 0 \quad \text{for } t \in \tilde{\omega} \quad \text{and every } n \geq 1,$$

then $f(\cdot) = 0$.

Proof. From (2), (1.6), and (5.2) it follows that

$$0 = \lim_{n \rightarrow \infty} q_n \wedge f(t) = \lim_{n \rightarrow \infty} \int_{e_t} q_n(t-u) e_t(u) f(u) du;$$

since $|q_n(\cdot)| \leq 1$ (by (1)), we may apply the Lebesgue Dominated Convergence Theorem:

$$0 = \int_{e_t} \lim_{n \rightarrow \infty} \left(\exp \frac{-1}{n(t-u)} \right) e_t(u) f(u) du = \int_{e_t} e_t(u) f(u) du;$$

in view of (5.1), this means that

$$0 = \int_0^t f \quad (\text{for } t > 0), \quad \text{and} \quad 0 = -\int_t^0 f \quad (\text{for } t < 0),$$

which implies our conclusion $f(\cdot) = 0$.

5.5. LEMMA. Suppose that the functions $f(\cdot)$, $g(\cdot)$, and $h(\cdot)$ all belong to $L^{\text{loc}}(\tilde{\omega})$. If the function $|f| \wedge (|g| \wedge |h|)(\cdot)$ is continuous on the open interval $\tilde{\omega}$, then

$$(5.6) \quad f \wedge (g \wedge h)(x) = (f \wedge g) \wedge h(x) \quad (\text{for } x \in \tilde{\omega}).$$

Proof. From (5.2) it follows that

$$(3) \quad F \wedge (G \wedge H)(x) = \int_{e_x} \int_{e_t} F(x-t)G(t-u)H(u)du dt.$$

Since our hypothesis implies $|f| \wedge (|g| \wedge |h|)(x) < \infty$, it follows from (3) that

$$\int_{e_x} \int_{e_t} |f(x-t)g(t-u)h(u)| du dt < \infty;$$

we may therefore apply Tonelli's Theorem to write

$$(4) \quad f \wedge (g \wedge h)(x) = \int_{e_x} \left(\int_{x_u} f(x-t)g(t-u)dt \right) h(u) du,$$

where x_u is an appropriate interval. Let us prove that

$$(5) \quad f \wedge (g \wedge h)(x) = \int_0^x \left(\int_u^x f(x-t)g(t-u)dt \right) h(u) du$$

in case $x < 0$ (the case $x > 0$ is analogous): the double integral is taken over the triangular region

$$\{(u, t): x < t < 0 \quad \text{and} \quad t < u < 0\};$$

consequently, the range of t (in the integral (4)) is the interval $x_u = [x, u]$; the equation (4) becomes

$$f \wedge (g \wedge h)(x) = \int_x^0 \int_x^u f(x-t)g(t-u)dt h(u) du,$$

which implies (5). The change of variable $v = t - u$ changes (5) into

$$f \wedge (g \wedge h)(x) = \int_0^x \left(\int_0^{x-u} f(x-u-v)g(v)dv \right) h(u) du;$$

consequently, (1.1) gives

$$f \wedge (g \wedge h)(x) = \int_0^x (f \wedge g(x-u))h(u) du.$$

Conclusion (5.6) is now immediate from (1.1).

5.7. Notation. Let $C_0(\tilde{\omega})$ be the space of all the functions which are continuous on the open interval $\tilde{\omega}$ and vanish at the origin.

5.8. Remarks. If $g(\cdot) \in L^{\text{loc}}(\tilde{\omega})$, then $\mathbf{1} \wedge g(\cdot) \in C_0(\tilde{\omega})$. Indeed, it follows from (1.1) that

$$(5.9) \quad \mathbf{1} \wedge g(t) = \int_0^t \mathbf{1}(t-u)g(u)du = \int_0^t g:$$

the conclusion $\mathbf{1} \wedge g(\cdot) \in C_0(\tilde{\omega})$ is now at hand.

5.10. Remark. If $g(\cdot)$ is continuous on $\tilde{\omega}$, then $(\mathbf{1} \wedge g)'(\cdot) = g(\cdot)$: this is immediate from (5.9).

5.11. LEMMA. Suppose that $v(\cdot) \in C_0(\tilde{\omega})$. If $v'(\cdot)$ is continuous on $\tilde{\omega}$, then $v(\cdot) = \mathbf{1} \wedge v'(\cdot)$.

Proof. Take t in $\tilde{\omega}$. If $t > 0$ the equations

$$v(t) = v(t) - v(0) = \int_0^t v' = \mathbf{1} \wedge v(t)$$

are from $v(0) = 0$ and (5.9). Same reasoning for $t < 0$.

5.12. LEMMA. If $G'(\cdot) \in C_0(\tilde{\omega})$ and $f(\cdot) \in L^{\text{loc}}(\tilde{\omega})$, then $G \wedge f(\cdot) \in C_0(\tilde{\omega})$ and

$$(5.13) \quad G \wedge f(\cdot) = \mathbf{1} \wedge (G' \wedge f)(\cdot).$$

Proof. Clearly, the function $G(\cdot)$ belongs to $C_0(\tilde{\omega})$; consequently, (5.11) (with $v = G$) gives $G(\cdot) = \mathbf{1} \wedge G'(\cdot)$, so that

$$(1) \quad G \wedge f(\cdot) = (\mathbf{1} \wedge G') \wedge f(\cdot).$$

From (1.2) it follows that $|G'| \wedge |f|(\cdot) \in L^{\text{loc}}(\tilde{\omega})$: we can therefore use 5.8 (with $g = |G'| \wedge |f|$) to conclude that the function $\mathbf{1} \wedge (|G'| \wedge |f|)(\cdot)$ is continuous on $\tilde{\omega}$, whence the equation

$$(2) \quad (\mathbf{1} \wedge G') \wedge f(\cdot) = \mathbf{1} \wedge (G' \wedge f)(\cdot)$$

now comes from (5.6). Conclusion (5.13) is immediate from (1)-(2). Set

$$(3) \quad g_1(\cdot) \stackrel{\text{def}}{=} G' \wedge f(\cdot);$$

from (1.2) we see that $g_1(\cdot) \in L^{\text{loc}}(\tilde{\omega})$, so that 5.8 gives

$$(4) \quad \mathbf{1} \wedge g_1(\cdot) \in C_0(\tilde{\omega}).$$

Since we have already proved (5.13), we may combine it with (3) to obtain $G \wedge f(\cdot) = \mathbf{1} \wedge g_1(\cdot)$: the conclusion $G \wedge f(\cdot) \in C_0(\tilde{\omega})$ is now immediate from (4).

5.14. The space of test-functions. From 1.3 it follows that $w(\cdot) \in W_{\infty}^k$ if (and only if) $w^{(k)}(\cdot) \in C_0(\tilde{\omega})$ for every integer $k \geq 0$.

5.15. LEMMA. If $f(\cdot) \in L^{\text{loc}}(\tilde{\omega})$ and $w_1(\cdot) \in W_{\infty}^k$ then

$$(5.16) \quad w_1 \wedge f(\cdot) \in C_0(\tilde{\omega}),$$

and

$$(5.17) \quad (w_1 \wedge f)'(\cdot) = w_1' \wedge f(\cdot).$$

Proof. Since $w_1(\cdot) \in C_0(\tilde{\omega})$ (by 5.14), we can set $G = w_1$ in 5.12 to obtain (5.16). From (5.13) (with $G = w_1$) we obtain

$$(4) \quad w_1 \wedge f(\cdot) = \mathbf{1} \wedge (w_1' \wedge f)(\cdot).$$

If

$$(5) \quad g(\cdot) \stackrel{\text{def}}{=} w_1' \wedge f(\cdot),$$

then (4) gives $w_1 \wedge f(\cdot) = \mathbf{1} \wedge g(\cdot)$, whence

$$(6) \quad (w_1 \wedge f)'(\cdot) = (\mathbf{1} \wedge g)'(\cdot).$$

Setting $G = w_1'$ in 5.12 we obtain $w_1' \wedge f(\cdot) \in C_0(\tilde{\omega})$: from (5) we therefore have $g(\cdot) \in C_0(\tilde{\omega})$; the equation

$$(7) \quad (\mathbf{1} \wedge g)'(\cdot) = w_1' \wedge f(\cdot)$$

is from 5.10 and (5). Conclusion (5.17) is immediate from (6)–(7).

5.18. LEMMA. If $f(\cdot) \in L^{loc}(\tilde{\omega})$ and $w(\cdot) \in W_{\tilde{\omega}}$, then $f \wedge w(\cdot) \in W_{\tilde{\omega}}$ and

$$(5.19) \quad (f \wedge w)'(\cdot) = w' \wedge f(\cdot) = f \wedge w'(\cdot).$$

Proof. If the equation

$$(8) \quad (w \wedge f)^{(k)}(\cdot) = w^{(k)} \wedge f(\cdot)$$

holds for $k = n$, then

$$((w \wedge f)^{(n)})'(\cdot) = (w^{(n)} \wedge f)'(\cdot) = w^{(n+1)} \wedge f(\cdot):$$

the second equation is from (5.17). Thus, the equation (8) holds for $k = n+1$ whenever it holds for $k = n$; since (8) also holds for $k = 0$, we conclude that it holds for any integer $k \geq 0$. From (8) and (5.16) (with $w_1 = w^{(k)}$) it follows that $(w \wedge f)^{(k)}(\cdot)$ belongs to $C_0(\tilde{\omega})$ for any integer $k \geq 0$; therefore, $w \wedge f(\cdot)$ belongs to $W_{\tilde{\omega}}$, and the conclusion $f \wedge w(\cdot) \in W_{\tilde{\omega}}$ now comes from (1.6). The proof is concluded by noting that (5.19) is a consequence of (5.17) and (1.6).

5.20. First conclusion. $D \in \mathcal{A}_{\tilde{\omega}}$. Indeed, D is clearly an operator, and the equations

$$D \cdot (w_1 \wedge w_2)(\cdot) = (w_1 \wedge w_2)'(\cdot) = w_1' \wedge w_2(\cdot) = (D \cdot w_1) \wedge w_2(\cdot)$$

come from (1.21), (5.19), and (1.21). The conclusion $D \in \mathcal{A}_{\tilde{\omega}}$ is immediate from (1.8).

5.21. DEFINITION. If $f(\cdot) \in L^{loc}(\tilde{\omega})$ we denote by $[f]$ the operator that assigns to each $w(\cdot)$ in $W_{\tilde{\omega}}$ the function $f \wedge w(\cdot)$:

$$(5.22) \quad [f] \cdot w(\cdot) = f \wedge w(\cdot) \quad (\text{for } w(\cdot) \text{ in } W_{\tilde{\omega}}).$$

5.23 PROPOSITION. If $f_1(\cdot)$ and $f_2(\cdot)$ belong to $L^{loc}(\tilde{\omega})$, then

$$(5.24) \quad [f_1][f_2] = [f_1 \wedge f_2];$$

further, if $w_2(\cdot) \in W_{\tilde{\omega}}$, then

$$(5.25) \quad f_1 \wedge (f_2 \wedge w_2)(\cdot) = (f_1 \wedge f_2) \wedge w_2(\cdot).$$

Proof. From 5.18 we see that $|f_2| \wedge |w_2|(\cdot) \in W_{\tilde{\omega}}$; consequently, we can set $w = |f_2| \wedge |w_2|$ and $f = |f_1|$ in 5.18 to conclude that the function $|f_1| \wedge (|f_2| \wedge |w_2|)(\cdot)$ belongs to $W_{\tilde{\omega}}$: Conclusion (5.25) therefore follows from (5.6). From (5.25) and Definition (5.22) we see that

$$(1) \quad [f_1] \cdot ([f_2] \cdot w_2)(\cdot) = [f_1 \wedge f_2] \cdot w_2(\cdot);$$

since $w_2(\cdot)$ is an arbitrary element of $W_{\tilde{\omega}}$, Conclusion (5.24) is immediate from (1) and (1.8).

5.26. Remark. If $f(\cdot) \in L^{loc}(\tilde{\omega})$, then $[f] \in \mathcal{A}_{\tilde{\omega}}$. Indeed, $[f]$ is an operator (by (5.22) and 5.18): it only remains to prove that (1.10) holds when $A = [f]$. Setting $f_1 = f$ and $f_2 = w_1$ in (5.25), we obtain

$$f \wedge (w_1 \wedge w_2)(\cdot) = (f \wedge w_1) \wedge w_2(\cdot);$$

in view of Definition (5.22), this means that

$$[f] \cdot (w_1 \wedge w_2)(\cdot) = ([f] \cdot w_1) \wedge w_2(\cdot);$$

therefore, (1.10) holds for $A = [f]$.

5.27. Remark. If $A_k \in \mathcal{A}_{\tilde{\omega}}$ for $k = 1, 2$, then $A_1 A_2 \in \mathcal{A}_{\tilde{\omega}}$ (this is easily verified).

5.28. LEMMA. If $f(\cdot) \in L^{loc}(\tilde{\omega})$ then $f \in \mathcal{A}_{\tilde{\omega}}$ and

$$(5.29) \quad f = [f]D.$$

Proof. Equation (5.29) is immediate from the three definitions (1.12), (5.22), and (1.21) (see also Definition (1.8)). In view of 5.27, the conclusion $f \in \mathcal{A}_{\tilde{\omega}}$ comes from (5.29), 5.26, and 5.20.

5.30. LEMMA. If $f_1(\cdot) \in L^{loc}(\tilde{\omega})$ and $f_2(\cdot) \in L^{loc}(\tilde{\omega})$, then $f_1 = f_2$ implies $f_1(\cdot) = f_2(\cdot)$.

Proof. Set $f_0(\cdot) = f_1(\cdot) - f_2(\cdot)$; from (1.19) we see that $f_0 = f_1 - f_2 = 0$; consequently, the equation

$$(1) \quad f_0 \cdot w(t) = 0 \quad (\text{for every } t \in \tilde{\omega})$$

holds for every $w(\cdot)$ in $W_{\tilde{\omega}}$: the proof will be completed by showing that $f_0(\cdot) = 0$. Take any integer $n \geq 1$ and let $q_n(\cdot)$ be the function defined in 5.3; since $q_n(\cdot) \in W_{\tilde{\omega}}$ (this is easily verified), it follows by setting $f = \mathbf{1}$ in 5.18 that $\mathbf{1} \wedge q_n(\cdot) \in W_{\tilde{\omega}}$: we may therefore set $w(\cdot) = \mathbf{1} \wedge q_n(\cdot)$ in (1) to obtain

$$(2) \quad f_0 \cdot (\mathbf{1} \wedge q_n)(t) = 0 \quad (\text{for every } t \in \tilde{\omega}).$$

The equations

$$(3) \quad f_0 \cdot (\mathbb{1} \wedge q_n) (\cdot) = f_0 \wedge (\mathbb{1} \wedge q_n)' (\cdot) = f_0 \wedge q_n (\cdot)$$

are from Definition (1.12) and 5.10. Combining (2) and (3), we see that $f_0 \wedge q_n(t) = 0$ for $t \in \tilde{\omega}$ and every $n \geq 1$: the conclusion $0 = f_0(\cdot)$ now comes from 5.4. Since $0 = f_0(\cdot) = f_1(\cdot) - f_2(\cdot)$, we have proved that $f_1(\cdot) = f_2(\cdot)$.

5.31. LEMMA. If $B \in \mathcal{A}_{\tilde{\omega}}$ then the equation

$$(5.32) \quad B \cdot (p_1 \wedge p_2) (\cdot) = p_1 \wedge (B \cdot p_2) (\cdot)$$

holds for every $p_1(\cdot)$ and $p_2(\cdot)$ in $W_{\tilde{\omega}}$.

Proof. The equations

$$B \cdot (p_1 \wedge p_2) (\cdot) = B \cdot (p_2 \wedge p_1) (\cdot) = (B \cdot p_2) \wedge p_1 (\cdot)$$

are from (1.6) and (1.10): Conclusion (5.32) is now immediate from another application of (1.6).

5.33. PROPOSITION. The algebra $\mathcal{A}_{\tilde{\omega}}$ is commutative.

Proof. Take A_1 and A_2 in $\mathcal{A}_{\tilde{\omega}}$: it will suffice to demonstrate that $A_1 A_2 - A_2 A_1 = 0$. Let $w_1(\cdot)$ and $w_2(\cdot)$ be any two elements of $W_{\tilde{\omega}}$: we begin by observing that

$$(4) \quad A_1 A_2 \cdot (w_1 \wedge w_2)' (\cdot) = A_1 \cdot ((A_2 \cdot w_1) \wedge w_2)' (\cdot) = (A_2 \cdot w_1) \wedge (A_1 \cdot w_2)' (\cdot):$$

these equations are from (1.8), (1.10), and (5.32) (with $p_1 = A_2 \cdot w_1$). On the other hand, the equations

$$(5) \quad A_2 A_1 \cdot (w_1 \wedge w_2)' (\cdot) = A_2 \cdot (w_1 \wedge (A_1 \cdot w_2))' (\cdot) = (A_2 \cdot w_1) \wedge (A_1 \cdot w_2)' (\cdot)$$

are from (1.8), (5.32), and (1.10). We now subtract (5) from (4) to obtain

$$(6) \quad A \cdot (w_1 \wedge w_2)' (\cdot) = 0, \quad \text{where } A \stackrel{\text{def}}{=} A_1 A_2 - A_2 A_1.$$

From (6) and (1.10) it results that

$$(7) \quad 0 = (A \cdot w_1) \wedge w_2' (\cdot) = (A \cdot w_1) \cdot w_2 (\cdot) \quad (\text{for } w_2(\cdot) \in W_{\tilde{\omega}}):$$

the last equation is from Definition (1.12). From (7) it follows that $A \cdot w_1 = 0$; setting $f_1(\cdot) = A \cdot w_1(\cdot)$ and $f_2(\cdot) = 0$ in 5.30, we obtain $A \cdot w_1(\cdot) = 0$ for all $w_1(\cdot) \in W_{\tilde{\omega}}$: the desired conclusion $A = 0$ is at hand.

5.34. Proof of the theorem. The algebra $\mathcal{A}_{\tilde{\omega}}$ is commutative (by 5.33); $D \in \mathcal{A}_{\tilde{\omega}}$ (by 5.20); Property (1.23) was proved in 5.28, and (1.25) has also been proved (see 5.30). Consequently, it only remains to prove (1.24): to that effect, set $f(\cdot) = f_1 \wedge f_2(\cdot)$ and note that (5.29) gives $f = [f_1 \wedge f_2]D$; it will therefore suffice to prove that

$$(8) \quad D([f_1 \wedge f_2]D) = f_1 f_2.$$

To prove (8), observe that the equations

$$(9) \quad D[f_1 \wedge f_2]D = D[f_1][f_2]D = ([f_1]D)([f_2]D)$$

come from (5.24) and by utilizing both the associativity and the commutativity of the multiplication in $\mathcal{A}_{\tilde{\omega}}$. Conclusion (8) comes from (9) by two more applications of (5.29).

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