A Remark on the Singular Cauchy Problem, for all Values of the Time, for the Euler-Poisson-Darboux Equation

J. B. DIAZ* & ABDUL R. KIWAN

Abstract. The purpose of the present note is to simplify the treatment of J. B. Diaz and G. S. S. Ludford for obtaining a solution, for all values of the time, to the singular Cauchy problem for the Euler-Poisson-Darboux equation for values of the parameter k > m - 1. It is verified directly that a certain multiple integral involving the initial value function $f(x_1, x_2, \dots, x_m)$ provides a solution to the problem. The treatment given here is a modification of an argument due to A. Weinstein. Weinstein's proof requires that f be of class C^3 , while the present discussion requires only that f be of class C^2 .

1. Introduction. The singular second order partial differential equation

$$\Delta u = \frac{\partial^2 u}{\partial t^2} + \frac{k}{t} \frac{\partial u}{\partial t},$$

where k is a parameter,

$$\Delta = \frac{\partial^2}{\partial x_1^2} + \frac{\partial^2}{\partial x_2^2} + \cdots + \frac{\partial^2}{\partial x_m^2}$$

is the Laplacian, and $u(x_1, x_2, \dots, x_m, t)$ is a real valued function, is known as the Euler-Poisson-Darboux equation (abbreviated EPD). This singular partial differential equation has occurred, for special values of k and m, in many important and classical problems since the time of Euler.

The singular Cauchy problem (one sided, *i.e.*, for t > 0) for the EPD equation requires the determination of a real valued function $u(x_1, \dots, x_m, t)$ which satisfies (1) for t > 0, and meets the initial conditions

$$(2) u(x_1, \dots, x_m, 0) = f(x_1, \dots, x_m), \frac{\partial u}{\partial t}(x_1, \dots, x_m, 0) = 0,$$

^{*} The research of this author was supported by Grant AFOSR 400-64 from the Air Force Office of Scientific Research to the University of Maryland and by Grant AFOSR 1122-66 to the University of California, Riverside, which is his present address.