

CHAPTER 3 MAIN RESULTS

Theorem Given the equation

$$ty^{(n)}(t) + kty^{(n-1)}(t) = f(t) \quad (3.1)$$

where $t \in R$, $f(t)$ and $y(t)$ are functions in space $\mathcal{D}'$ of distribution and k is any real number. Then we obtain the solution $y(t)$ of (3.1) as the following cases

(1) If $f(t)$ is a locally integrable, then

$$y(t) = \frac{-(k+C)}{(n-2)!} \left[\int_0^\infty \frac{r^{n-2}}{k+C} f(t-r) dr + \int_0^\infty r^{n-2} f(t-r) \sum_{i=1}^\infty \frac{k^{i-1}(-r)^i}{(n+i-2)(n+i-3)\cdots(n-1)} dr \right].$$

(2) If $f(t)$ is a singular distribution of the form $f(t) = \sum_{i=1}^m a_i \delta^{(i)}$ where $\delta^{(i)}$ is a Dirac-delta with i -derivatives

(i) for $m = 0$ and $n \geq 2$, then

$$y(t) = \frac{-a_0(k+C)t^{n-2}H(t)}{(n-2)!} \left[\frac{1}{k+C} + \sum_{i=1}^\infty \frac{k^{i-1}(-t)^i}{(n+i-2)(n+i-3)\cdots(n-1)} \right]$$

(ii) for $0 < m \leq n-2$, then

$$y(t) = \frac{-1}{(n-2)!} \left[\sum_{i=0}^m a_i (t^{n-2})^{(i)} H(t) \right] + (k+C) \left[\sum_{r=0}^\infty \sum_{i=1}^m \frac{(-k)^r}{(n+r-1)!} a_i (t^{n+r-1})^{(i)} H(t) \right]$$

(iii) for $m > n-2$, $m = n-1+l$ ($l = 0, 1, 2, \dots$), then

$$\begin{aligned} y(t) = & \frac{-1}{(n-2)!} \left[\sum_{i=0}^{n-2} a_i (t^{n-2})^{(i)} H(t) \right] \\ & + (k+C) \left[\sum_{r=0}^\infty \frac{(-k)^r}{(n+r-1)!} \left(\sum_{i=0}^{n-2} a_i (t^{n+r-1})^{(i)} H(t) \right) \right] \\ & - \left[\sum_{i=0}^l a_{n+i-1} \delta^{(i)}(t) \right] \\ & + (k+C) \left[\sum_{r=0}^\infty \frac{(-k)^r}{r!} \left(\sum_{i=0}^l a_{n+i-1} (t^r H(t))^{(i)} \right) \right]. \end{aligned}$$

Proof: Now we consider the *Green's function* for (3.1), that is consider the equation

$$ty^{(n)}(t) + kty^{(n-1)}(t) = \delta(t). \quad (3.2)$$

Take the Laplace Transform to (3.2), we obtain

$$-\frac{d}{ds}s^n Y(s) - k\frac{d}{ds}s^{n-1}Y(s) = 1$$

or

$$s(s+k)Y'(s) + ((s+k)n - k)Y(s) = \frac{-1}{s^{n-2}}.$$

By separating variables,

$$\frac{d}{ds}[Y(s)s^{n-1}(s+k)] = -1.$$

Thus $Y(s)s^{n-1}(s+k) = -s + C$ where C is any constant or

$$Y(s) = \frac{-s + C}{s^{n-1}(s+k)}.$$

By applying the binomial expansion

$$Y(s) = \frac{-1}{s^{n-1}} + \frac{k+C}{s^n} - \frac{k^2 + Ck}{s^{n+1}} + \frac{k^3 + Ck^2}{s^{n+1}} - \dots$$

Take the inverse Laplace Transform directly to $Y(s)$ and use formula of example 2.3.1, we obtain

$$\begin{aligned} y(t) &= -\frac{t^{n-2}H(t)}{(n-2)!} + \frac{(k+C)t^{n-1}H(t)}{(n-1)!} - \frac{k(k+C)t^n H(t)}{n!} \\ &\quad + \frac{k^2(k+C)t^{n+1}H(t)}{(n+1)!} - \dots \\ &= \frac{-(k+C)t^{n-2}H(t)}{(n-2)!} \left[\frac{1}{k+C} + \right. \\ &\quad \left. \sum_{i=1}^{\infty} \frac{k^{i-1}(-t)^i}{(n+i-2)(n+i-3)\dots(n-1)} \right]. \end{aligned}$$

Since $L(y(t)) = \delta$, where $L = t\frac{d^n}{dt^n} + kt\frac{d^{n-1}}{dt^{(n-1)}}$, $y(t)$ is called *Green's function* and we replace it by $G(t)$ then

$$L(G(t)) = \delta(t). \quad (3.3)$$

From (3.1) we write again by

$$L(y(t)) = f(t). \quad (3.4)$$

Convolving both sides of (3.4) by $G(t)$, we obtain

$$G(t) * L(y(t)) = G(t) * f(t). \quad (3.5)$$

By operating L of a convolution, we obtain

$$L(G(t)) * y(t) = G(t) * f(t).$$

From (3.3), we get $\delta(t) * y(t) = G(t) * f(t)$. Thus

$$y(t) = G(t) * f(t).$$

Now, for the case (1), if $f(t)$ is a locally integrable function, then

$$\begin{aligned} G(t) * f(t) &= \int_{-\infty}^{\infty} G(r) f(t-r) dr \\ &= \int_{-\infty}^{\infty} \frac{-(k+C)r^{n-2}H(r)}{(n-2)!} \left[\frac{1}{k+C} \right. \\ &\quad \left. + \sum_{i=1}^{\infty} \frac{k^{i-1}(-r)^i}{(n+i-2)(n+i-3)\cdots(n-1)} \right] f(t-r) dr \\ &= -\frac{(k+C)}{(n-2)!} \left[\int_0^{\infty} \frac{r^{n-2}}{k+C} f(t-r) dr + \right. \\ &\quad \left. \int_0^{\infty} r^{n-2} f(t-r) \sum_{i=1}^{\infty} \frac{k^{i-1}(-r)^i}{(n+i-2)(n+i-3)\cdots(n-1)} dr \right]. \end{aligned}$$

Since $f(t)$ is locally integrable and $G(t)$ is an integrable function, so the integral of right hand-side converges.

Hence $y(t) = (G * f)(t)$ exists and unique.

Case (2), if $f(t)$ is a singular distribution.

Consider

$$f(t) = \sum_{r=0}^m a_r \delta^{(r)}(t)$$

where a_r is a constant for all $r = 0, 1, 2, \dots, m$

Then

$$\begin{aligned}
G(t) * f(t) &= -\frac{(k+C)t^{n-2}H(t)}{(n-2)!} \left[\frac{1}{k+C} + \sum_{i=1}^{\infty} \frac{k^{i-1}(-t)^i}{(n+i-2)(n+i-3)\dots(n-1)} \right] \\
&\quad * \sum_{r=0}^m a_r \delta^{(r)}(t) \\
&= \left[-\frac{t^{n-2}H(t)}{(n-2)!} + \frac{(k+C)t^{n-1}H(t)}{(n-1)!} - \frac{k(k+C)t^n H(t)}{n!} + \right. \\
&\quad \left. \frac{k^2(k+C)t^{n+1}H(t)}{(n+1)!} - \dots \right] * \sum_{r=0}^m a_r \delta^{(r)}(t) \\
&= -\frac{t^{n-2}H(t)}{(n-2)!} * [a_0\delta + a_1\delta^{(1)} + \dots + a_m\delta^{(m)}] \\
&\quad + \frac{(k+C)t^{n-1}H(t)}{(n-1)!} * [a_0\delta + a_1\delta^{(1)} + \dots + a_m\delta^{(m)}] \\
&\quad - \frac{k(k+C)t^n H(t)}{n!} * [a_0\delta + a_1\delta^{(1)} + \dots + a_m\delta^{(m)}] \\
&\quad + \frac{k^2(k+C)t^{n+1}H(t)}{(n+1)!} * [a_0\delta + a_1\delta^{(1)} + \dots + a_m\delta^{(m)}] - \dots \\
&= -\frac{1}{(n-2)!} [a_0(t^{n-2}H(t) * \delta) + a_1(t^{n-2}H(t) * \delta^{(1)}) \\
&\quad + \dots + a_m(t^{n-2}H(t) * \delta^{(m)})] \\
&\quad + \frac{k+C}{(n-1)!} [a_0(t^{n-1}H(t) * \delta) + a_1(t^{n-1}H(t) * \delta^{(1)}) \\
&\quad + \dots + a_m(t^{n-1}H(t) * \delta^{(m)})] \\
&\quad - \frac{k(k+C)}{n!} [a_0(t^n H(t) * \delta) + a_1(t^n H(t) * \delta^{(1)}) \\
&\quad + \dots + a_m(t^n H(t) * \delta^{(m)})] \\
&\quad + \frac{k^2(k+C)}{(n+1)!} [a_0(t^{n+1}H(t) * \delta) + a_1(t^{n+1}H(t) * \delta^{(1)}) \\
&\quad + \dots + a_m(t^{n+1}H(t) * \delta^{(m)})] \\
&\quad - \dots
\end{aligned}$$

$$\begin{aligned}
G(t) * f(t) &= -\frac{1}{(n-2)!} [a_0(t^{n-2}H(t)) + a_1(t^{n-2}H(t))^{(1)} \\
&\quad + \dots + a_m(t^{n-2}H(t))^{(m)}] \\
&\quad + \frac{k+C}{(n-1)!} [a_0(t^{n-1}H(t)) + a_1(t^{n-1}H(t))^{(1)} \\
&\quad + \dots + a_m(t^{n-1}H(t))^{(m)}] \\
&\quad - \frac{k(k+C)}{n!} [a_0(t^n H(t)) + a_1(t^n H(t))^{(1)} \\
&\quad + \dots + a_m(t^n H(t))^{(m)}] \\
&\quad + \frac{k^2(k+C)}{(n+1)!} [a_0(t^{n+1}H(t)) + a_1(t^{n+1}H(t))^{(1)} \\
&\quad + \dots + a_m(t^{n+1}H(t))^{(m)}] \\
&\quad - \dots \\
&= -\frac{1}{(n-2)!} \left[\sum_{i=0}^m a_i(t^{n-2}H(t))^{(i)} \right] + \frac{k+C}{(n-1)!} \left[\sum_{i=0}^m a_i(t^{n-1}H(t))^{(i)} \right] \\
&\quad - \frac{k(k+C)}{n!} \left[\sum_{i=0}^m a_i(t^n H(t))^{(i)} \right] + \frac{k^2(k+C)}{(n+1)!} \left[\sum_{i=0}^m a_i(t^{n+1}H(t))^{(i)} \right] \\
&\quad - \dots \\
&= -\frac{1}{(n-2)!} \left[\sum_{i=0}^m a_i(t^{n-2}H(t))^{(i)} \right] \\
&\quad + (k+C) \left[\sum_{r=0}^{\infty} \sum_{i=0}^m \frac{(-k)^r}{(n+r-1)} a_i(t^{n+r-1}H(t))^{(i)} \right]
\end{aligned}$$

(i) if $m = 0$ for $n \geq 2$, then

$$\begin{aligned}
y(t) &= G(t) * f(t) \\
&= G(t) * a_0 \delta(t) \\
&= a_0 G(t).
\end{aligned}$$

(ii) If $0 < m \leq n - 2$, then

$$\begin{aligned}
G(t) * f(t) &= -\frac{1}{(n-2)!} [a_0(t^{n-2}H(t)) + a_1(t^{n-2}H(t))^{(1)} \\
&\quad + \dots + a_m(t^{n-2}H(t))^{(m)}] \\
&\quad + \frac{k+C}{(n-1)!} [a_0(t^{n-1}H(t)) + a_1(t^{n-1}H(t))^{(1)} \\
&\quad + \dots + a_m(t^{n-1}H(t))^{(m)}] \\
&\quad - \frac{k(k+C)}{n!} [a_0(t^n H(t)) + a_1(t^n H(t))^{(1)} \\
&\quad + \dots + a_m(t^n H(t))^{(m)}] \\
&\quad + \dots \\
&= -\frac{1}{(n-2)!} [a_0(t^{n-2}H(t)) + a_1((n-2)t^{n-3}H(t)) + \dots \\
&\quad + a_m((n-2)(n-3)\dots(n-m+1)t^{n-(m+2)}H(t))] \\
&\quad + \frac{k+C}{(n-1)!} [a_0(t^{n-1}H(t)) + a_1((n-1)t^{n-2}H(t)) + \dots \\
&\quad + a_m((n-1)(n-2)\dots(n-m)t^{n-(m+1)}H(t))] \\
&\quad - \frac{k(k+C)}{n!} [a_0(t^n H(t)) + a_1(nt^{n-1}H(t)) + \dots \\
&\quad + a_m(n(n-1)(n-2)t^{n-m}H(t))] \\
&\quad + \dots \\
&= -\frac{1}{(n-2)!} \left[\sum_{i=0}^m a_i(t^{n-2})^{(i)} H(t) \right] \\
&\quad + (k+C) \left[\sum_{r=0}^{\infty} \frac{(-k)^r}{(n+r-1)!} \sum_{i=0}^m a_i(t^{n+r-1})^{(i)} H(t) \right].
\end{aligned}$$

(iii) For $m > n - 2$, let $m = n + l - 1$ ($l = 0, 1, 2, \dots$). By computing directly the same as before we obtain

$$\begin{aligned}
G(t) * f(t) &= \frac{-1}{(n-2)!} \left[\sum_{i=0}^{n-2} a_i(t^{n-2})^{(i)} H(t) \right] \\
&\quad + (k+C) \left[\sum_{r=0}^{\infty} \frac{(-k)^r}{(n+r-1)!} \left(\sum_{i=0}^{n-2} a_i(t^{n+r-1})^{(i)} H(t) \right) \right] \\
&\quad - \left[\sum_{i=0}^l a_{n+i-1} \delta^{(i)}(t) \right] \\
&\quad + (k+C) \left[\sum_{r=0}^{\infty} \frac{(-k)^r}{r!} \left(\sum_{i=0}^l a_{n+i-1} (t^r H(t))^{(i)} \right) \right].
\end{aligned}$$