

# THE FUNDAMENTAL SOLUTION OF A DEGENERATE PARTIAL DIFFERENTIAL EQUATION OF PARABOLIC TYPE<sup>(1)</sup>

BY  
MARIA WEBER

1. **Introduction.** The equations studied in this paper arise in the probability treatment of diffusion problems and were first introduced by Kolmogoroff [1]<sup>(2)</sup>. Kolmogoroff showed that under certain conditions the probability density of a system with  $2n$  degrees of freedom satisfies a parabolic differential equation of Fokker-Planck type. The ordinary Fokker-Planck equation in  $2n$  dimensions is

$$(1.1) \quad \sum_{i,j}^n a_{ij} \frac{\partial^2 u}{\partial x_i \partial x_j} + \sum_i^n \left( x_i \frac{\partial u}{\partial y_i} + a_i \frac{\partial u}{\partial x_i} \right) + au + \frac{\partial u}{\partial t} = 0 \quad (a_{ij} = a_{ji})$$

$a_{ij}$ ,  $a_i$ ,  $a$  are functions of  $x$ ,  $y$ ,  $t$ . It is degenerate in the sense that the second derivatives in  $y$  do not appear in the equation. The  $2n$ -dimensional space is the phase space of a system, where  $y$  is the position and  $x$  the velocity vector. For a more recent discussion of stochastic processes giving rise to equations of that type, see S. Chandrasekhar [2]. The more general equation

$$(1.2) \quad \sum_{i,j}^n a_{ij} \frac{\partial^2 u}{\partial \xi_i \partial \xi_j} + \sum_i^n \left( b_i \frac{\partial u}{\partial \eta_i} + a_i \frac{\partial u}{\partial \xi_i} \right) + au + \frac{\partial u}{\partial \tau} = 0$$

can be reduced to (1.1) by the substitution  $x_k = b_k(\xi, \eta, \tau)$  provided

$$\frac{\partial b_i}{\partial \xi_k}, \quad \frac{\partial b_i}{\partial \eta_k}, \quad \frac{\partial b_i}{\partial \tau}$$

exist for all  $i$  and  $k$  and the transformation

$$(1.3) \quad x_k = b_k(\xi, \eta, \tau), \quad y_k = \eta_k, \quad t = \tau$$

represents a continuous one-to-one mapping of the  $\xi, \eta, \tau$ -plane on the  $x, y, t$ -plane. Here the relation between the position  $\eta$  and the velocity  $\xi$  is given by  $\eta_i = b_i$ .

The construction of a solution of (1.1) depends on the determination of the fundamental solution. It is the purpose of this paper to obtain the fundamental solution of (1.1) for any given open region  $R$  of phase space under

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<sup>(2)</sup> Numbers in brackets refer to the bibliography at the end of the paper.

certain conditions on the coefficients; these conditions will be given in §3. (The region  $R$  is not necessarily bounded, it may cover the whole phase-space.) Our development follows closely the methods of Feller [3] and Dressel [4; 5], going in some essentials back to Gevrey [6; 7].

*Notations.* Throughout the text the following notations are used: When there is no misunderstanding multiple integrals will be indicated by a single integral sign. We shall write  $dx$  and  $dy$  for  $dx_1 \cdots dx_n$  and  $dy_1 \cdots dy_n$  respectively. Integration with respect to  $t$  will always be indicated separately. The notation  $x$  will be used for  $x_1 \cdots x_n$  and similarly  $y, \xi, \eta, \mu, \nu$  represent points in  $n$ -space. All summations, unless otherwise indicated, extend from 1 to  $n$ .

**2. Definition of the fundamental solution and the problem of uniqueness.**

Let (1.1) be defined over some open region  $R$  in phase-space  $(x, y)$  and for  $t_0 \leq t \leq t_1$ , with uniformly bounded and continuous coefficients  $a_{ij}, a_i, a$ . Let  $\partial a_{ij}/\partial x_i$  be uniformly bounded and continuous. We define the fundamental solution  $u$  of (1.1) by the following three properties:

(I) For  $t_0 \leq t < \tau \leq t_1$  and each pair of points  $(x, y)$  and  $(\xi, \eta)$  in  $R$ ,  $u(x, y, t; \xi, \eta, \tau)$  is a regular solution of (1.1), that is, it possesses, as a function of  $(x, y, t)$ , the continuous derivatives occurring in equation (1.1).

(II) For  $x = \xi, y = \eta, t = \tau$  the function  $u(x, y, t; \xi, \eta, \tau)$  possesses a singularity such that for every subregion  $D$  of  $R$  and every continuous bounded function  $f(x, y)$

$$(2.1) \quad \lim_{t \rightarrow \tau^-} \int_D u(x, y, t; \xi, \eta, \tau) f(x, y) dx dy = \begin{cases} f(\xi, \eta) & \text{if } (\xi, \eta) \text{ is interior to } D, \\ 0 & \text{if } (\xi, \eta) \text{ is exterior to } D. \end{cases}$$

(III) For fixed  $\xi, \eta, \tau, t$  with  $t_0 \leq t < \tau \leq t_1$  the functions  $u(x, y, t; \xi, \eta, \tau)$  and  $x_i u(x, y, t; \xi, \eta, \tau)$  are absolutely integrable over  $R$  and  $\partial u/\partial x_i$  are bounded.

The equation

$$(2.2) \quad L^*(u) = \sum_{i,i} \frac{\partial^2 a_{ij} u}{\partial x_i \partial x_j} - \sum_i \left( \frac{\partial a_i u}{\partial x_i} + x_i \frac{\partial u}{\partial y_i} \right) + au - \frac{\partial u}{\partial \tau} = 0$$

defines the adjoint to (1.1). In §3 we shall give sufficient conditions on the coefficients of (1.1) to ensure the existence of a fundamental solution. These conditions will automatically entail the existence of a fundamental solution of (2.2).

We shall now give a uniqueness theorem for the fundamental solution, provided  $R$  is the entire phase space

$$(2.3) \quad S \begin{cases} -\infty < x_i < +\infty, \\ -\infty < y_i < +\infty, \end{cases} \quad i = 1, 2, \dots, n.$$

**THEOREM 1.** *Under the assumption of existence of a fundamental solution of*

(2.2),  $u(x, y, t; \xi, \eta, \tau)$ , as defined by conditions I→III with  $R \equiv S$ , satisfies equation (2.2) in the variables  $\xi, \eta$ , and  $\tau$  and as a consequence is uniquely determined.

**Proof.** The proof is omitted because it follows the same lines as for the ordinary parabolic equation (cf. Dressel [5]).

COROLLARY.

$$(2.4) \quad \int_S u(x, y, t; \xi, \eta, \tau) u(\mu, \nu, \lambda; x, y, t) dx dy = u(\mu, \nu, \lambda; \xi, \eta, \tau).$$

**3. The fundamental solution of equation (1.1).** We determine the fundamental solution as the solution of an integral equation. We assume that in  $R$  and for  $t_0 \leq t \leq t_1$  the coefficients of (1.1) satisfy the following conditions:

(a) The functions  $\partial a_{ij}/\partial t, \partial^2 a_{ij}/\partial x_k \partial x_e, \partial a_i/\partial x_k, a_i, a, \partial a_{ij}/\partial y_k$  satisfy a local Lipschitz condition of order  $\gamma, 0 < \gamma$ , and are uniformly bounded.

(b) The characteristic roots of the symmetric matrix  $\|a_{ij}\|$  are positive and uniformly bounded both above and away from zero.

Let  $A_{ik}$  denote the cofactor of  $a_{ik}$  divided by the determinant  $A$ . Because of condition (b),  $A$  is bounded above and below and so are the characteristic roots of  $\|A_{ik}\|$ . Then as an immediate consequence of (b) we have:

LEMMA 1. *There exist positive constants  $d_1$  and  $d_2$  such that for all  $u_i$  and all  $(x, y, t)$  in  $R$*

$$(3.1) \quad d_1 \sum_i u_i^2 \leq \sum_{i,k} a_{ik} u_i u_k \leq d_2 \sum_i u_i^2,$$

$$(3.2) \quad d_1 \sum_i u_i^2 \leq \sum_{i,k} A_{ik} u_i u_k \leq d_2 \sum_i u_i^2.$$

$d_1$  is the greatest lower bound of the characteristic roots of both  $\|a_{ik}\|$  and  $\|A_{ik}\|$  and  $d_2$  the least upper bound.

In the case of equation (1.2) additional assumptions are to be made on derivatives of the  $b_i$ 's up to the third order and  $a_{ij}$  is to be replaced by

$$(3.3) \quad \bar{a}_{ij} = \frac{1}{2} \sum_{k,e} a_{ke} \left[ \frac{\partial b_e}{\partial x_i} \frac{\partial b_k}{\partial x_j} + \frac{\partial b_e}{\partial x_j} \frac{\partial b_k}{\partial x_i} \right].$$

We now proceed to prove the following theorem.

**THEOREM 2.** *Under assumptions (a) and (b) there exists a fundamental solution of (1.1). In case  $R$  is the entire phase space this fundamental solution is unique and satisfies equation (2.2).*

We need some preliminary results:

The equation

$$(3.4) \quad L(u) = \frac{\partial^2 u}{\partial x^2} + x \frac{\partial u}{\partial y} + \frac{\partial u}{\partial t} = 0$$

has the fundamental solution

$$(3.5) \quad F(x, y, t; \xi, \eta, \tau) = 3^{1/2} 2^{-1} \pi^{-1} (\tau - t)^{-2} \exp \left[ -\frac{(\xi - x)^2}{4(\tau - t)} - 3 \frac{\{\eta - y - 2^{-1}(\tau - t)(\xi + x)\}^2}{(\tau - t)^3} \right]$$

given by Kolmogoroff [1], which satisfies all the conditions in §2. We use this function in the construction of the first approximation of the fundamental solution of (1.1).

Let

$$(3.6) \quad R_{ik}(x, y, t; \xi, \eta, \tau) = \frac{(\xi_i - x_i)(\xi_k - x_k)}{4(\tau - t)} + 3 \frac{\{\eta_i - y_i - 2^{-1}(\tau - t)(\xi_i + x_i)\} \{\eta_k - y_k - 2^{-1}(\tau - t)(x_k + \xi_k)\}}{(\tau - t)^3}.$$

We choose as first approximation for our fundamental solution

$$(3.7) \quad u_0(x, y, t; \xi, \eta, \tau) = [\phi(\xi, \eta, \tau)]^{-1} (\tau - t)^{-2n} \exp \left[ -\sum_{i,k} A_{ik}(x, y, t) R_{ik}(x, y, t; \xi, \eta, \tau) \right].$$

$\phi(x, y, t)$  is defined by

$$(3.8) \quad \phi(x, y, t) = \lim_{\lambda \rightarrow t_+} \int_Q (\lambda - t)^{-2n} \cdot \exp \left[ -\sum_{i,k} A_{ik}(x, y, t) R_{ik}(x, y, t; \mu, \nu, \lambda) \right] d\mu d\nu.$$

$Q$  is a small square centered in the point  $x$ . By a simple change of variable this limit can be shown to exist. By Lemma 1 and assumption (a) it follows that  $\phi$  is a continuous function bounded away from zero and differentiable with respect to all its variables.

In the following we shall determine a function  $f(\mu, \nu, \lambda; \xi, \eta, \tau)$  such that the fundamental solution of (1.1) can be written as

$$(3.9) \quad u(x, y, t; \xi, \eta, \tau) = u_0(x, y, t; \xi, \eta, \tau) + \int_t^\tau d\lambda \int_R u_0(x, y, t; \mu, \nu, \lambda) f(\mu, \nu, \lambda; \xi, \eta, \tau) d\mu d\nu.$$

For this purpose we need a set of three formulas collected in the following lemma.

LEMMA 2. Let  $f(\mu, \nu, \lambda)$  satisfy a Lipschitz condition of order  $\gamma$ ,  $0 < \gamma$ , for any point  $(\mu, \nu)$  in  $R$  and  $t \leq \lambda < \tau$ . For any  $\epsilon > 0$  let  $f(\mu, \nu, \lambda)$  be bounded over any set for  $\lambda \leq \tau - \epsilon$ , and absolutely integrable over  $R$  for  $t \leq \lambda \leq \tau$ .

Let

$$(3.10) \quad U(x, y, t) = \int_t^\tau d\lambda \int_R f(\mu, \nu, \lambda) v_0(x, y, t; \mu, \nu, \lambda) d\mu d\nu$$

with  $t_0 \leq t < \tau \leq t_1$  and  $v_0(x, y, t; \mu, \nu, \lambda) = u_0(x, y, t; \mu, \nu, \lambda) \phi(\mu, \nu, \lambda)$ . Then we have

$$(3.11) \quad \begin{aligned} \frac{\partial U}{\partial t} &= -f(x, y, t) \phi(x, y, t) \\ &+ \int_t^\tau d\lambda \int_R [f(\mu, \nu, \lambda) - f(x, y, t)] \frac{\partial v_0}{\partial t} d\mu d\nu \\ &+ f(x, y, t) \int_{-t+}^\tau d\lambda \int_R \frac{\partial v_0}{\partial t} d\mu d\nu, \end{aligned}$$

$$(3.12) \quad \begin{aligned} \frac{\partial U}{\partial y_k} &= \int_t^\tau d\lambda \int_R [f(\mu, \nu, \lambda) - f(x, y, t)] \frac{\partial v_0}{\partial y_k} \\ &+ f(x, y, t) \int_{-t+}^\tau d\lambda \int_R \frac{\partial v_0}{\partial y_k} d\mu d\nu, \end{aligned}$$

$$(3.13) \quad \begin{aligned} \frac{\partial^2 U}{\partial x_i \partial x_k} &= \int_t^\tau d\lambda \int_R [f(\mu, \nu, \lambda) - f(x, y, t)] \frac{\partial^2 v_0}{\partial x_i \partial x_k} d\mu d\nu \\ &+ f(x, y, t) \int_{-t+}^\tau d\lambda \int_R \frac{\partial^2 v_0}{\partial x_i \partial x_k} d\mu d\nu. \end{aligned}$$

Each of the last integrals means  $\lim_{\epsilon \rightarrow 0} \int_{-t+\epsilon}^\tau$ .

Equation (3.11) is an extension of Theorem 1 of Dressel [4] and (3.13) of Theorem 2. Our fundamental solution differs from his by the normalization factor and the second exponential term.

**Proof of (3.11).** Let  $Q$  be a  $2n$ -dimensional square of side length  $2\eta$  and  $R-Q$  the remainder of the region considered. We write for  $\Delta t > 0$

$$\frac{\Delta_t U}{\Delta t} = -\frac{1}{\Delta t} \int_t^{t+\Delta t} d\lambda \int_R f v_0 d\mu d\nu + \int_{t+\Delta t}^\tau d\lambda \int_R f \frac{\Delta_t v_0}{\Delta t} d\mu d\nu = I_1 + I_2.$$

To shorten the formulas we omit the variables on which depend  $U, f, v_0$ ; they are to be found explicitly in (3.10).  $\Delta_t$  means an increment where  $t$  alone is

varied.

The part of  $I_1$  for which the space integral extends over  $R-Q$  tends to zero with  $\Delta t$ . The remaining integral, with the space integration over  $Q$ , tends to  $-f(x, y, t)\phi(x, y, t)$ , because of the definition of  $\phi$  and the continuity of  $f$  in the point  $(x, y, t)$ .  $I_2$  can be split up into three parts, the first an integration over  $R-Q$  and from  $t+\Delta t$  to  $\tau-\epsilon$ , the second integrated over  $R$  and from  $\tau-\epsilon$  to  $\tau$ , and the third over  $Q$  and from  $t+\Delta t$  to  $\tau-\epsilon$ , where  $\tau-\epsilon > t+\Delta t$  and  $\epsilon > 0$ . In the first two integrals we can pass to the limit  $\Delta t \rightarrow 0$  under the integral sign. For the third integral we get

$$J = \int_{t+\Delta t}^{\tau-\epsilon} d\lambda \int_Q [f(\mu, \nu, \lambda) - f(x, y, t)] \frac{\Delta_t v_0}{\Delta t} d\mu d\nu + f(x, y, t) \int_{t+\Delta t}^{\tau-\epsilon} d\lambda \int_Q \frac{\Delta_t v_0}{\Delta t} d\mu d\nu = J_1 + J_2.$$

The Lipschitz condition on  $f$  ensures the existence and convergence to zero with  $\epsilon$  of

$$\int_t^{t+\epsilon} d\lambda \int_Q [f(\mu, \nu, \lambda) - f(x, y, t)] \frac{\partial v_0}{\partial t} d\mu d\nu,$$

which implies that one can pass to the limit under the integral sign in  $J_1$ . We now show that  $\lim_{\Delta t \rightarrow 0} J_2$  exists. Consider

$$J_3 = f(x, y, t) \int_{t+\Delta t}^{t+\Delta t+\epsilon} d\lambda \int_Q \frac{\Delta_t v_0}{\Delta t} d\mu d\nu.$$

In the integral obtained by subtracting  $J_3$  from  $J_2$  one can pass to the limit under the integral sign. In  $J_3$  we change  $\lambda$  into  $\lambda + \Delta t$  in  $v_0(x, y, t + \Delta t; \mu, \nu, \lambda)$  and obtain

$$J_3 = f(x, y, t) \left\{ \int_t^{t+\Delta t} d\lambda / \Delta t \int_Q (\lambda - t)^{-2n} \cdot \exp \left[ - \sum_{i,k} A_{ik}(x, y, t + \Delta t) R_{ik}(x, y, t; \mu, \nu, \lambda) \right] d\mu d\nu + \int_{t+\Delta t}^{t+\Delta t+\epsilon} d\lambda / \Delta t \cdot \int_Q \frac{\exp \left[ - \sum_{i,k} A_{ik}(x, y, t + \Delta t) R_{ik} \right] - \exp \left[ - \sum_{i,k} A_{ik}(x, y, t) R_{ik} \right]}{(\lambda - t)^{2n}} d\mu d\nu - \int_{t+\epsilon}^{t+\Delta t+\epsilon} d\lambda / \Delta t \int_Q (\lambda - t)^{-2n} \exp \left[ - \sum_{i,k} A_{ik}(x, y, t + \Delta t) R_{ik} \right] d\mu d\nu \right\}.$$

Passing to the limit  $\Delta t$  tending to zero, we get

$$\lim_{\Delta t \rightarrow 0} J_3 = f(x, y, t)\phi(x, y, t) + f(x, y, t) \int_t^{t+\epsilon} d\lambda \int_Q - \sum_{i,k} \frac{\partial A_{ik}}{\partial t} R_{ik} v_0 d\mu d\nu \\ - f(x, y, t) \int_Q v_0(x, y, t; \mu, \nu, t + \epsilon) d\mu d\nu.$$

The passage to the limit  $\epsilon \rightarrow 0$  completes the proof of (3.11) for  $\Delta t > 0$ . For  $\Delta t < 0$  we write

$$\frac{\Delta_t U}{\Delta t} = \int_{t+\Delta t}^t d\lambda / \Delta t \int_R f v_0(x, y, t + \Delta t; \mu, \nu, \lambda) d\mu d\nu - \int_t^\tau d\lambda \int_R f \frac{\Delta_t v_0}{\Delta t} d\mu d\nu$$

and follow a proof completely analogous to the preceding one.

**Proof of (3.12).** Let  $\epsilon > 0$  and  $t + \epsilon < \tau - \epsilon$ . We form the ratio  $\Delta_v U / \Delta y_k$  and split the integration from  $t$  to  $\tau$  into three parts, from  $\tau - \epsilon$  to  $\tau$ ,  $t + \epsilon$  to  $\tau - \epsilon$ , and  $t$  to  $t + \epsilon$ , thus obtaining three integrals of which the first two are regular. In these the limit can be taken under the integral sign. The third can be transformed into

$$\int_t^{t+\epsilon} d\lambda \int_R [f(\mu, \nu, \lambda) - f(x, y, t)] \frac{\Delta_{y_k} v_0}{\Delta y_k} d\mu d\nu + f(x, y, t) \int_t^{t+\epsilon} d\lambda \int_R \frac{\Delta_{y_k} v_0}{\Delta y_k} d\mu d\nu.$$

Because of the Lipschitz condition on  $f(x, y, t)$ , the passage to the limit can be effected under the first integral. Its contribution tends to zero with  $\epsilon$ . Introducing in the second the new variable  $\bar{v}_k = v_k - \Delta y_k$  and calling  $\bar{R}$  the transformed region, we obtain

$$f(x, y, t) \int_t^{t+\epsilon} d\lambda \\ \cdot \int_{\bar{R}} \frac{\exp \left[ - \sum_{i,e} A_{ie}(x, y_k + \Delta y_k, t) R_{ie} \right] - \exp \left[ - \sum_{i,e} A_{ie}(x, y, t) R_{i,e} \right]}{\Delta y_k (\lambda - t)^{2n}} d\mu d\nu.$$

We let  $\Delta y_k \rightarrow 0$  and obtain

$$f(x, y, t) \int_t^{t+\epsilon} d\lambda \int_R - \sum_{i,e} \frac{\partial A_{ie}}{\partial y_k} R_{ie} v_0 d\mu d\nu.$$

Now we let  $\epsilon \rightarrow 0$  and, combining the results of this paragraph, we obtain (3.12).

**Proof of (3.13).** It is easy to see that  $\partial U / \partial x_k$  can be obtained by a differentiation under the integral sign. It is sufficient therefore to examine the derivative with respect to  $x_m$  of

$$T = \int_t^{t+\epsilon} d\lambda \int_Q f(\mu, \nu, \lambda) R_e(x, y, t; \mu, \nu, \lambda) v_0(x, y, t; \mu, \nu, \lambda) d\mu d\nu,$$

where we let

$$R_e = - \sum_{i,k} \frac{\partial A_{ik}(x, y, t)}{\partial x_e} R_{ik}(x, y, t; \mu, \nu, \lambda) + \sum_i A_{ie} \left[ 2 \frac{\mu_i - x_i}{4(\lambda - t)} - 3 \frac{\nu_i - y_i - 2^{-1}(\mu_i + x_i)(\lambda - t)}{(\lambda - t)^2} \right].$$

We increase  $x_m$  by  $\Delta x$  and keep all the other variables fixed; then we have

$$\frac{\Delta_x T}{\Delta x} = \frac{1}{\Delta x} \int_t^{t+\epsilon} d\lambda \int_Q f R_e(x_m + \Delta x, y, t; \mu, \nu, \lambda) [v_0(x_m + \Delta x, y, t; \mu, \nu, \lambda) - \bar{v}_0] d\mu d\nu + \frac{1}{\Delta x} \int_t^{t+\epsilon} d\lambda \int_Q f [R_e(x_m + \Delta x, y, t; \mu, \nu, \lambda) \bar{v}_0 - R_e(x, y, t; \mu, \nu, \lambda) v_0(x, y, t; \mu, \nu, \lambda)] d\mu d\nu,$$

where  $\bar{v}_0$  denotes the function obtained from  $v_0(x, y, t; \mu, \nu, \lambda)$  by replacing the  $x_m$  occurring in  $A_{ik}(x, y, t)$  by  $x_m$  and the  $x_m$  elsewhere by  $x_m + \Delta x$ . To the first integral apply the mean value theorem and pass to the limit under the integral sign. It is easy to see that this integral tends to zero with  $\epsilon$ . In the other integral write for  $f(\mu, \nu, \lambda)$  the sum  $[f(\mu, \nu, \lambda) - f(x, y, t)] + f(x, y, t)$  and in this way obtain two integrals. Because of the Lipschitz condition on  $f$ , we can pass to the limit under the first integral. This integral then tends to zero with  $\epsilon$ . In the second integral  $I_2$  we introduce the variables  $\bar{\mu}_m = \mu_m - \Delta x$ ,  $\bar{\nu}_m = \nu_m - 2(\lambda - t)\Delta x$ . Writing  $Q'$  for those integration limits in the integral which remain unchanged, we obtain.

$$I_2 = f(x, y, t) / \Delta x \int_t^{t+\epsilon} d\lambda \cdot \int_{Q'} \left\{ \int_{x_m - \eta - \Delta x}^{x_m + \eta - \Delta x} \int_{y_m - \eta - 2\Delta x(\lambda - t)}^{y_m + \eta - 2\Delta x(\lambda - t)} - \int_{x_m - \eta}^{x_m + \eta} \int_{y_m - \eta}^{y_m + \eta} \right\} R_e v_0 d\mu d\nu = f(x, y, t) / \Delta x \int_t^{t+\epsilon} d\lambda \int_{Q'} \left\{ \int_{x_m - \eta - \Delta x}^{x_m + \eta - \Delta x} \left[ \int_{y_m - \eta - 2\Delta x(\lambda - t)}^{y_m - \eta} - \int_{y_m + \eta - 2\Delta x(\lambda - t)}^{y_m + \eta} \right] + \int_{y_m - \eta}^{y_m + \eta} \left[ \int_{x_m - \eta - \Delta x}^{x_m - \eta} - \int_{x_m + \eta - \Delta x}^{x_m + \eta} \right] \right\} R_e v_0 d\mu d\nu.$$

If  $\Delta x$  is small enough, that is, satisfying  $\Delta x < \min[n/2, \eta/4(\lambda - t)]$ , the integrand is continuous and we can pass to the limit  $\Delta x \rightarrow 0$  which gives us

$$\lim_{\Delta x \rightarrow 0} I_2 = f(x, y, t) \int_t^{t+\epsilon} d\lambda \int_Q \left[ \frac{\partial R_e}{\partial \nu_m} + \frac{\partial R_e}{\partial \mu_m} \right] v_0 d\mu d\nu.$$



This gives the essential points in the proof of (3.13).

LEMMA 3. *The function  $U$  defined by (3.10) satisfies the equation*

$$(3.14) \quad L(U) = -f(x, y, t)\phi(x, y, t) + \int_t^\tau d\lambda \int_R f(\mu, \nu, \lambda)L(v_0)d\mu d\nu,$$

where  $L$  is the operator defined in (1.1)

**Proof.**  $L(v_0)$  can be written

$$(3.15) \quad \begin{aligned} (\lambda - t)^{2n}L(v_0) &= \left\{ \sum_{i,k} R_{ik} \left( - \sum_{e,m} \frac{\partial^2 A_{ik}}{\partial x_e \partial x_m} a_{em} + \sum_{e,m,r,s} \frac{\partial A_{ik}}{\partial x_e} \frac{\partial A_{rs}}{\partial x_m} a_{em} R_{rs} \right. \right. \\ &\quad \left. \left. - \sum_e \frac{\partial A_{ik}}{\partial x_e} a_e \right) + a \right\} \exp \left[ - \sum_{i,k} A_{ik} R_{ik} \right] \\ &\quad + (\lambda - t)^{-1/2} \left\{ \sum_i \left[ \frac{\mu_i - x_i}{2(\lambda - t)^{1/2}} \right. \right. \\ &\quad \left. \left. + 3 \frac{\nu_i - y_i - 2^{-1}(\mu_i + x_i)(\lambda - t)}{(\lambda - t)^{3/2}} \right] \right. \\ &\quad \cdot \left[ 2 \sum_{e,m} a_{em} \frac{\partial A_{im}}{\partial x_e} - 4 \sum_{r,k,e,m} a_{em} \frac{\partial A_{rk}}{\partial x_e} A_{im} R_{rk} + \sum_e a_e A_{ie} \right] \\ &\quad \cdot \exp \left[ - \sum_{i,k} A_{ik} R_{ik} \right]. \end{aligned}$$

The terms of higher order, that is, those containing  $(\lambda - t)^{-2n-1}$  and  $(\lambda - t)^{-(2n+3/2)}$ , disappear because of the choice of  $u_0$ . This enables us to operate under the integral sign and derive (3.14) by Lemma 2.

We are now ready to construct  $f(\mu, \nu, \lambda; \xi, \eta, \tau)$  of formula (3.9) as the solution of the integral equation

$$(3.16) \quad \begin{aligned} f(x, y, t; \xi, \eta, \tau) \\ = L(u_0) + \int_t^\tau d\lambda \int_R L[u_0(x, y, t; \mu, \nu, \lambda)]f(\mu, \nu, \lambda; \xi, \eta, \tau)d\mu d\nu. \end{aligned}$$

In successive approximations we write:

$$f_0(x, y, t; \xi, \eta, \tau) = L(u_0),$$

$$f_m(x, y, t; \xi, \eta, \tau) = \int_t^\tau d\lambda \int_R L[u_0(x, y, t; \xi, \eta, \tau)]f_{m-1}(\mu, \nu, \lambda; \xi, \eta, \tau)d\mu d\nu$$

$$(m \geq 1),$$

and put

$$(3.17) \quad f(x, y, t; \xi, \eta, \tau) = \sum_{k=0}^{\infty} f_k(x, y, t; \xi, \eta, \tau).$$

We prove first uniform and absolute convergence of the series in (3.17).

Let

$$G_i(x, y, t; \xi, \eta, \tau) = \left[ \frac{(\xi_i - x_i)^2}{4(\tau - t)} + 3 \frac{[\eta_i - y_i - 2^{-1}(\xi_i + x_i)(\tau - t)]^2}{(\tau - t)^3} \right].$$

By (3a), Lemma 1, and (3.15) there are constants  $d$  and  $M$  such that

$$|f_0| \leq M(\tau - t)^{-2n-1/2} \exp \left[ -d^2 \sum_i G_i(x, y, t; \xi, \eta, \tau) \right]$$

at fixed  $\xi, \eta$ , and  $t < \tau$ . In order to compute bounds on the terms  $f_k$ , we need an estimate on the integral

$$I = \int_t^\tau d\lambda \int_R (\lambda - t)^{-2n-1/2} (\tau - \lambda)^{-2n-1/2} \cdot \exp \left\{ -d^2 \sum_i [G_i(x, y, t; \mu, \nu, \lambda) + G_i(\mu, \nu, \lambda; \xi, \eta, \tau)] \right\} d\mu d\nu.$$

We change  $d\mu_i = M_i$ ,  $d\nu_i = N_i$ , and in the same way  $x_i, y_i, \xi_i, \eta_i$  into  $d^{-1}X_i, d^{-1}Y_i, d^{-1}\Xi_i, d^{-1}H_i$ . The integral becomes

$$I = d^{-2n} \int_t^\tau (\lambda - t)^{-1/2} (\tau - \lambda)^{-1/2} d\lambda \int_R (\lambda - t)^{-2n} (\tau - \lambda)^{-2n} \cdot \exp \left\{ -\sum_i [G_i(X, Y, t; M, N, \lambda) + G_i(M, N, \lambda; \Xi, H, \tau)] \right\} dM dN.$$

$I$  is less than or equal to the integral obtained by replacing  $R$  by the whole phase-space  $S$ . We also know that the function defined in (3.5) satisfies the corollary of Theorem 1. Now the integral over  $S$  is nothing but a product of integrals as in (2.4) and therefore we get

$$I \leq (3^{1/2}d)^{-2n} (2\pi)^{2n} \int_t^\tau (\lambda - t)^{-1/2} (\tau - \lambda)^{-1/2} (\tau - t)^{-2n} \cdot \exp \left[ -\sum_i G_i(X, Y, t; \Xi, H, \tau) \right] d\lambda, \\ I \leq (d3^{1/2})^{-2n} (2\pi)^{2n} \pi (\tau - t)^{-2n} \exp \left[ -d^2 \sum_i G_i(x, y, t; \xi, \eta, \tau) \right].$$

Therefore

$$|f_1| \leq \pi (d3^{1/2})^{-2n} (2\pi)^{2n} M^2 (\tau - t)^{-2n} \exp \left[ -d^2 \sum_i G_i(x, y, t; \xi, \eta, \tau) \right].$$

Estimates on the remaining terms of the series are obtained by induction. We get

$$(3.18) \quad |f_k| \leq \pi^{(k-1)/2} (d3^{1/2})^{-2nk} (2\pi)^{2nk} M^{k+1} (\tau - t)^{1/2(k-1)-2n} \frac{\exp\left[-d^2 \sum_i G_i\right]}{\Gamma(k/2 + 1/2)}$$

and therefore

$$(3.19) \quad |f| \leq \text{const} (\tau - t)^{-(2n+1/2)} \exp\left[-d^2 \sum_i G_i\right].$$

For  $t \leq \tau - \epsilon$  the series (3.17) is uniformly and absolutely convergent. Therefore (3.17) defines a continuous function for  $t \leq \tau - \epsilon$  and by (3.19) this function is absolutely integrable over  $R$  for  $t < \tau$ . We still have to prove that the function  $f$  satisfies a Lipschitz condition of order  $\gamma$ ,  $0 < \gamma$ . Because of (3a) and (3.15),  $L(u_0)$  satisfies a Lipschitz condition. It is therefore sufficient to prove that

$$f^*(x, y, t) = \int_i^\tau d\lambda \int_R L[u_0(x, y, t; \mu, \nu, \lambda)] f(\mu, \nu, \lambda; \xi, \eta, \tau) d\mu d\nu$$

satisfies a Lipschitz condition.

We keep  $x_k, k \neq i$ , fixed and write for  $x_i^{(1)} < x_i^{(2)}$ , both in  $R$ ,

$$f^*(x_i^{(1)}, y, t) - f^*(x_i^{(2)}, y, t) = \int_i^\tau d\lambda \int_R \Delta L(u_0) f d\mu d\nu,$$

where we introduce the notation

$$\Delta L(u_0) = L[u_0(x_i^{(1)}, y, t; \mu, \nu, \lambda)] - L[u_0(x_i^{(2)}, y, t; \mu, \nu, \lambda)].$$

Outside the region  $E$

$$E \left\{ \begin{array}{l} x_i^{(1)} \leq \mu \leq x_i^{(2)}, \\ t \leq \lambda \leq t + a \\ y - b \leq \nu \leq y + b \\ x_k - b \leq \mu_k \leq x_k + b \end{array} \right. \quad \begin{array}{l} (a > 0, t + a < \tau), \\ (b > 0), \\ (k \neq i), \end{array}$$

$L(u_0)$  satisfies a Lipschitz condition and  $f(\mu, \nu, \lambda; \xi, \eta, \tau)$  is absolutely integrable. Therefore it is sufficient to show that

$$N \int_t^{t+a} d\lambda \int_E |\Delta L(u_0)| d\mu d\nu$$

satisfies a Lipschitz condition,  $N$  is the bound on  $f(\mu, \nu, \lambda; \xi, \eta, \tau)$  in  $R$ .

According to (3.15)

$$|\Delta L(u_0)| \leq \text{const.} (\lambda - t)^{-2n-1/2} \left\{ \exp \left[ -d^2 \sum_k G_k(x_i^{(1)}, y, t; \mu, \nu, \lambda) \right] - \exp \left[ -d^2 \sum_k G_k(x_i^{(2)}, y, t; \mu, \nu, \lambda) \right] \right\}.$$

We split  $E$  into two parts according to

$$x_i^{(1)} \leq \mu \leq (x_i^{(1)} + x_i^{(2)})/2, \quad (x_i^{(1)} + x_i^{(2)})/2 \leq \mu \leq x_i^{(2)}.$$

We divide the integral inside by  $(\mu - x_i^{(1)})^\gamma$  and  $(x_i^{(2)} - \mu)^\gamma$ ,  $0 < \gamma < 1$ , respectively and multiply outside both integrals by  $|x_i^{(1)} - x_i^{(2)}|^\gamma$ . We obtain bounded integrals and have

$$\left| \int_i^{t+a} d\lambda \int_E f \Delta L(u_0) d\mu d\nu \right| \leq \text{const.} |x_i^{(1)} - x_i^{(2)}|^\gamma.$$

For  $y_i^{(1)} - y_i^{(2)}$  the proof is analogous.

For  $t < t^{(1)} < t^{(2)} < \tau$  let us consider

$$u(x, y, t^{(1)}) - u(x, y, t^{(2)}) = \int_{t^{(1)}}^\tau d\lambda \int_R fL[u_0(x, y, t^{(1)}; \mu, \nu, \lambda)] d\mu d\nu - \int_{t^{(2)}}^\tau d\lambda \int_R fL[u_0(x, y, t^{(2)}; \mu, \nu, \lambda)] d\mu d\nu.$$

We write

$$u(x, y, t^{(1)}) - u(x, y, t^{(2)}) = \int_{t^{(1)}}^m d\lambda \int_R fL[u_0(x, y, t^{(1)}; \mu, \nu, \lambda)] d\mu d\nu + \int_{t^{(2)}}^m d\lambda \int_R fL[u_0(x, y, t^{(2)}; \mu, \nu, \lambda)] d\mu d\nu + \int_m^\tau d\lambda \int_R f\{L[u_0(x, y, t^{(1)}; \mu, \nu, \lambda)] - L[u_0(x, y, t^{(2)}; \mu, \nu, \lambda)]\} d\mu d\nu$$

where  $m = \text{minimum of } (3t^{(2)} - t^{(1)})/2 \text{ and } \tau$ .

The last integral satisfies a Lipschitz condition, because  $L(u_0)$  does and  $f$  is absolutely integrable.

The first two integrals are bounded and give

$$|u(x, y, t^{(1)}) - u(x, y, t^{(2)})| \leq \text{const.} |t^{(2)} - t^{(1)}|^{1/2}.$$

We have therefore proved that  $f$  satisfies a Lipschitz condition.

We now write (3.9) and prove that  $u$  thereby defined satisfies properties I–III of §2 and this will complete the proof of Theorem 2.

(I) The result of the last paragraph, formula (3.9), and Lemma 3 enable us to write

$$L(u) = L(u_0) - f(x, y, t; \xi, \eta, \tau) + \int_t^\tau d\lambda \int_R L(u_0) f(\mu, \nu, \lambda; \xi, \eta, \tau) d\mu d\nu,$$

which gives, by (3.16),  $L(u) = 0$ . We notice that for  $t \leq \tau - \epsilon$ ,  $u_0$  and its derivatives are continuous. So is  $\partial u / \partial x_k$ , which can be verified by direct differentiation under the integral sign. We need to show only that  $\partial^2 u / \partial x_k \partial x_r$  and  $\partial u / \partial y_r$  are continuous. This will entail by (1.1) continuity of  $\partial u / \partial t$ . It is sufficient to examine for continuity formulas (3.12) and (3.13). We can write (3.12)

$$\begin{aligned} \frac{\partial U}{\partial y_k} &= \lim_{\epsilon \rightarrow 0} \int_{t+\epsilon}^{\tau-\epsilon} d\lambda \int_R \frac{\partial v_0}{\partial y_k} [f(\mu, \nu, \lambda) - f(x, y, t)] d\mu d\nu \\ &+ \lim_{\epsilon \rightarrow 0} f(x, y, t) \int_{t+\epsilon}^{\tau-\epsilon} d\lambda \int_R \frac{\partial v_0}{\partial y_k} d\mu d\nu. \end{aligned}$$

This limit is uniform in  $(x, y, t)$  for  $t \leq \tau - \epsilon$ . Let  $(x, y, t)$  tend to  $(X, Y, T)$ ,  $(X, Y)$  in  $R$  and  $T \leq \tau$ . We can interchange the limits  $\epsilon \rightarrow 0$  and  $\lim (x, y, t) = (X, Y, T)$  and this latter can be taken under the integral sign. This proves continuity of  $\partial U / \partial y_k$ . The proof is the same for  $\partial^2 U / \partial x_r \partial x_k$ . Therefore property I is satisfied by  $u$ .

(II) We have by (3.9) and (3.19)

$$\begin{aligned} |u - u_0| &\leq \text{const.} [\phi_{\min}]^{-1} \int_t^\tau (\lambda - t)^{-2n} (\tau - \lambda)^{-2n-1/2} d\lambda \\ &\cdot \int_R \exp \left[ -d^2 \sum_i G_i(x, y, t; \mu, \nu, \lambda) - d^2 \sum_i G_i(\mu, \nu, \lambda; \xi, \eta, \tau) \right] d\mu d\nu; \end{aligned}$$

we get

$$(3.20) \quad |u - u_0| \leq \frac{\text{const.}}{\phi_{\min}} 2^{-1} (\tau - t)^{1/2} \exp \left[ -d^2 \sum_i G_i(x, y, t; \xi, \eta, \tau) \right].$$

Therefore for any continuous and bounded function  $f(x, y)$  we have

$$\begin{aligned} (3.21) \quad \lim_{t \rightarrow \tau^-} \int_D u(x, y, t; \xi, \eta, \tau) f(x, y) dx dy \\ = \lim_{t \rightarrow \tau^-} \int_D u_0(x, y, t; \xi, \eta, \tau) f(x, y) dx dy \end{aligned}$$

where  $D$  is finite or infinite. The properties of  $u_0$  immediately yield II.

(III) According to (3.19) we see that  $u(x, y, t; \xi, \eta, \tau)$  and  $x_k u(x, y, t; \xi, \eta, \tau)$  are absolutely integrable. Differentiation of (3.9) shows that  $\partial u / \partial x_k$  are bounded. Hence the results of §2 apply to our fundamental solution.

To illustrate the use of the fundamental solution we consider an initial-value problem. If  $R$  is the whole of phase space, the following simple problem can be solved: given a continuous bounded function  $\psi(x, y)$  there is for  $t > 0$  a unique solution of equation (2.2) satisfying

$$\lim_{t \rightarrow 0} u(x, y, t) = \psi(x, y),$$

provided that both  $u$  and  $\partial u / \partial x_k$  are bounded and we have

$$(3.22) \quad u(x, y, t) = \int_{-\infty}^{+\infty} \psi(\xi, \eta) u(\xi, \eta, \tau; x, y, t) d\xi d\eta.$$

(3.22) is easily obtained by use of Green's formula. Uniqueness is consequence of the fact that for  $\psi \equiv 0$ ,  $u \equiv 0$ . It is obvious that the restrictions on  $u$  and  $\partial u / \partial x_k$  can be relaxed, because of the fact that  $u(x, y, t; \xi, \eta, \tau)$  decreases exponentially as well as  $\partial u / \partial x_k$  for large values of the coordinates.

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