

## EXPLICIT REPRESENTATION OF THE SOLUTION TO SOME BOUNDARY VALUE PROBLEM

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**Abstract.**

In the half ray the unique solution to the boundary value problem

$$L(D_t)u(t) = f(t), \quad t > 0$$

$$B_j(D_t)u(0) = \alpha_j, \text{ for } j = 0, 1, \dots, p - 1$$

rapidly decreasing at infinity is shown to be explicitly represented in terms of Green's function and some boundary kernels, namely,

$$u(t) = \sum_{k=0}^{p-1} \mathcal{H}_k(t)\alpha_k + \int_0^\infty \mathcal{G}(t,s)f(s) \, ds$$

**1. Introduction.**

Let  $L(z)$  be a polynomial of degree  $m \geq 1$ , where the coefficient of  $z^m$  is equal to 1, and let  $\{B_j(z)\}_{j=0}^{p-1}$  be  $p$  polynomials of degrees  $\{m_j\}_{j=0}^{p-1}$  respectively, so that  $m_j < m$  for  $0 \leq j \leq p - 1$ . We assume that  $L(z)$  has at most  $p$  roots having positive imaginary parts (counting multiplicities).

Throughout this paper we denote by  $D_t$  the differential operator  $-i \frac{d}{dt}$ ; and if  $J \subseteq \mathbb{R}$  then we denote by  $\mathcal{S}(J)$  the subspace of  $C^\infty(\bar{J})$  containing all the functions  $u(t)$  such that

$$(1 + |t|)^p |u^{(q)}(t)|$$

are bounded for all  $p$  and  $q$  in  $\mathbb{N}$ .

Consider the following boundary value problem

(2.1) 
$$L(D_t)u(t) = f(t), \quad t > 0$$

(2.2) 
$$B_j(D_t)u(0) = \alpha_j, \text{ for } j = 0, 1, \dots, p - 1$$

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where the  $\alpha_j$  are complex constants. Set

$$(2.3) \quad L_p(z) = (z - \tau_0)(z - \tau_1) \dots (z - \tau_{p-1})$$

where the  $\tau_j$ 's are the  $p$  roots of  $L(z)$  having positive imaginary parts.

Firstly, we assume that  $m_j < p$  for  $j = 0, 1, \dots, p-1$ , then

$$(2.4) \quad B_j(z) = \sum_{k=0}^{p-1} b_{jk} z^k$$

for  $j = 0, 1, \dots, p-1$ . Now, if the matrix  $(b_{jk})$  is nonsingular, one can solve Eq. (2.4) for the unknown variables  $z^k$  (for fixed  $z$ ).

Hence, if we denote by  $(b^{jk})$  the inverse matrix of  $(b_{jk})$ , we get

$$(2.5) \quad z^j = \sum_{k=0}^{p-1} b^{jk} B_k(z)$$

for  $j = 0, 1, \dots, p-1$ . So that, Eq. (2.2) is equivalent to

$$(2.6) \quad D_t^k u(0) = \sum_{j=0}^{p-1} b^{kj} \alpha_j$$

for  $k = 0, 1, \dots, p-1$ . Thus, any solution of the Cauchy problem (2.1), (2.2) is a solution of the problem

$$(2.7) \quad L(D_t)u(t) = f(t), t > 0$$

$$(2.8) \quad D_t^k u(0) = \sum_{j=0}^{p-1} b^{kj} \alpha_j$$

for  $k = 0, 1, \dots, p-1$ . Conversely, any solution of (2.7), (2.8) is a solution of (2.1), (2.2).

**REMARKS.** If the matrix  $(b_{jk})$  is singular, then there are constants  $c_j$  not all zero so that

$$(2.9) \quad \sum_{j=0}^{p-1} c_j B_j(z) = 0$$

Consequently, a necessary condition for the problem (2.1), (2.2) to have a solution is the following

$$(2.10) \quad \sum_{j=0}^{p-1} c_j \alpha_j = 0$$

This shows that we can not hope to get a solution for all choices of the  $\alpha_j$ 's. Furthermore, even when we can solve, the solution is generally not unique.

Now if we allow to the  $m_j$ 's to be greater than  $p$ , then, by partial fractions we can write

$$(2.11) \quad B_j(z) = Q_j(z)L_p^+(z) + B'_j(z)$$

Where the degree of  $B'_j$  is less than  $p$ .

When  $p < m$  we define the polynomial

$$(2.12) \quad L^-(z) = \frac{L(z)}{L_p^+(z)}$$

We conclude by the following Lemma [5]:

LEMMA. *Let  $L(D_t)$  be any constant coefficient differential operator, and let  $f(t)$  be any function in  $\mathcal{S}(\mathbf{R})$ . Then, there exists a function  $u(t) \in \mathcal{S}(\mathbf{R})$  which satisfies the differential equation*

$$(2.13) \quad L(D_t)u(t) = f(t), \text{ for } t > 0$$

that the differential equation

$$(2.14) \quad L^-(D_t)v(t) = f(t), t > 0$$

has always a solution  $v(t)$  belonging to  $\mathcal{S}(\mathbf{R})$  for any choice of  $f(t)$  in  $\mathcal{S}(\mathbf{R})$ . Thus, the boundary value problem (2.1), (2.2) is equivalent to the following

$$(2.15) \quad L_p^+(D_t)u(t) = v(t), t > 0$$

$$(2.16) \quad B'_j(D_t)u(0) = \alpha_j - Q_j(D_t)v(0), j = 0, 1, \dots, p - 1$$

which is the form just treated. If we write

$$(2.17) \quad B'_j(z) = \sum_{k=0}^{p-1} b'_{jk}z^k, \quad 0 \leq j \leq p - 1$$

then the problem (2.15), (2.16) has a unique solution for any given  $v(t)$  in  $\mathcal{S}(\mathbf{R})$  and  $\{\alpha_j\} \subset \mathbf{C}$  if and only if the matrix  $(b'_{jk})$  is nonsingular.

We observe from Eq. (2.9) that the matrix  $(b_{ij})$  is nonsingular if and only if the polynomials  $B_j(z)$  are linearly independent. Similarly, the matrix  $(b'_{ij})$  is nonsingular if and only if the polynomials  $B'_j(z)$  are linearly independent. We say that the  $\{B_j(z)\}$  are linearly independent modulo  $L_p^+(z)$  if the  $\{B'_j\}$  are linearly independent.

**2. Main results.**

Now we are able to give explicitly the solution to the boundary value problem (2.1), (2.2) in terms of Green’s function; we shall follow closely Pederson’s work after redefining in a convenient manner the functions  $u_j^+(t)$  (see [3], [4]).

**THEOREM 1.** *Let  $L(z)$  be a polynomial of degree  $m$ , having at most  $p$  roots  $\tau_0, \tau_1, \dots, \tau_{p-1}$  with positive imaginary parts and no real roots. Let  $\{\mathcal{B}_j(z)\}_{j=0}^{p-1}$  be  $p$  polynomials of degrees  $\{m_j\}$  with  $m_j < m$ , which are linearly independent modulo*

$$L_p^+(z) = (z - \tau_0)(z - \tau_1)\dots(z - \tau_{p-1})$$

*Then, for any  $f \in \mathcal{S}(\mathbf{R}^+)$  and for any choice of the constants  $\alpha_0, \alpha_1, \dots, \alpha_{p-1}$ , there exists a unique solution  $u(t) \in \mathcal{S}(\mathbf{R}^+)$  satisfying the boundary value problem (2.1), (2.2). Furthermore, this solution can be represented as follows*

$$(2.18) \quad u(t) = \sum_{j=0}^{p-1} \mathcal{H}_j(t)\alpha_j + \int_0^\infty \mathcal{G}(t,s)f(s) ds$$

**PROOF.** Let us first consider the case  $f = 0$ ; then, the general solution of the equation

$$(2.19) \quad L(D_t)u(t) = 0$$

has the form

$$u(t) = \sum_{k=0}^{m-1} \beta_k \exp(i\tau_k)$$

where the  $\tau_k$ ’s are the roots of  $L(z) = 0$ . It is worth to recall that the coefficients  $\beta_k$  become polynomials in  $t$  whenever there are multiple roots. Now, in order for  $u(t)$  to be in  $L^2(0, \infty)$ , the coefficients  $\beta_k$  must vanish for any  $k$  such that  $\Im \tau_k \leq 0$  otherwise  $u(t)$  could not be in  $L^2(0, \infty)$ . Therefore, the solution of (2.19) which belongs to the space  $L^2(0, \infty)$  is

$$(2.20) \quad u(t) = \sum_{k=0}^{p-1} \beta_k \exp(i\tau_k)$$

with  $\Im \tau_k > 0$ .

Following AGMON, DOUGLIS and NIRENBERG [1], we define

$$(2.21) \quad L_k^+(\tau) = \sum_{j=0}^k a_j^+ \tau^{k-j}, \quad k = 0, \quad 1, \dots, p-1$$

where the constants  $a_j^+$  are defined through the expression

$$(2.22) \quad L_p^+(\tau) = \sum_{j=0}^p a_j^+ \tau^{p-j}$$

Let  $\Gamma^+$  and  $\Gamma^-$  be rectifiable Jordan contours in the upper and the lower half plane enclosing the roots of  $L_p^+(z)$  and  $L_p^-(z)$  respectively.

Define the functions

$$(2.23) \quad u_j^+(t) = \frac{1}{2\pi i} \oint_{\Gamma^+} \frac{L_{p-j-1}^+(\tau)}{L_p^+(\tau)} \exp(it\tau) d\tau$$

We claim that

$$(2.24) \quad L(D_t)u_j^+(t) = 0, \quad t > 0$$

and

$$(2.25) \quad D_t^k u_j^+(0) = \delta_{jk}$$

for  $j, k = 0, 1, \dots, p-1$ , where  $\delta_{jk}$  is the Kronecker Delta. Indeed, by differentiation under the integral sign (which is of course allowed), we get

$$(2.26) \quad D_t^k u_j^+(t) = \frac{1}{2\pi i} \oint_{\Gamma^+} \frac{L_{p-j-1}^+(\tau)}{L_p^+(\tau)} \tau^k \exp(it\tau) d\tau$$

Now, if we take  $\Gamma^+$  to be a large circle about the origin with radius  $n \in \mathbf{N}^*$  so that  $\Gamma^+$  encloses  $\tau_0, \tau_1, \dots, \tau_{p-1}$ , then,

$$\begin{aligned} D_t^k u_j^+(0) &= \frac{1}{2\pi} \int_0^{2\pi} \frac{L_{p-j-1}^+(ne^{i\omega})}{L_p^+(ne^{i\omega})} n^{k+1} e^{i\omega(k+1)} d\omega \\ &= \frac{1}{2\pi} \int_0^{2\pi} \frac{Q(ne^{i\omega})}{L_p^+(ne^{i\omega})} d\omega \end{aligned}$$

Where  $Q$  is a polynomial of degree  $p+k-j$  in  $n$ . Since  $L_p^+$  is of degree  $p$ , then, by letting  $n$  go to infinity, we obviously get

$$D_t^k u_j^+(0) = \delta_{jk}, \quad \text{for } k-j \leq 0$$

For the case  $k-j > 0$ , we note that the polynomial  $\tau^k L_{p-j-1}^+$  differs from  $\tau^{k-j-1} L_p^+$  by a polynomial  $Q$  of degree at most equals to  $k-1$ . Thus,

$$\begin{aligned}
 D_t^k u_j^+(0) &= \frac{1}{2\pi i} \oint_{\Gamma^+} \frac{L_{p-j-i}^+(\tau)}{L_p^+(\tau)} \tau^k d\tau \\
 &= \frac{1}{2\pi i} \oint_{\Gamma^+} \frac{\tau^{k-j-1} L_p^+(\tau) + Q(\tau)}{L_p^+(\tau)} d\tau \\
 &= \frac{1}{2\pi i} \oint_{\Gamma^+} \tau^{k-j-i} d\tau \frac{1}{2\pi i} \oint_{\Gamma^+} \frac{Q(\tau)}{L_p^+(\tau)} d\tau \\
 &= \frac{1}{2\pi i} \oint_{\Gamma^+} \frac{Q(\tau)}{L_p^+(\tau)} d\tau
 \end{aligned}$$

By the same argument as before, since the degree of  $Q(z)$  is equal to  $k - 1 < p - 1$ , we can observe that the last integral is zero. As a consequence, we obtain

$$D_t^k u_j^+(0) = \delta_{jk}, \quad j, k = 0, 1, \dots, p - 1$$

On the other hand we have

$$L(D_t)u_j^+(t) = \frac{1}{2\pi i} \oint_{\Gamma^+} \frac{L_{p-j-i}^+(\tau)L_p^+(\tau)L^-(\tau)}{L_p^+(\tau)} e^{it\tau} d\tau = 0.$$

It follows that the set  $\{u_j^+(t)\}$  spans the negative exponential solutions of the homogeneous boundary value problem associated to (2.1), (2.2). Now, in order to obtain a solution to the inhomogeneous boundary value problem (2.1), (2.2), we define the functions

$$(2.27) \quad v^\pm(t) = \frac{1}{2\pi} \oint_{\Gamma^\pm} \frac{e^{it\tau}}{L(\tau)} d\tau$$

It follows from the fact that the contour  $\Gamma^+ \cup \Gamma^-$  can be deformed into a large circle that

$$(2.28) \quad D_t^k (v^+(0) + v^-(0)) = i\delta_{m-1,k}$$

where  $k = 0, \dots, m - 1$ . As a consequence, the function

$$(2.29) \quad \int_0^t (v^+(t-s) + v^-(t-s))f(s) ds$$

is a solution of the Eq. (2.1) with zero Cauchy Data.

Thus, the general solution of the inhomogeneous boundary value problem (2.1), (2.2) which is bounded must have the form:

$$(2.30) \quad u(t) = \sum_{j=0}^{p-1} \beta_j u_j^+(t) + \int_0^t (v^+(t-s) + v^-(t-s)) f(s) ds - \int_0^\infty v^-(t-s) f(s) ds$$

This is a consequence of the facts that  $v^+(t)$  is a sum of the negative exponentials when  $t > 0$ , and  $v^-(t)$  is a sum of negative exponentials when  $t < 0$ . Now, by virtue of the complementing condition (linear independence of the  $B'_j(s)$ ), we conclude that

$$B_k(D_t) \int_0^t (v^+(t-s) + v^-(t-s)) f(s) ds \Big|_{t=0} = 0$$

Since the function (2.30) is a formal solution of (2.1), (2.2) then, it must satisfy the following

$$\begin{aligned} \alpha_k &= B_k(D_t)u(0) = \sum_{j=0}^{p-1} \beta_j B_k(D_t)u_j^+(0) + \\ &+ B_k(D_t) \int_0^t (v^+(t-s) + v^-(t-s)) f(s) ds \Big|_{t=0} - \\ &- \int_0^\infty f(s) B_k(D_t) v^-(t-s) ds \Big|_{t=0} \\ &= \sum_{j=0}^{p-1} \beta_j \{ Q_k(D_t) L_p^+(D_t) u_j^+(0) + B'_k(D_t) u_j^+(0) \} - \\ &- \int_0^\infty f(s) B_k(D_t) v^-(t-s) ds \Big|_{t=0} \\ &= \sum_{j=0}^{p-1} \beta_j b_{kj}^+ - \int_0^\infty f(s) B_k(D_t) v^-(t-s) ds \Big|_{t=0} \end{aligned}$$

where  $B_k(z) = Q_k(z) L_p^+(z) + B'_k(z) = B'_k(z) \pmod{L_p^+}$  and

$$B'_k(z) = \sum_{j=0}^{p-1} b_{kj}^+ z^j$$

We get an algebraic system of equations with unknown variables  $\beta_j$

$$= \sum_{j=0}^{p-1} b_{kj}^+ \beta_j = \alpha_k + \int_0^\infty f(s) B_k(D_t) v^-(t-s) ds \Big|_{t=0}, \quad k = 0, 1, \dots, p-1$$

We deduce from the complementing condition that the determinant of the matrix  $(b_{kj}^+)$  is not zero; so, as a consequence, the above set of equations has a unique solution  $\{\beta_0, \dots, \beta_{p-1}\}$ .

Define the inverse matrix

$$(b_{+}^{kj}) = (b_{kj}^+)^{-1}$$

Hence,

$$\beta_j = \sum_{k=0}^{p-1} b_{+}^{jk} \alpha_k + \int_0^\infty \sum_{k=0}^{p-1} b_{+}^{jk} f(s) B_k(D_t) v^-(t-s) \Big|_{t=0}, \quad j = 0, 1, \dots, p-1$$

and upon substitution of the  $\beta_j$ 's into (2.30) we obtain the bounded solution of the given BVP,

$$\begin{aligned} u(t) &= \sum_{j=0}^{p-1} \sum_{k=0}^{p-1} b_{+}^{jk} \alpha_k u_j^+(t) + \\ &+ \left\{ \int_0^\infty \sum_{j=0}^{p-1} \sum_{k=0}^{p-1} b_{+}^{jk} B_k(D_t) v^-(t-s) \Big|_{t=0} f(s) ds \right\} u_j^+(t) + \\ &+ \int_0^t v^+(t-s) f(s) ds - \int_t^\infty v^-(t-s) f(s) ds \end{aligned}$$

If we set

$$\mathcal{H}_k(t) = \frac{1}{2\pi i} \oint_{\Gamma^+} \frac{\sum_{j=0}^{p-1} b_{+}^{jk} L_{p-j-1}^+(\tau)}{L_p^+(\tau)} e^{it\tau} d\tau$$

for  $k = 0, \dots, p-1$



$$\begin{aligned} \mathcal{G}_1(t) &= \frac{1}{2\pi} \oint_{\Gamma^+} \frac{e^{it\tau}}{L(\tau)} d\tau, \text{ if } t > 0 \\ &= \frac{-1}{2\pi} \oint_{\Gamma^-} \frac{e^{it\tau}}{L(\tau)} d\tau, \text{ if } t < 0 \end{aligned}$$

$$\mathcal{G}_2(t, s) = \frac{-i}{4\pi^2} \oint_{\Gamma^+} \oint_{\Gamma^-} \frac{\sum_{j=0}^{p-1} \sum_{k=0}^{p-1} L_{p-j-i}^+(\tau) B_k(\delta)}{L_p^+(\tau) L(\delta)} e^{i(t\tau-s\delta)} d\tau d\delta$$

and

$$\mathcal{G}(t, s) = \mathcal{G}_1(t - s) + \mathcal{G}_2(t, s)$$

then, the solution of the boundary value problem (2.1), (2.2) takes the final form

$$u(t) = \sum_{j=0}^{p-1} \mathcal{H}_j(t) \alpha_j + \int_0^\infty \mathcal{G}(t, s) f(s) ds$$

An immediate computation shows that the above kernels satisfy the following estimates

$$\begin{aligned} |D_t^k \mathcal{H}_j(t)| &\leq C_0 \exp(-r_0 t), & \forall t > 0, \forall k = 0, 1, \dots \\ |D_t^k \mathcal{G}_1(t)| &\leq C_1 \exp(-r_1 |t|), & \forall t \in \mathbb{R}^*, \forall k = 0, 1, \dots \\ |D_t^k \mathcal{G}_2(t, s)| &\leq C_2 \exp(-r_2(t + s)), & \forall t > 0, \forall s > 0, \forall k = 0, 1, \dots \end{aligned}$$

for some positive constants  $C_0, C_1, C_2, r_0, r_1,$  and  $r_2,$  depending only on  $L(z)$  and  $\{B_j\}$ .

Now to see that the expression (2.18) is rapidly decreasing at infinity it suffices to show that the function

$$v_j(t) = t^j \int_0^\infty |f(s)| (C_1 \exp(-r_1 |t - s|) + C_2 \exp(-r_2(t + s))) ds$$

is bounded for each nonnegative integer  $j$ . Since  $f \in \mathcal{S}(\mathbb{R}^+)$  there is a constant  $C > 0$  such that

$$|f(s)| \leq \frac{C}{(1 + s)^{j+2}}, \forall s > 0$$

it then follows that

$$\begin{aligned}
 v_j(t) &\leq C' t^j \left(\frac{2}{t}\right)^j \int_0^{t^{\frac{1}{2}}} \frac{ds}{(1+s)^{j+2}} + C_1 \frac{(2t)^j}{(2+t)^j} \int_{\frac{t}{2}}^t \frac{ds}{(1+s)^2} \\
 &+ C_1 \left(\frac{t}{1+t}\right)^j \int_t^\infty \frac{ds}{(1+s)^2} + C_2' t^j \int_0^\infty \exp(-r_2(t+s)) ds \\
 &\leq C(j) \int_0^\infty \frac{ds}{(1+s)^2} + C_3 t^j \exp(-r_2 t) < +\infty
 \end{aligned}$$

Hence  $v_j(t)$  is bounded in  $\mathbb{R}^+$  and consequently  $u(t) \in \mathcal{S}(\mathbb{R}^+)$ .

Finally, using classical techniques we can easily prove the uniqueness of this solution. This establishes the proof of the given theorem.

Let us denote by  $H^k(\mathbb{R}^+), k \geq 0$  the completion of the space  $\mathcal{S}(\mathbb{R}^+)$  with respect to the norm

$$(2.31) \quad \|u\|_k^2 = \sum_{j=0}^k \int_0^\infty |u^{(j)}(t)|^2 dt$$

and we define the subspace

$$V^k = H^k(\mathbb{R}^+) \cap C^k[0, \infty]$$

As a consequence of the previous representation theorem and Theorem 6–9 [5] we obtain the estimate of the solution to the problem (2.1)–(2.2) in terms of the Data  $f$  and  $\alpha_0, \dots, \alpha_{p-1}$  :

**THEOREM 2.** *Under the same assumptions of Theorem 1, we conclude that for each  $k \in \mathbb{N}$ , there is a constant  $C > 0$  (depending only on  $L(z), B_j(z)$  and  $k$ ) such that, for each  $f \in V^k$  and  $\alpha_0, \dots, \alpha_{p-1} \in \mathbb{C}^p$ , the solution  $u \in V^{m+k}$  to the BVP (2.1) – (2.2) satisfies the estimate*

$$\|u\|_{m+k} \leq C \left( \sum_{j=0}^{p-1} |\alpha_j| + \|f\|_k \right)$$

and has the representation

$$(2.32) \quad u(t) = \sum_{j=0}^{p-1} \mathcal{H}_j(t) \alpha_j + \int_0^\infty \mathcal{G}(t, s) f(s) ds$$

(where  $\mathcal{H}_j(t)$  and  $\mathcal{G}(t, s)$  are the same as in Theorem 1.).

PROOF. We deduce from the density of  $\mathcal{S}(\mathbf{R}^+)$  in  $V^k$  that there is a sequence  $(f_n) \subset \mathcal{S}(\mathbf{R}^+)$  converging to  $f$  in  $V^k$ . On the other hand there corresponds to each  $f_n$  at most one solution  $u_n \in \mathcal{S}(\mathbf{R}^+)$  satisfying:

$$L(D_t)u_n(t) = f_n(t), \quad (t > 0)$$

$$B_j(D_t)u_n(0) = \alpha_j, \quad j = 0, \dots, p - 1$$

and given by

$$(2.33) \quad u_n(t) = \sum_{j=0}^{p-1} \mathcal{H}_j(t)\alpha_j + \int_0^\infty \mathcal{G}(t,s)f_n(s) ds$$

We conclude by Theorem 6–9 [5] that there is a constant  $C_0 > 0$  depending only on  $L(z)$  and  $k$  such that

$$(2.34) \quad \|u_n - \sum_{j=0}^{p-1} \mathcal{H}_j(t)\alpha_j\|_{m+k} \leq C_0 \|f_n\|_k$$

and

$$(2.35) \quad \|u_n - u\|_{m+k} \leq C_0 \|f_n - f\|_k$$

Hence,

$$(2.36) \quad \|u\|_{m+k} \leq \sum_{j=0}^{p-1} \|\mathcal{H}_j\|_{m+k} \cdot |\alpha_j| + C_0 \|f\|_k \leq C \left( \sum_{j=0}^{p-1} |\alpha_j| + \|f\|_k \right)$$

where  $C = \max\{C_0, \|\mathcal{H}_j\|_{m+k}; j = 0, \dots, p - 1\}$ .

The estimate (2.36) shows that the isomorphism

$$\mathfrak{P} : (\alpha_0, \dots, \alpha_{p-1}, f) \rightarrow u$$

is continuous from  $\mathbf{C}^p \times V^k$  onto  $V^{m+k}$ . Consequently, by letting  $n \rightarrow +\infty$  in (2.33) we obtain

$$\begin{aligned} u(t) &= \sum_{j=0}^{p-1} \mathcal{H}_j(t)\alpha_j + \int_0^\infty \mathcal{G}(t,s)f(s) ds, \quad (t > 0) \\ &= \mathfrak{P}(\alpha_0, \dots, \alpha_{p-1}, f) \end{aligned}$$

This proves the theorem.

REMARKS. 1) If  $L(z)$  admits a real root then we cannot hope to get an

estimate of the form (2.36) even under smooth Data as shows the following example:

$$\frac{du}{dt} = \frac{1}{t+1} \in L^2(\mathbf{R}^+) \cap C^\infty(\mathbf{R}^+),$$

$$u(0) = \alpha_0$$

whose unique solution is

$$u(t) = \alpha_0 + \ln(1+t), \quad (t > 0)$$

which is not in  $L^2(0, \infty)$  whatsoever the value of the constant  $\alpha_0$ .

2) The best constant  $C$  in (2.36) is equal to the norm of the isomorphism  $\mathfrak{B}$  defined by

$$\text{Sup} \left| \sum_{j=0}^{p-1} \mathcal{H}_j(t) \beta_j + \int_0^\infty \mathcal{G}(t,s) h(s) ds \right|$$

where the supremum is taken over all  $h \in V^k$  and  $\beta_0, \dots, \beta_{p-1} \in \mathbf{C}$  such that

$$\sum_{j=0}^{p-1} |\beta_j| + \|h\|_k = 1$$

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