

ON THE SOLUTION OF NONLINEAR  $\otimes^k$  OPERATOR

Wanchak Satsanit

Department of Mathematics

Regina Coeli College

166, Charoenprathet Road Changkran, Chiang Mai, 50100, THAILAND

e-mail: aunphue@live.com

**Abstract:** In this paper, we study the solution of nonlinear equation  $\otimes^k u(x) = f(x, \Delta^{k-1}.L^k u(x))$ , where  $\otimes^k$  is the otimes operator iterated  $k$  times and is defined by

$$\otimes^k = \left( \left( \sum_{i=1}^p \frac{\partial^2}{\partial x_i^2} \right)^3 + \left( \sum_{j=p+1}^{p+q} \frac{\partial^2}{\partial x_j^2} \right)^3 \right)^k,$$

where  $p + q = n$  is the dimension of the Euclidean space  $\mathbb{R}^n$ ,  $u(x, t)$  is an unknown function for  $x = (x_1, x_2, \dots, x_n) \in \mathbb{R}^n$ ,  $f(x)$  is the given function,  $k$  is a positive integer and  $u(x)$  is an unknown function.

It is found that the existence of the solution  $u(x)$  of such equation depends on the conditions of  $f$  and  $\Delta^{k-1}.L^k u(x)$ .

**AMS Subject Classification:** 47F05

**Key Words:** the hyperbolic kernel of Marcel Riesz, diamond operator, Schander's estimates

1. Introduction

The operator  $\diamond^k$  has been first by A. Kananthai (see [4]) and is named as the diamond operator iterated  $k$  times and is defined by

$$\diamond^k = \left( \left( \sum_{i=1}^p \frac{\partial^2}{\partial x_i^2} \right)^2 - \left( \sum_{j=p+1}^{p+q} \frac{\partial^2}{\partial x_j^2} \right)^2 \right)^k, \quad p + q = n \quad (1.1)$$

is the dimension of the space  $\mathbb{R}^n$ , for  $x = (x_1, x_2, \dots, x_n) \in \mathbb{R}^n$  and  $k$  is a

nonnegative integer.

The operator  $\diamond$  can be expressed in the form  $\diamond = \Delta \square = \square \Delta$ , where  $\Delta$  is the Laplacian defined by

$$\Delta = \frac{\partial^2}{\partial x_1^2} + \frac{\partial^2}{\partial x_2^2} + \dots + \frac{\partial^2}{\partial x_n^2} \tag{1.2}$$

and  $\square$  is the ultra-hyperbolic operator defined by

$$\square = \frac{\partial^2}{\partial x_1^2} + \frac{\partial^2}{\partial x_2^2} + \dots + \frac{\partial^2}{\partial x_p^2} - \frac{\partial^2}{\partial x_{p+1}^2} - \frac{\partial^2}{\partial x_{p+2}^2} - \dots - \frac{\partial^2}{\partial x_{p+q}^2}. \tag{1.3}$$

The linear equation  $\diamond^k = f(x)$ , see [3], has been already studied and the convolution  $u(x) = (-1)^k K_{2k,2k}(x) * f(x)$  has been obtained as a solution of such an equation, where  $K_{2k,2k} = R_{2k}^H(x) * R_{2k}^e(x)$ . The functions  $R_{2k}^H(x)$  and  $R_{2k}^e(x)$  are defined by (2.2) and (2.5) respectively, with  $\alpha = \beta = 2k$ .

Next, W. Satsanit first introduced  $(\otimes)^k$  operator which is defined by

$$\begin{aligned} \otimes^k &= \left[ \left( \sum_{i=1}^p \frac{\partial^2}{\partial x_i^2} \right)^3 + \left( \sum_{j=p+1}^{p+q} \frac{\partial^2}{\partial x_j^2} \right)^3 \right]^k \\ &= \left( \sum_{i=1}^p \frac{\partial^2}{\partial x_i^2} + \sum_{j=p+1}^{p+q} \frac{\partial^2}{\partial x_j^2} \right)^k \left[ \left( \sum_{i=1}^p \frac{\partial^2}{\partial x_i^2} \right)^2 - \left( \sum_{i=1}^p \frac{\partial^2}{\partial x_i^2} \right) \right. \\ &\quad \cdot \left. \left( \sum_{j=p+1}^{p+q} \frac{\partial^2}{\partial x_j^2} \right) + \left( \sum_{j=p+1}^{p+q} \frac{\partial^2}{\partial x_j^2} \right)^2 \right]^k = \Delta^k \left( \Delta^2 - \frac{3}{4}(\Delta + \square)(\Delta - \square) \right)^k \\ &= \left( \frac{3}{4} \diamond \square + \frac{1}{4} \Delta^3 \right)^k, \tag{1.4} \end{aligned}$$

where  $\diamond$ ,  $\Delta$  and  $\square$  are defined by (1.1) with  $k = 1$ , (1.2) and (1.3) respectively.

Now, the purpose of this work is to study the nonlinear equation

$$(\otimes)^k u(x) = f(x, \Delta^{k-1} L^k u(x)). \tag{1.5}$$

Here the operator  $\otimes^k$  is defined by (1.4) and  $L^k$  is defined by

$$L^k = \left( \frac{3}{4} \square^2 + \frac{1}{4} \Delta^2 \right)^k$$

with  $f$  and continuous for all  $x \in \Omega \cup \partial\Omega$ , where  $\Omega$  is an open subset of  $R^n$  and  $\partial\Omega$  denotes the boundary of  $\Omega$ . We can find the solution  $u(x)$  of (1.5) which is unique under the condition  $|f(x, \Delta^{k-1} L^k u(x))| \leq N$ , where  $N$  is a constant for all  $x \in \Omega$  and the boundary condition is  $\Delta^{k-1} L^k u(x) = 0$  for  $x \in \partial\Omega$ .

2. Preliminaries

**Definition 2.1.** Let  $x = (x_1, x_2, \dots, x_n)$  be a point of the  $n$ -dimensional Euclidean space  $\mathbb{R}^n$ . Let us denote by

$$u = x_1^2 + x_2^2 + \dots + x_p^2 - x_{p+1}^2 - x_{p+2}^2 - \dots - x_{p+q}^2 \tag{2.1}$$

the nondegenerated quadratic form, and let  $p + q = n$  be the dimension of the space  $\mathbb{R}^n$ .

Let  $\Gamma_+ = \{x \in \mathbb{R}^n : x_1 > 0 \text{ and } u > 0\}$  and  $\bar{\Gamma}_+$  denote its closure. For any complex number  $\alpha$ , define the function

$$R_\beta^H(u) = \begin{cases} \frac{u^{\frac{\beta-n}{2}}}{K_n(\beta)}, & \text{for } x \in \Gamma_+, \\ 0, & \text{for } x \notin \Gamma_+, \end{cases} \tag{2.2}$$

where the constant  $K_n(\beta)$  is given by the formula

$$K_n(\beta) = \frac{\pi^{\frac{n-1}{2}} \Gamma(\frac{2+\beta-n}{2}) \Gamma(\frac{1-\beta}{2}) \Gamma(\beta)}{\Gamma(\frac{2+\beta-p}{2}) \Gamma(\frac{p-\beta}{2})}. \tag{2.3}$$

The function  $R_\alpha^H(u)$  is called the ultra-hyperbolic kernel of Marcel Riesz and was introduced by Y. Nozaki, see [5].

It is well known that  $R_\alpha^H(u)$  is an ordinary function if  $Re(\alpha) \geq n$  and is a distribution of  $\alpha$  if  $Re(\alpha) < n$ . Let  $\text{supp } R_\alpha^H(u)$  denote the support of  $R_\alpha^H(u)$  and suppose  $\text{supp } R_\alpha^H(u) \subset \bar{\Gamma}_+$ , that is  $\text{supp } R_\alpha^H(u)$  is compact.

From S.E. Trione (see [6], p. 11),  $R_{2k}^H$  is an elementary solution of the operator  $\square^k$  that is

$$\square^k R_{2k}^H(u) = \delta(x). \tag{2.4}$$

**Definition 2.2.** Let  $x = (x_1, x_2, \dots, x_n)$  be a point of  $\mathbb{R}^n$  and  $v = x_1^2 + x_2^2 + \dots + x_n^2$ , the function  $R_\alpha^e(v)$  denote the elliptic kernel of Marcel Riesz and be defined by

$$R_\alpha^e(v) = \frac{|x|^{\frac{\alpha-n}{2}}}{W_n(\alpha)}, \tag{2.5}$$

where

$$v = |x| = x_1^2 + x_2^2 + \dots + x_n^2, \tag{2.6}$$

$$W_n(\alpha) = \frac{\pi^{\frac{n}{2}} 2^\alpha \Gamma(\frac{\alpha}{2})}{\Gamma(\frac{n-\alpha}{2})}, \tag{2.7}$$

$\alpha$  is a complex parameter and  $n$  is the dimension of  $\mathbb{R}^n$ .

It can be shown that  $R_{-2k}^e(x) = (-1)^k \Delta^k \delta(x)$ , where  $\Delta^k$  is defined by (1.3). It follows that  $R_0^e(x) = \delta(x)$ , see [2], p. 118.

Moreover, we obtain that  $(-1)^k R_{2k}^e(x)$  is an elementary solution of the operator  $\Delta^k$ , that is

$$\Delta^k((-1)^k R_{2k}^e(x) = \delta(x), \tag{2.8}$$

see [4], Lemma 2.4, p. 31. By (2.2) and (2.3) with  $q = 0$ , then  $u^{\frac{\alpha-n}{2}}$  reduces to  $v^{\frac{\alpha-p}{2}}$  where  $v = x_1^2 + x_2^2 + \dots + x_p^2$  and  $K_n(\alpha)$  reduces to  $K_p(\alpha) = \frac{\pi^{\frac{p-1}{2}} \Gamma(\frac{1-\alpha}{2}) \Gamma(\alpha)}{\Gamma(\frac{p-\alpha}{2})}$ .

By using the formulae

$$\Gamma(2z) = 2^{2z-1} \pi^{-1/2} \Gamma(z) \Gamma\left(z + \frac{1}{2}\right)$$

and

$$\Gamma\left(\frac{1}{2} + z\right) \Gamma\left(\frac{1}{2} - z\right) = \pi \sec(\pi z),$$

we obtain

$$K_p(\alpha) = \frac{1}{2} \sec\left(\frac{\pi\alpha}{2}\right) W_p(\alpha),$$

where  $W_p$  is defined by (2.7) with  $n = p$ .

Thus for  $q = 0$

$$R_\alpha^H(u) = \frac{v^{\frac{\alpha-p}{2}}}{K_p(\alpha)} = 2 \cos\left(\frac{\pi\alpha}{2}\right) \frac{v^{\frac{\alpha-p}{2}}}{W_p(\alpha)} = 2 \cos\left(\frac{\pi\alpha}{2}\right) R_\alpha^e(v),$$

where  $v = x_1^2 + x_2^2 + \dots + x_p^2$ .

Thus, if  $\alpha = 2k$ , then  $R_{2k}^H(u) = 2(-1)^k R_{2k}^e(v)$  for  $q = 0$  and  $v = x_1^2 + x_2^2 + \dots + x_p^2$ .

**Lemma 2.1.** *Given  $P$  is a hyper-function, then*

$$P\delta^{(k)}(p) + k\delta^{(k-1)}(p) = 0,$$

where  $\delta^{(k)}$  is the Dirac-delta distribution with  $k$  derivatives.

*Proof.* See [7], p. 233. □

**Lemma 2.2.** *Given the equation*

$$\Delta^k u(x) = 0, \tag{2.9}$$

where  $\Delta^k$  is defined by (1.2) and  $x = (x_1, x_2, \dots, x_n) \in \mathbb{R}^n$ , then  $u(x) = (R_{2(k-1)}^e(v))^{(m)}$  is a solution of (2.9) with  $m = \frac{n-4}{2}$ ,  $n \geq 4$  and  $n$  is even dimension and is defined by Definition 2.1. The function  $(R_{2(k-1)}^e(v))^{(m)}$  is defined by (2.5) with  $m$ -derivatives and  $\alpha = 2(k-1)$ .

*Proof.* We first to show that the generalized function  $u(x) = \delta^{(m)}(r^2)$ , where  $r^2 = |x|^2 = x_1^2 + x_2^2 + \dots + x_n^2$  of

$$\Delta u(x) = 0. \tag{2.10}$$

Here  $\Delta = (\frac{\partial^2}{\partial x_1^2} + \frac{\partial^2}{\partial x_2^2} + \dots + \frac{\partial^2}{\partial x_n^2})$  is a Laplace operator. Now

$$\begin{aligned} \frac{\partial}{\partial x_i} \delta^{(m)}(r^2) &= 2x_i \delta^{(m+1)}(r^2), \\ \frac{\partial^2}{\partial x_i^2} \delta^{(m)}(r^2) &= 2\delta^{(m+1)}r^2 + 4x_i^2 \delta^{(m+2)}(r^2). \end{aligned}$$

Thus

$$\begin{aligned} \Delta \delta^{(m)}(r^2) &= \sum_{i=1}^n \frac{\partial^2}{\partial x_i^2} \delta^{(m)}(r^2) \\ &= 2n\delta^{(m+1)}r^2 + 4r^2\delta^{(m+2)}(r^2) = 2n\delta^{(m+1)}r^2 - 4(m+2)\delta^{(m+1)}(r^2). \end{aligned}$$

By Lemma 2.1 with  $P = r^2$  we have

$$\Delta \delta^{(m)}(r^2) = (2n - 4(m + 2))\delta^{(m+1)}(r^2) = 0 \quad \text{if } 2n - 4(m + 2) = 0,$$

or  $m = \frac{n-4}{2}$ ,  $n \geq 4$  and  $n$  is even. Thus  $\delta^{(m)}(r^2)$  is a solution of (2.8) with  $m = \frac{n-4}{2}$ ,  $n \geq 4$  and  $n$  is even. Now  $\Delta^k u(x) = \Delta(\Delta^{k-1}u(x)) = 0$  then from the above proof  $\Delta^{k-1}u(x) = \delta^{(m)}(r^2)$  with  $m = \frac{n-4}{2}$ ,  $n \geq 4$  and  $n$  is even.

Convolving both sides of the above equation by the function  $(-1)^{k-1}R_{2(k-1)}^e(x)$  we obtain

$$\begin{aligned} (-1)^{k-1}R_{2(k-1)}^e * \Delta^{k-1}u(x) &= (-1)^{k-1}R_{2(k-1)}^e * \delta^{(m)}(r^2), \\ \Delta^{k-1}((-1)^{k-1}R_{2(k-1)}^e * u(x)) &= (-1)^{k-1}R_{2(k-1)}^e * \delta^{(m)}(r^2), \\ \delta * u(x) = u(x) &= (-1)^{k-1}R_{2(k-1)}^e * \delta^{(m)}(r^2). \end{aligned} \tag{2.11}$$

Now from (2.1)

$$R_{2(k-1)}^e(x) = \frac{|x|^{2(k-1)-n}}{W_n(\alpha)} = \frac{(|x|^2)^{\frac{2(k-1)-n}{2}}}{W_n(\alpha)} = \frac{(r^2)^{\frac{2(k-1)-n}{2}}}{W_n(\alpha)},$$

where  $r = |x| = (x_1^2 + x_2^2 + \dots + x_n^2)^{\frac{1}{2}}$ . Hence

$$\begin{aligned} R_{2(k-1)}^e(x) * \delta^{(m)}(r^2) &= \frac{(r^2)^{\frac{2(k-1)-n}{2}}}{W_n(\alpha)} * \delta^{(m)}(r^2) \\ &= \left( \frac{(r^2)^{\frac{2(k-1)-n}{2}}}{W_n(\alpha)} \right)^{(m)} = (R_{2(k-1)}^e(x))^{(m)}. \end{aligned}$$

It follows that  $u(x) = (-1)^{k-1}(R_{2(k-1)}^e(x))^{(m)}$  is a solution of (2.9) with  $m =$

$\frac{n-4}{2}$ ,  $n \geq 4$  and  $n$  is even dimension of  $R^n$ . □

**Lemma 2.3.** *Given the equation*

$$\square^k u(x) = 0. \tag{2.12}$$

Here  $\square^k$  is defined by (1.3) and  $x = (x_1, x_2, \dots, x_n) \in \mathbb{R}^n$ , then  $u(x) = (R_{2(k-1)}^H(u))^{(m)}$  is a solution of (2.12) with  $m = \frac{n-4}{2}$ ,  $n \geq 4$  and  $n$  is even dimension and  $u$  is defined by (2.1). The function  $(R_{2(k-1)}^H(u))^{(m)}$  is defined by (2.2) with  $m$ -derivatives and  $\beta = 2(k - 1)$ .

*Proof.* We first to show that the generalized function  $\delta^{(m)}(r^2 - s^2)$ , where  $r^2 = x_1^2 + x_2^2 + \dots + x_p^2$  and  $s^2 = x_{p+1}^2 + x_{p+2}^2 + \dots + x_{p+q}^2$ ,  $p + q = n$  is a solution of the equation

$$\square u(x) = 0, \tag{2.13}$$

where  $\square$  is defined by (1.2) with  $k = 1$  and  $x = (x_1, x_2, \dots, x_n) \in \mathbb{R}^n$

$$\begin{aligned} \frac{\partial}{\partial x_i} \delta^{(m)}(r^2 - s^2) &= 2x_i \delta^{(m+1)}(r^2 - s^2), \\ \frac{\partial^2}{\partial x_i^2} \delta^{(m)}(r^2 - s^2) &= 2\delta^{(m+1)}(r^2 - s^2) + 4x_i^2 \delta^{(m+2)}(r^2 - s^2), \end{aligned}$$

$$\begin{aligned} \square \delta^{(m)}(r^2 - s^2) &= \sum_{i=1}^p \frac{\partial^2}{\partial x_i^2} \delta^{(m)}(r^2 - s^2) \\ &= 2p\delta^{(m+1)}(r^2 - s^2) + 4r^2\delta^{(m+2)}(r^2 - s^2) \\ &= 2p\delta^{(m+1)}(r^2 - s^2) + 4(r^2 - s^2)\delta^{(m+2)}(r^2 - s^2) \\ &\quad + 4s^2\delta^{(m+2)}(r^2 - s^2) \\ &= 2p\delta^{(m+1)}(r^2 - s^2) - 4(m + 2)\delta^{(m+1)}(r^2 - s^2) \\ &\quad + 4s^2\delta^{(m+2)}(r^2 - s^2) \\ &= (2p - 4(m + 2))\delta^{(m+1)}(r^2 - s^2) + 4s^2\delta^{(m+2)}(r^2 - s^2). \end{aligned}$$

By Lemma 2.1 with  $P = r^2 - s^2$ . Similarly,

$$\sum_{j=p+1}^{p+q} \frac{\partial^2}{\partial x_j^2} \delta^{(m)}(r^2 - s^2) = (-2q + 4(m + 2))\delta^{(m+1)}(r^2 - s^2) + 4r^2\delta^{(m+2)}(r^2 - s^2).$$

Thus

$$\begin{aligned} \square \delta^{(m)}(r^2 - s^2) &= \sum_{i=1}^p \frac{\partial^2}{\partial x_i^2} \delta^{(m)}(r^2 - s^2) - \sum_{j=p+1}^{p+q} \frac{\partial^2}{\partial x_j^2} \delta^{(m)}(r^2 - s^2) \\ &= (2(p + q) - 8(m + 2))\delta^{(m+1)}(r^2 - s^2) \end{aligned}$$

$$\begin{aligned} & -4(r^2 - s^2)\delta^{(m+2)}(r^2 - s^2) \\ & = (2n - 8(m + 2))\delta^{(m+1)}(r^2 - s^2) + 4(m + 2)\delta^{(m+1)}(r^2 - s^2) \\ & = (2n - 4(m + 2))\delta^{(m+1)}(r^2 - s^2). \end{aligned}$$

If  $2n - 4(m + 2) = 0$ , we have  $\square\delta^{(m)}(r^2 - s^2) = 0$ . That is  $u(x) = \delta^{(m)}(r^2 - s^2)$  is a solution of (2.12) with  $m = \frac{n-4}{2}, n \geq 4$  and  $n$  is even dimension.

Now  $\square^k u(x) = \square(\square^{k-1} u(x)) = 0$ .

From the above proof we have  $\square^{k-1} u(x) = \delta^{(m)}(r^2 - s^2)$  with  $m = \frac{n-4}{2}, n \geq 4$  and  $n$  is even dimension. Convolution the above equation by  $R_{2(k-1)}^H(u)$ , we obtain

$$\begin{aligned} R_{2(k-1)}^H(u) * \square^{k-1} u(x) & = R_{2(k-1)}^H(u) * \delta^{(m)}(r^2 - s^2) \\ \square^{k-1}(R_{2(k-1)}^H(u)) * u(x) & = (R_{2(k-1)}^H(u))^{(m)}, \text{ where } v = (r^2 - s^2) \\ \delta * u(x) & = u(x) = (R_{2(k-1)}^H(u))^{(m)} \end{aligned}$$

by (2.3) and  $v = r^2 - s^2$  is defined by Definition 2.1.

Thus  $u(x) = (R_{2(k-1)}^H(u))^{(m)}$  is a solution of (2.12) with  $m = \frac{n-4}{2}, n \geq 4$  and  $n$  is even dimension. □

**Lemma 2.4.** *Let  $L$  be the operator defined by*

$$L = \left(\frac{3}{4}\square^2 + \frac{1}{4}\Delta^2\right)^k, \tag{2.14}$$

where  $\Delta$  and  $\square$  is defined by (1.2) and (1.3) respectively. Then we obtain  $H(x)$ , where

$$H(x) = \left(R_{4k}^H(u) * (-1)^{2k} R_{4k}^e(v)\right) * \left(S^{*k}(x)\right)^{*^{-1}} \tag{2.15}$$

and

$$S(x) = \frac{3}{4}R_4^e(v) + \frac{1}{4}(-1)^2 R_4^H(u) \tag{2.16}$$

is an elementary solution of the operator (2.14) iterated  $k$ -times,  $S^{*k}(x)$  denotes the convolution of  $S$  it self  $k$ -times,  $(S^{*k}(x))^{*^{-1}}$  denotes the inverse of  $S^{*k}(x)$  in the convolution algebra. Moreover  $H(x)$  is a tempered distribution.

*Proof.* From (3.1), we have

$$\left(\frac{3}{4}\square^2 + \frac{1}{4}\Delta^2\right)^k H(x) = \delta(x),$$

or we can write

$$\left(\frac{3}{4}\square^2 + \frac{1}{4}\Delta^2\right) \left(\frac{3}{4}\square^2 + \frac{1}{4}\Delta^2\right)^{k-1} H(x) = \delta(x).$$

Convolving both sides of the above equation by  $R_4^H(u) * (-1)^2 R_4^e(v)$ ,

$$\begin{aligned} & \left(\frac{3}{4}\square^2 + \frac{1}{4}\Delta^2\right) (R_4^H(u) * (-1)^2 R_4^e(v)) \left(\frac{3}{4}\square^2 + \frac{1}{4}\Delta^2\right)^{k-1} H(x) \\ & \hspace{15em} = \delta(x) * R_4^H(u) * (-1)^2 R_4^e(v), \\ & \left(\frac{3}{4}\square^2(R_4^H(u) * (-1)^2 R_4^e(v)) + \frac{1}{4}\Delta^2((-1)^2 R_4^e(v) * (R_4^H(u)))\right) \\ & \hspace{10em} \left(\frac{3}{4}\square^2 + \frac{1}{4}\Delta^2\right)^{k-1} H(x) = \delta(x) * R_4^H(u) * (-1)^2 R_4^e(v). \end{aligned}$$

By (2.4) and (2.8), we obtain

$$\begin{aligned} & \left(\frac{3}{4}\delta * (-1)^2 R_4^e(v) + \frac{1}{4}\delta * R_4^H(u)\right) \cdot \\ & \hspace{10em} \left(\frac{3}{4}\square^2 + \frac{1}{4}\Delta^2\right)^{k-1} H(x) = R_4^H(u) * (-1)^2 R_4^e(v), \end{aligned}$$

or

$$\left(\frac{3}{4}(-1)^2 R_4^e(v) + \frac{1}{4}R_4^H(u)\right) \left(\frac{3}{4}\square^2 + \frac{1}{4}\Delta^2\right)^{k-1} H(x) = R_4^H(u) * (-1)^2 R_4^e(v).$$

Keeping on convolving both sides of the above equation by  $R_4^H(u) * (-1)^2 R_4^e(v)$  up to  $k - 1$  times, we obtain

$$S^{*k}(x) * H(x) = (R_4^H(u) * (-1)^2 R_4^e(v))^{*k}.$$

The symbol  $*k$  denotes the convolution of itself  $k$ -times. By properties of  $R_\alpha(u)$ , we have

$$\begin{aligned} & (R_4^H(u) * (-1)^2 R_4^e(v))^{*k} = R_{4k}^H(u) * (-1)^{2k} R_{4k}^e(v), \\ & S^{*k}(x) * H(x) = \left(R_{4k}^H(u) * (-1)^{2k} R_{4k}^e(v)\right), \\ & H(x) = (R_{4k}^H(u) * (-1)^2 R_{4k}^e(v)) * (S^{*k})^{*-1} \end{aligned}$$

is an elementary solution of (2.14). □

**Lemma 2.5.** *Given the equation*

$$\Delta u(x) = f(x, u(x)), \tag{2.17}$$

where  $f$  is defined and has continuous first derivatives for all  $x \in \Omega \cup \partial\Omega$ ,  $\Omega$  is an open subset of  $R^n$  and  $\partial\Omega$  is the boundary of  $\Omega$ . Assume that  $f$  is bounded, that is  $|f(x, u)| \leq N$  and the boundary condition  $u(x) = 0$  for  $x \in \partial\Omega$ . Then we obtain  $u(x)$  as a unique solution of (2.17)

*Proof.* We can prove the existence of the solution  $u(x)$  of (2.10) by the



method of iterations and the Schuder’s estimates. The details of the proof are given by Courant and Hilbert, see [1], pp. 369-372.  $\square$

### 3. Main Results

**Theorem 3.1.** *Consider the nonlinear equation*

$$\otimes^k u(x) = f(x, \Delta^{k-1} L^k u(x)), \tag{3.1}$$

where  $\otimes^k$  is the operator iterated  $k$  times defined

$$\begin{aligned} \otimes^k &= \left[ \left( \sum_{i=1}^p \frac{\partial^2}{\partial x_i^2} \right)^3 + \left( \sum_{j=p+1}^{p+q} \frac{\partial^2}{\partial x_j^2} \right)^3 \right]^k \\ &= \left( \sum_{i=1}^p \frac{\partial^2}{\partial x_i^2} + \sum_{j=p+1}^{p+q} \frac{\partial^2}{\partial x_j^2} \right)^k \left[ \left( \sum_{i=1}^p \frac{\partial^2}{\partial x_i^2} \right)^2 - \left( \sum_{i=1}^p \frac{\partial^2}{\partial x_i^2} \right) \cdot \right. \\ &\quad \left. \left( \sum_{j=p+1}^{p+q} \frac{\partial^2}{\partial x_j^2} \right) + \left( \sum_{j=p+1}^{p+q} \frac{\partial^2}{\partial x_j^2} \right)^2 \right]^k = \Delta^k \left( \Delta^2 - \frac{3}{4}(\Delta + \square)(\Delta - \square) \right)^k \\ &= \left( \frac{3}{4} \diamond \square + \frac{1}{4} \Delta^3 \right)^k, \end{aligned}$$

$L$  is the operator iterated  $k$  times defined by

$$L^k = \left( \frac{3}{4} \square^2 + \frac{1}{4} \Delta^2 \right)^k, \tag{3.2}$$

and  $\Delta^{k-1}$  is the Laplacian operator iterated  $k - 1$  times, defined by (1.2). Let  $f$  be defined and have continuous first derivatives for all  $x \in \Omega \cup \partial\Omega$ ,  $\Omega$  is an open subset of  $R^n$  and  $\partial\Omega$  denotes the boundary of  $\Omega$  and  $n$  is even with  $n \geq 4$ . Let  $f$  be a bounded function, that is

$$|f(x, \Delta^{k-1} L^k u(x))| \leq N, \quad x \in \Omega, \tag{3.3}$$

and the boundary condition

$$\Delta^{k-1} L^k u(x) = 0, \quad x \in \partial\Omega, \tag{3.4}$$

then we obtain

$$u(x) = (-1)^{k-1} R_{2(k-1)}^e(v) * (R_{4k}^H(u) * (-1)^{2k} R_{4k}^e(u)) * (S^{*k})^{*-1} * w(x) \tag{3.5}$$

as a solution of (3.1) with the boundary condition

$$u(x) = (R_{4k}^H(u) * (-1)^{2k} R_{4k}^e(v)) * (S^{*k})^{*-1} * (R_{2(k-2)}^H(u))^{(m)} \tag{3.6}$$

for  $x \in \partial\Omega$ ,  $m = \frac{n-4}{2}$ ,  $k = 2, 3, 4, 5, \dots$  and  $w(x)$  is a continuous function for  $x \in \Omega \cup \partial\Omega$  and  $u$  defined by (2.1) and  $v$  defined by (2.6),  $R_{2(k-2)}^H(u)$  and  $R_{4k}^H$  are given by (2.2) and  $R_{4k}^e(v)$  is given by (2.5).

*Proof.*

$$\begin{aligned} (\otimes)^k u(x) &= \Delta^k \left( \frac{3}{4} \square^2 + \frac{1}{4} \Delta^2 \right)^k u(x) \\ &= \Delta \Delta^{k-1} \left( \frac{3}{4} \square^2 + \frac{1}{4} \Delta^2 \right)^k u(x) \\ &= f(x, \Delta^{k-1} \left( \frac{3}{4} \square^2 + \frac{1}{4} \Delta^2 \right)^k u(x)) \\ &= f(x, \Delta^{k-1} L^k u(x)). \end{aligned}$$

Since  $u(x)$  has continuous derivatives up to order  $6k$  for  $k = 1, 2, 3, \dots$  we can assume

$$\Delta^{k-1} \left( \frac{3}{4} \square^2 + \frac{1}{4} \Delta^2 \right)^k u(x) = w(x), \quad \forall x \in \Omega. \tag{3.7}$$

Thus, (3.1) can be written in the form

$$\otimes^k u(x) = \square w(x) = f(x, w(x)) \tag{3.8}$$

by (3.3)

$$|f(x, w)| \leq N, \quad \forall x \in \Omega, \tag{3.9}$$

and by (3.4),  $w(x) = 0$  or  $\Delta^{k-1} \left( \frac{3}{4} \square^2 + \frac{1}{4} \Delta^2 \right)^k u(x) = 0$  for  $x \in \partial\Omega$ . Thus by Lemma 2.3 there exists a unique solution  $w(x)$  of (3.8) which satisfies (3.9).

Now consider the equation (3.7) we have  $\square^{k-1} R_{2(k-1)}^H(x) = \delta$ , where  $\delta$  is the Dirac-delta function, that is  $(-1)^{2k} R_k^e(x)$  and  $R_{2(k-1)}^H(x)$  are the elementary solution of the operators  $\Delta^k$  and  $\square^{k-1}$  respectively, see [2], p. 118 and [6], p. 11, i.e.

$$\Delta^k (-1)^k R_{2k}^e(x) = \delta(x)$$

and

$$\square^{k-1} R_{2(k-1)}^H(u) = \delta(x).$$

The function  $R_{2k}^e(x)$  and  $R_{2(k-1)}^H(u)$  and defined (2.5) and (2.2) respectively.

Thus, convolving both sides of (3.7) by

$$(-1)^{k-1} R_{2(k-1)}^e(u) * \left( R_{4k}^H(u) * (-1)^{2k} R_{4k}^e(v) \right) * (S^{*k})^{*-1},$$

we obtain

$$(-1)^{k-1} R_{2(k-1)}^e(v) * \left( R_{4k}^H(u) * (-1)^{2k} R_{4k}^e(v) \right) * (S^{*k})^{*-1} * \Delta^{k-1} L^k u(x)$$

$$= \left( (-1)^{k-1} R_{2(k-1)}^e(v) * \left( R_{4k}^H(u) * (-1)^{2k} R_{4k}^e(v) \right) * (S^{*k})^{*-1} \right) * w(x).$$

By the properties of convolution, we obtain

$$\begin{aligned} \Delta^{k-1} (-1)^{k-1} (R_{2(k-1)}^e(v)) * L^k \left( R_{4k}^H(u) * (-1)^{2k} R_{4k}^e(v) \right) * (S^{*k})^{*-1} * w(x) \\ = \left( (-1)^{k-1} R_{2(k-1)}^H(u) * \left( R_{4k}^H(u) * (-1)^{2k} R_{4k}^e(v) \right) * (S^{*k})^{*-1} \right) * w(x), \end{aligned}$$

or

$$\delta * \delta * u(x) = \left( (-1)^{k-1} R_{2(k-1)}^e(u) * \left( R_{4k}^H(u) * (-1)^{2k} R_{4k}^e(v) \right) * (S^{*k})^{*-1} \right) * w(x).$$

Thus

$$\begin{aligned} u(x) = \left( (-1)^{k-1} R_{2(k-1)}^e(v) * \left( R_{4k}^H(u) * (-1)^{2k} R_{4k}^e(v) \right) \right. \\ \left. * (S^{*k})^{*-1} \right) * w(x) \quad (3.10) \end{aligned}$$

as a solution of (3.1)

Next, consider the equation

$$\Delta^{k-1} L^k u(x) = 0 \quad (3.11)$$

for  $x \in \partial\Omega$ . By Lemma 2.2, we have

$$L^k u(x) = (-1)^{k-2} (R_{2(k-2)}^e(v))^{(m)}.$$

Convolving both sides of the above equation by  $(R_{4k}^H(u) * (-1)^{2k} R_{4k}^e(v)) * (S^{*k})^{*-1}$ , we obtain

$$\begin{aligned} (R_{4k}^H(u) * (-1)^{2k} R_{4k}^e(v)) * (S^{*k})^{*-1} L^k u(x) \\ = (R_{4k}^H(u) * (-1)^{2k} R_{4k}^e(v)) * (S^{*k})^{*-1} * (R_{2(k-2)}^e(v))^{(m)} \end{aligned}$$

or

$$\begin{aligned} L^k \left( (R_{4k}^H(u) * (-1)^{2k} R_{4k}^e(v)) * (S^{*k})^{*-1} \right) * u(x) \\ = (R_{4k}^H(u) * (-1)^{2k} R_{4k}^e(v)) * (S^{*k})^{*-1} * (-1)^{k-2} (R_{2(k-2)}^e(v))^{(m)}. \end{aligned}$$

By Lemma 2.4, we obtain

$$\begin{aligned} \delta * u(x) = u(x) \\ = (R_{4k}^H(u) * (-1)^{2k} R_{4k}^e(v)) * (S^{*k})^{*-1} * (-1)^{k-2} (R_{2(k-2)}^e(v))^{(m)}. \quad (3.12) \end{aligned}$$

Thus

$$u(x) = (R_{4k}^H(u) * (-1)^{2k} R_{4k}^e(v)) * (S^{*k})^{*-1} * (-1)^{k-2} (R_{2(k-2)}^e(v))^{(m)}, \quad (3.13)$$

for  $x \in \partial\Omega$  and  $k = 2, 3, 4, 5, \dots$

### Acknowledgements

The authors would like to thank The Thailand Research Fund and Graduate School, Chiang Mai University, Thailand for financial support.

### References

- [1] R. Courant, D. Hilbert, *Methods of Mathematical Physics*, Volume 2, Interscience Publishers, New York (1966).
- [2] W.F. Donoghue, *Distributions and Fourier Transform*, Academic Press, New York (1969)
- [3] I.M. Gelfand, G.E. Shilov, *Generalized Function*, Academic Press, New York (1964).
- [4] A. Kananthai, On the solution of the  $n$ -dimensional diamond operator, *Applied Mathematics and Computational*, Elsevier Science Inc., New York (1997), 27-37.
- [5] Y. Nozaki, On Riemann-Liouville integral of ultra-hyperbolic type, *Kodai Math. Sem. Rep.*, **6**, No. 2 (1964), 69-87.
- [6] S.E. Trione, On Marcel Riesz: On the ultra-hyperbolic kernel, *Trabajos de Mathematica*, **116** (1987), Preprint.