

Open Mathematics

Research Article

E.L. Shishkina*

Singular Cauchy problem for the general Euler-Poisson-Darboux equation

General Euler-Poisson-Darboux equation

<https://doi.org/10.1515/math-2018-0005>

Received October 31, 2016; accepted December 22, 2017.

Abstract: In this paper we obtain the solution of the singular Cauchy problem for the Euler-Poisson-Darboux equation when differential Bessel operator acts by each variable.

Keywords: Bessel operator, Euler-Poisson-Darboux equation, Singular Cauchy problem

MSC: 26A33, 44A15

1 Introduction

The classical Euler-Poisson-Darboux equation has the form

$$\sum_{i=1}^n \frac{\partial^2 u}{\partial x_i^2} = \frac{\partial^2 u}{\partial t^2} + \frac{k}{t} \frac{\partial u}{\partial t}, \quad u = u(x, t), \quad x \in \mathbb{R}^n, \quad t > 0, \quad -\infty < k < \infty. \quad (1)$$

The operator acting by t in (1) is called the **Bessel operator**. For the Bessel operator we use the notation (see [1], p. 3)

$$(B_k)_t = \frac{\partial^2}{\partial t^2} + \frac{k}{t} \frac{\partial}{\partial t}.$$

The Euler-Poisson-Darboux equation for $n = 1$ appears in Euler's work (see [2], p. 227). Further Euler's case of (1) was studied by Poisson in [3], Riemann in [4] and Darboux in [5] (for the history of this issue see also in [6], p. 532 and [7], p. 527). The generalization of it was studied in [8]. When $n \geq 1$ the equation (1) was considered, for example, in [9, 10]. The Euler-Poisson-Darboux equation appears in different physics and mechanics problems (see [11–15]). In [16] (see also [17], p. 243) and in [18] there were different approaches to the solution of the Cauchy problem for the general Euler-Poisson-Darboux equation

$$\sum_{i=1}^n \frac{\partial^2 u}{\partial x_i^2} + \frac{\gamma_i}{x_i} \frac{\partial u}{\partial x_i} = \frac{\partial^2 u}{\partial t^2} + \frac{k}{t} \frac{\partial u}{\partial t}, \quad 0 < \gamma_i, \quad i = 1, \dots, n, \quad k > 0 \quad (2)$$

with the initials conditions

$$u(x, 0) = f(x), \quad \left. \frac{\partial u}{\partial t} \right|_{t=0} = 0. \quad (3)$$

The Cauchy problem with the nonequal to zero first derivative by t of u for the (2) (and for (1)) is incorrect. However, if we use the special type of the initial conditions containing the nonequal to zero first derivative by t of u then such Cauchy problem for the (2) will be solvable. Following [17] and [19] we will use the term

*Corresponding Author: E.L. Shishkina: Voronezh State University, Faculty of Applied Mathematics, Informatics and Mechanics, Universitetskaya square, 1, Voronezh 394006, Russia, E-mail: ilina_dico@mail.ru

singular Cauchy problem in this case. The abstract Euler-Poisson-Darboux equation (when in the left hand of (2) an arbitrary closed linear operator is presented) was studied in [20–22].

In this article we consider the solution of the problem (2)-(3) when $-\infty < k < +\infty$ and its properties. Besides this, we get the formula for the connection of solution of the problem (2)-(3) and solution of a simpler problem. Also using the solution of the problem (2)-(3) we obtain solution of the singular Cauchy problem for the equation (2) when $k < 1$ with the conditions

$$u(x, 0) = 0, \quad \lim_{t \rightarrow 0} t^k \frac{\partial u}{\partial t} = \varphi(x). \quad (4)$$

2 Property of general Euler-Poisson-Darboux equations' solutions

In this section we give some necessary definitions and obtain two fundamental recursion formulas for solution of (2).

Let

$$\mathbb{R}_+^n = \{x = (x_1, \dots, x_n) \in \mathbb{R}^n, \quad x_1 > 0, \dots, x_n > 0\}$$

and Ω is open set in \mathbb{R}_n which is symmetric correspondingly to each hyperplane $x_i = 0, i = 1, \dots, n$, $\Omega_+ = \Omega \cap \mathbb{R}_+^n$ and $\overline{\Omega}_+ = \Omega \cap \overline{\mathbb{R}_+^n}$ where

$$\overline{\mathbb{R}_+^n} = \{x = (x_1, \dots, x_n) \in \mathbb{R}^n, \quad x_1 \geq 0, \dots, x_n \geq 0\}.$$

We have $\Omega_+ \subseteq \mathbb{R}_+^n$ and $\overline{\Omega}_+ \subseteq \overline{\mathbb{R}_+^n}$. Consider the set $C^m(\Omega_+)$, $m \geq 1$, consisting of differentiable functions on Ω_+ by order m . Let $C^m(\overline{\Omega}_+)$ be the set of functions from $C^m(\Omega_+)$ such that all their derivatives by x_i for all $i = 1, \dots, n$ are continuous up to the $x_i = 0$. Class $C_{ev}^m(\overline{\Omega}_+)$ consists of functions from $C^m(\overline{\Omega}_+)$ such that $\left. \frac{\partial^{2k+1} f}{\partial x_i^{2k+1}} \right|_{x=0} = 0$ for all non-negative integers $k \leq \frac{m-1}{2}$ and all $x_i, i = 1, \dots, n$ (see [1], p. 21). A multi-index $\gamma = (\gamma_1, \dots, \gamma_n)$ consists of fixed positive numbers $\gamma_i > 0, i = 1, \dots, n$ and $|\gamma| = \gamma_1 + \dots + \gamma_n$.

We consider the multidimensional Euler-Poisson-Darboux equation wherein the Bessel operator acts in each of the variables:

$$(\Delta_\gamma)_x u = (B_k)_t u, \quad -\infty < k < \infty, \quad u = u^k(x, t), \quad x \in \mathbb{R}_+^n, \quad t > 0, \quad (5)$$

where

$$(\Delta_\gamma)_x = \Delta_\gamma = \sum_{i=1}^n (B_{\gamma_i})_{x_i} = \sum_{i=1}^n \frac{\partial^2}{\partial x_i^2} + \frac{\gamma_i}{x_i} \frac{\partial}{\partial x_i}, \quad (6)$$

$$(B_k)_t = \frac{\partial^2}{\partial t^2} + \frac{k}{t} \frac{\partial}{\partial t}, \quad k \in \mathbb{R}.$$

Equation (5) we will call **the general Euler-Poisson-Darboux equation**.

Statement 2.1. Let $u^k = u^k(x, t)$ denote the solution of (5) when the next two fundamental recursion formulas hold

$$u^k = t^{1-k} u^{2-k}, \quad (7)$$

$$u_t^k = t u^{k+2}. \quad (8)$$

Proof. Following [23] we prove (7). Putting $w = t^{k-1} v$, $v = u^k$ we have

$$w_t = (k-1)t^{k-2} v + t^{k-1} v_t = \frac{k-1}{t} w + t^{k-1} v_t,$$

$$\begin{aligned} w_{tt} &= (k-1)(k-2)t^{k-3} v + (k-1)t^{k-2} v_t + (k-1)t^{k-2} v_t + t^{k-1} v_{tt} = \\ &= \frac{(k-1)(k-2)}{t^2} w + 2(k-1)t^{k-2} v_t + t^{k-1} v_{tt}, \end{aligned}$$

$$\frac{2-k}{t} w_t = -\frac{(k-1)(k-2)}{t^2} w + (2-k)t^{k-2} v_t,$$

$$w_{tt} + \frac{2-k}{t} w_t = 2(k-1)t^{k-2} v_t + t^{k-1} v_{tt} + (2-k)t^{k-2} v_t = t^{k-1} \left(v_{tt} + \frac{k}{t} v_t \right)$$

or

$$w_{tt} + \frac{2-k}{t} w_t = t^{k-1} \left(v_{tt} + \frac{k}{t} v_t \right). \quad (9)$$

If $w = t^{k-1} v$ satisfies the equation

$$\Delta_\gamma w = w_{tt} + \frac{2-k}{t} w_t,$$

then using (9) we get

$$t^{k-1} \Delta_\gamma v = t^{k-1} \left(v_{tt} + \frac{k}{t} v_t \right)$$

which means that v satisfies the equation

$$\Delta_\gamma v = v_{tt} + \frac{k}{t} v_t.$$

Denoting $w = u^{2-k}$ we obtain (7).

Now we prove the (8). Let $tw = v_t$, $v = u^k$. We obtain

$$w_t = -\frac{1}{t^2} v_t + \frac{1}{t} v_{tt},$$

$$w_{tt} = \frac{2}{t^3} v_t - \frac{2}{t^2} v_{tt} + \frac{1}{t} v_{ttt}.$$

We find now $\frac{k+2}{t} w_t$:

$$\frac{k+2}{t} w_t = -\frac{k+2}{t^3} v_t + \frac{k+2}{t^2} v_{tt}.$$

Then we get

$$w_{tt} + \frac{k+2}{t} w_t = \frac{2}{t^3} v_t - \frac{2}{t^2} v_{tt} + \frac{1}{t} v_{ttt} - \frac{k+2}{t^3} v_t + \frac{k+2}{t^2} v_{tt} =$$

$$= \frac{1}{t} v_{ttt} - \frac{k}{t^3} v_t + \frac{k}{t^2} v_{tt} = \frac{1}{t} \left(v_{ttt} - \frac{k}{t^2} v_t + \frac{k}{t} v_{tt} \right) = \frac{1}{t} \frac{\partial}{\partial t} \left(v_{tt} + \frac{k}{t} v_t \right)$$

or

$$w_{tt} + \frac{k+2}{t} w_t = \frac{1}{t} \frac{\partial}{\partial t} \left(v_{tt} + \frac{k}{t} v_t \right). \quad (10)$$

□

Recursion formulas (7) and (8) allow us to obtain, from a solution u_k of equation (5), the solutions of the same equation with the parameter $k+2$ and $2-k$, respectively. Both formulas are proved for Euler-Poisson-Darboux equation $\frac{\partial^2 u}{\partial t^2} + \frac{k}{t} \frac{\partial u}{\partial t} - \Delta u = 0$.

3 Weighted spherical mean and the first Cauchy problem for the general Euler-Poisson-Darboux equation

Here we present the solutions of the problem (2)-(3) for different values of k for which we obtain solution of (2)-(4) in the next section, and get formula for the connection of solution of problem (2)-(3) and solution of simpler problem when $k = 0$ in (2).

In \mathbb{R}_+^n we will use multidimensional generalized translation corresponding to multi-index γ :

$${}^\gamma T^t = {}^{\gamma_1} T_{x_1}^{t_1} \dots {}^{\gamma_n} T_{x_n}^{t_n},$$

where each ${}^{\gamma_i}T_{x_i}^{\tau_i}$ is defined by the formula (see [24])

$${}^{\gamma_i}T_{x_i}^{\tau_i}f(x) = \frac{\Gamma\left(\frac{\gamma_i+1}{2}\right)}{\Gamma\left(\frac{\gamma_i}{2}\right)\Gamma\left(\frac{1}{2}\right)} \int_0^\pi f(x_1, \dots, x_{i-1}, \sqrt{x_i^2 + \tau_i^2 - 2x_i\tau_i \cos \alpha_i}, x_{i+1}, \dots, x_n) \sin^{\gamma_i-1} \alpha_i d\alpha_i.$$

The below-considered weighted spherical mean generated by a multidimensional generalized translation ${}^\gamma T^t$ has the form (see [25])

$$M_f^\gamma(x; r) = \frac{1}{|S_1^+(n)|_\gamma} \int_{S_1^+(n)} {}^\gamma T_x^r f(x) \theta^\gamma dS, \quad (11)$$

where $\theta^\gamma = \prod_{i=1}^n \theta_i^{\gamma_i}$, $S_1^+(n) = \{\theta: |\theta|=1, \theta \in \mathbb{R}_+^n\}$ and the coefficient $|S_1^+(n)|_\gamma$ is computed by the formula

$$|S_1^+(n)|_\gamma = \int_{S_1^+(n)} \prod_{i=1}^n x_i^{\gamma_i} dS(y) = \frac{\prod_{i=1}^n \Gamma\left(\frac{\gamma_i+1}{2}\right)}{2^{n-1} \Gamma\left(\frac{n+|\gamma|}{2}\right)} \quad (12)$$

(see [26], p. 20, formula (1.2.5) in which we should put $N=n$). Construction of a multidimensional generalized translation and the weighted spherical mean are transmutation operators (see [27]).

Theorems 3.1-3.4 have been proved in [28]. We give formulations of these theorems here because they will be needed in the next section.

Theorem 3.1. *The weighted spherical mean of $f \in C_{ev}^2$ satisfies the general equation Euler–Poisson–Darboux equation*

$$(\Delta_\gamma)_x M_f^\gamma(x; t) = (B_k)_t M_f^\gamma(x; t), \quad k = n + |\gamma| - 1 \quad (13)$$

and the conditions

$$M_f^\gamma(x; 0) = f, \quad (M_f^\gamma)'_t(x; 0) = 0. \quad (14)$$

This theorem has been proved in [25]).

We give theorems on the solution of the Cauchy problem for the general Euler–Poisson–Darboux equation for the remaining values of k .

$$(\Delta_\gamma)_x u = (B_k)_t u, \quad u = u^k(x, t), \quad x \in \mathbb{R}_+^n, \quad t > 0, \quad (15)$$

$$u^k(x, 0) = f(x), \quad u_t^k(x, 0) = 0. \quad (16)$$

Theorem 3.2. *Let $f \in C_{ev}^2$. Then for the case $k > n + |\gamma| - 1$ the solution of (15)–(16) is unique and given by*

$$u^k(x, t) = \frac{2^n \Gamma\left(\frac{k+1}{2}\right)}{\Gamma\left(\frac{k-n-|\gamma|+1}{2}\right) \prod_{i=1}^n \Gamma\left(\frac{\gamma_i+1}{2}\right) B_1^+(n)} \int [{}^\gamma T^t f(x)] (1-|y|^2)^{\frac{k-n-|\gamma|-1}{2}} y^\gamma dy. \quad (17)$$

Using weighted spherical mean we can write

$$u^k(x, t) = \frac{2t^{1-k} \Gamma\left(\frac{k+1}{2}\right)}{\Gamma\left(\frac{k-n-|\gamma|+1}{2}\right) \Gamma\left(\frac{n+|\gamma|}{2}\right)} \int_0^t (t^2 - r^2)^{\frac{k-n-|\gamma|-1}{2}} r^{n+|\gamma|-1} M_f^\gamma(x; r) dr. \quad (18)$$

Theorem 3.3. *If $f \in C_{ev}^{\left[\frac{n+|\gamma|-k}{2}\right]+2}$ then the solution of (15)–(16) for $k < n + |\gamma| - 1$, $k \neq -1, -3, -5, \dots$*

$$u^k(x, t) = t^{1-k} \left(\frac{\partial}{t \partial t} \right)^m (t^{k+2m-1} u^{k+2m}(x, t)), \quad (19)$$

where m is a minimum integer such that $m \geq \frac{n+|\gamma|-k-1}{2}$ and $u^{k+2m}(x, t)$ is the solution of the Cauchy problem

$$(B_{k+2m})_t u^{k+2m}(x, t) = (\Delta_\gamma)_x u^{k+2m}(x, t), \quad (20)$$

$$u^{k+2m}(x, 0) = \frac{f(x)}{(k+1)(k+3)\dots(k+2m-1)}, \quad u_t^{k+2m}(x, 0) = 0. \quad (21)$$

The solution of (15)–(16) is unique for $k \geq 0$ and not unique for negative k .

Theorem 3.4. If $f \in C_{ev}^{1-k}$ is B -polyharmonic of order $\frac{1-k}{2}$ then one of the solutions of the Cauchy problem (20)–(21) for the $k=-1, -3, -5, \dots$ is given by

$$u^{-1}(x, t) = f(x), \quad (22)$$

$$u^k(x, t) = f(x) + \sum_{h=1}^{-\frac{k+1}{2}} \frac{\Delta_\gamma^h f}{(k+1)\dots(k+2h-1)} \frac{t^{2h}}{2 \cdot 4 \cdot \dots \cdot 2h}, \quad k = -3, -5, \dots \quad (23)$$

The solution of (15)–(16) is not unique for negative k .

The theorem 3.5 contains the explicit form of the transmutation operator for the solution. Definition, methods of construction and applications of the transmutation operators can be found in [27, 29, 30].

Theorem 3.5. Let $k > 0$. The twice continuously differentiable on \mathbb{R}_+^{n+1} solution $u=u^k(x, t)$ of the Cauchy problem

$$(\Delta_\gamma)_x u = (B_k)_t u, \quad u = u^k(x, t), \quad x \in \mathbb{R}_+^n, \quad t > 0, \quad (24)$$

$$u^k(x, 0) = f(x), \quad u_t^k(x, 0) = 0 \quad (25)$$

such that $u_{x_i}^k(x_1, \dots, x_{i-1}, 0, x_{i+1}, \dots, x_n, t) = 0, i = 1, \dots, n$ is connected with the twice continuously differentiable on $\mathbb{R}_+^n \times \mathbb{R}$ solution $w=w(x, t)$ of the Cauchy problem

$$(\Delta_\gamma)_x w = w_{tt}, \quad w = w(x, t), \quad x \in \mathbb{R}_+^n, \quad t \in \mathbb{R}, \quad (26)$$

$$w(x, 0) = f(x), \quad w_t(x, 0) = 0 \quad (27)$$

such that $w_{x_i}(x_1, \dots, x_{i-1}, 0, x_{i+1}, \dots, x_n, t) = 0, i = 1, \dots, n$ by formula

$$u^k(x, t) = (\mathcal{P}_1^{\frac{k-1}{2}})_\alpha w(x, \alpha t), \quad (28)$$

where $(\mathcal{P}_\tau^\lambda)_\alpha$ is transmutation Poisson operator (see [24]) acting by α

$$(\mathcal{P}_\tau^\lambda)_\alpha g(\alpha) = \frac{2\Gamma(\lambda+1)}{\sqrt{\pi}\Gamma(\lambda+\frac{1}{2})} \frac{1}{\tau^{2\lambda}} \int_0^\tau g(\alpha) [\tau^2 - \alpha^2]^{\lambda-\frac{1}{2}} d\alpha.$$

Proof. The fact that the function u^k defined by the equality (28) satisfies the conditions (31) is obvious. Let us show that u^k defined by (28) satisfies (24)

$$(\Delta_\gamma)_x u = (\mathcal{P}_1^{\frac{k-1}{2}})_\alpha (\Delta_\gamma)_x w(x, \alpha t) = (\mathcal{P}_1^{\frac{k-1}{2}})_\alpha w_{\xi\xi}(x, \alpha t) = \frac{2\Gamma(\frac{k+1}{2})}{\sqrt{\pi}\Gamma(\frac{k}{2})} \int_0^1 (\Delta_\gamma)_x w(x, \alpha t) [1 - \alpha^2]^{\frac{k}{2}-1} d\alpha,$$

where $\xi = \alpha t$. Further integrating by parts we obtain

$$\begin{aligned} \frac{\partial u^k}{\partial t} &= \frac{2\Gamma(\frac{k+1}{2})}{\sqrt{\pi}\Gamma(\frac{k}{2})} \int_0^1 \alpha w_\xi(x, \alpha t) [1 - \alpha^2]^{\frac{k}{2}-1} d\alpha = \\ &= \left\{ u = w_\xi(x, \alpha t), dv = \alpha [1 - \alpha^2]^{\frac{k}{2}-1} d\alpha, du = t w_{\xi\xi}(x, \alpha t) d\alpha, v = -\frac{1}{k} [1 - \alpha^2]^{\frac{k}{2}} \right\} = \end{aligned}$$

$$\begin{aligned}
&= \frac{2\Gamma\left(\frac{k+1}{2}\right)}{\sqrt{\pi}\Gamma\left(\frac{k}{2}\right)} \frac{t}{k} \int_0^1 w_{\xi\xi}(x, \alpha t) [1 - \alpha^2]^{\frac{k}{2}} d\alpha = \\
&= \frac{2\Gamma\left(\frac{k+1}{2}\right)}{\sqrt{\pi}\Gamma\left(\frac{k}{2}\right)} \frac{t}{k} \int_0^1 w_{\xi\xi}(x, \alpha t) [1 - \alpha^2]^{\frac{k}{2}} d\alpha.
\end{aligned}$$

For $\frac{\partial^2 u^k}{\partial t^2}$ we have

$$\begin{aligned}
\frac{\partial^2 u^k}{\partial t^2} &= \frac{2\Gamma\left(\frac{k+1}{2}\right)}{\sqrt{\pi}\Gamma\left(\frac{k}{2}\right)} \int_0^1 \alpha^2 w_{\xi\xi}(x, \alpha t) [1 - \alpha^2]^{\frac{k}{2}-1} d\alpha = \\
&= \frac{2\Gamma\left(\frac{k+1}{2}\right)}{\sqrt{\pi}\Gamma\left(\frac{k}{2}\right)} \int_0^1 (\Delta_\gamma)_x w(x, \alpha t) \alpha^2 [1 - \alpha^2]^{\frac{k}{2}-1} d\alpha.
\end{aligned}$$

Finally,

$$\begin{aligned}
\frac{\partial^2 u^k}{\partial t^2} + \frac{k}{t} \frac{\partial u^k}{\partial t} &= \frac{2\Gamma\left(\frac{k+1}{2}\right)}{\sqrt{\pi}\Gamma\left(\frac{k}{2}\right)} \left[\int_0^1 (\Delta_\gamma)_x w(x, \alpha t) \alpha^2 [1 - \alpha^2]^{\frac{k}{2}-1} d\alpha + \int_0^1 (\Delta_\gamma)_x w(x, \alpha t) [1 - \alpha^2]^{\frac{k}{2}} d\alpha \right] = \\
&= \frac{2\Gamma\left(\frac{k+1}{2}\right)}{\sqrt{\pi}\Gamma\left(\frac{k}{2}\right)} \int_0^1 (\Delta_\gamma)_x w(x, \alpha t) [1 - \alpha^2]^{\frac{k}{2}-1} d\alpha = (\Delta_\gamma)_x u^k.
\end{aligned}$$

Thus the function u^k defined by equality (28) satisfies the problem (24)–(31).

Let us prove that from the relation (28) we can uniquely obtain a solution of the problem (26)–(27). By introducing new variables $\alpha t = \sqrt{\tau}$, $t = \sqrt{y}$, we get

$$y^{\frac{k-1}{2}} u^k(x, \sqrt{y}) = \frac{\Gamma\left(\frac{k+1}{2}\right)}{\sqrt{\pi}\Gamma\left(\frac{k}{2}\right)} \int_0^y \frac{w(x, \sqrt{\tau})}{\sqrt{\tau}} (y - \tau)^{\frac{k}{2}-1} d\tau.$$

Let $k > 0$ then $y^{\frac{k-1}{2}} u^k(x, \sqrt{y})$ is the Riemann-Liouville left-sided fractional integral of the order $\frac{k}{2}$ (see [31], p. 33):

$$y^{\frac{k-1}{2}} u^k(x, \sqrt{y}) = \frac{\Gamma\left(\frac{k+1}{2}\right)}{\sqrt{\pi}} \left(I_{0+}^{\frac{k}{2}} \frac{w(x, \sqrt{\tau})}{\sqrt{\tau}} \right) (y).$$

Thus we have unique representation of $w(x, \sqrt{\tau})$ (see [31], p. 44, theorem 24)

$$w(x, \sqrt{\tau}) = \frac{\sqrt{\tau}\sqrt{\pi}}{\Gamma\left(\frac{k+1}{2}\right)} \left(D_{0+}^{\frac{k}{2}} y^{\frac{k-1}{2}} u^k(x, \sqrt{y}) \right) (\tau)$$

or

$$w(x, t) = \frac{2}{\Gamma\left(n - \frac{k}{2}\right)} \left(\frac{d}{2tdt} \right)^n \int_0^t \frac{u^k(x, z) z^k}{(t^2 - z^2)^{\frac{k}{2}-n+1}} dz.$$

□

4 The second Cauchy problem for the general Euler-Poisson-Darboux equation

In this section we obtain solution of (2)–(4).

Theorem 4.1. If $\varphi \in C_{ev}^{\left[\frac{n+|\gamma|+k-1}{2}\right]}$ then the solution $v = v^k(x, t)$ of

$$(\Delta_\gamma)_x v = (B_k)_t v, \quad 0 < \gamma_i, \quad i = 1, \dots, n, \quad k < 1, \quad x \in \mathbb{R}_+^n, \quad t > 0, \quad (29)$$

$$v^k(x, 0) = 0, \quad \lim_{t \rightarrow 0} t^k \frac{\partial v}{\partial t} = \varphi(x) \quad (30)$$

is given by

$$v^k(x, t) = \frac{\Gamma\left(\frac{3-k}{2}\right) \prod_{i=1}^n \Gamma\left(\frac{\gamma_i+1}{2}\right) \Gamma\left(\frac{2-k+2q-n-|\gamma|+1}{2}\right)}{2^{n+q}(1-k) \Gamma\left(\frac{3-k+2q}{2}\right) \Gamma\left(\frac{2-k+2q}{2}\right)} \left(\frac{1}{t} \frac{\partial}{\partial t}\right)^q \times \\ \times \left(t^{1-k+2q} \int_{B_1^+(n)} [\gamma T^{ty} \varphi(x)] (1-|y|^2)^{\frac{2-k+2q-n-|\gamma|-1}{2}} y^\gamma dy \right)$$

if $n + |\gamma| + k$ is not an odd integer and

$$v^k(x, t) = \frac{2^{-q} \Gamma\left(\frac{3-k}{2}\right)}{(1-k) \Gamma\left(\frac{3-k+2q}{2}\right)} \left(\frac{1}{t} \frac{\partial}{\partial t}\right)^q \left(t^{n+|\gamma|-2} M_\varphi^\gamma(x; t) \right).$$

if $n + |\gamma| + k$ is an odd integer, where $q \geq 0$ is the smallest positive integer number such that $2 - k + 2q \geq n + |\gamma| - 1$.

Proof. Let $q \geq 0$ be the smallest positive integer number such that $2 - k + 2q \geq n + |\gamma| - 1$ i.e. $q = \left\lceil \frac{n+|\gamma|+k-1}{2} \right\rceil$ and let $v^{2-k+2q}(x, t)$ be a solution of (29) when we take $2 - k + 2q$ instead of k such that

$$v^{2-k+2q}(x, 0) = \varphi(x), \quad v_t^{2-k+2q}(x, 0) = 0. \quad (31)$$

Then by property (7) we obtain that

$$v^{k-2q} = t^{1-k+2q} v^{2-k+2q}$$

is a solution of the equation

$$(\Delta_\gamma)_x v = \frac{\partial^2 v}{\partial t^2} + \frac{k-2q}{t} \frac{\partial v}{\partial t}.$$

Further, applying q -times the formula (8) we obtain that

$$\left(\frac{1}{t} \frac{\partial}{\partial t}\right)^q v^{k-2q} = \left(\frac{1}{t} \frac{\partial}{\partial t}\right)^q (t^{1-k+2q} v^{2-k+2q})$$

is a solution of the (29).

Let's consider

$$v^k(x, t) = \frac{2^{-q} \Gamma\left(\frac{3-k}{2}\right)}{(1-k) \Gamma\left(\frac{3-k+2q}{2}\right)} \left(\frac{1}{t} \frac{\partial}{\partial t}\right)^q (t^{1-k+2q} v^{2-k+2q}). \quad (32)$$

We have shown that (32) satisfies the equation (29).

Now we will prove that v^k satisfies the conditions (31). For $v^k \in C_{ev}^q(\Omega_+)$ we have the formula (see [19], p.9)

$$\left(\frac{1}{t} \frac{\partial}{\partial t}\right)^q (t^{1-k+2q} v^{2-k+2q}) = \sum_{s=0}^q \frac{2^{q-s} C_q^s \Gamma\left(\frac{1-k}{2} + q + 1\right)}{\Gamma\left(\frac{1-k}{2} + s + 1\right)} t^{1-k+2s} \left(\frac{1}{t} \frac{\partial}{\partial t}\right)^s v^{2-k+2q}. \quad (33)$$

Taking into account formula (33) we obtain $v^k(x, 0) = 0$ and

$$\lim_{t \rightarrow 0} t^k v_t^k(x, t) = \frac{2^{-q} \Gamma\left(\frac{3-k}{2}\right)}{(1-k) \Gamma\left(\frac{3-k+2q}{2}\right)} \lim_{t \rightarrow 0} t^k \frac{\partial}{\partial t} \left(\frac{1}{t} \frac{\partial}{\partial t}\right)^q (t^{1-k+2q} v^{2-k+2q}) = \\ = \frac{2^{-q} \Gamma\left(\frac{3-k}{2}\right)}{(1-k) \Gamma\left(\frac{3-k+2q}{2}\right)} \lim_{t \rightarrow 0} t^k \frac{\partial}{\partial t} \sum_{s=0}^q \frac{2^{q-s} C_q^s \Gamma\left(\frac{1-k}{2} + q + 1\right)}{\Gamma\left(\frac{1-k}{2} + s + 1\right)} t^{1-k+2s} \left(\frac{1}{t} \frac{\partial}{\partial t}\right)^s v^{2-k+2q} = \\ = \frac{1}{1-k} \lim_{t \rightarrow 0} t^k \frac{\partial}{\partial t} (t^{1-k} v^{2-k+2q}) = \frac{1}{1-k} \lim_{t \rightarrow 0} t^k ((1-k)t^{-k} v^{2-k+2q} + t^{1-k} v_t^{2-k+2q}) =$$

$$= \frac{1}{1-k} \lim_{t \rightarrow 0} \left((1-k)v^{2-k+2q} + tv_t^{2-k+2q} \right) = \varphi(x).$$

Now we obtain the representation of v^k through the integral. Using formula (18) we get

$$v^{2-k+2q} = \frac{2\Gamma\left(\frac{3-k+2q}{2}\right)}{\Gamma\left(\frac{3-k+2q-n-|\gamma|}{2}\right)\Gamma\left(\frac{n+|\gamma|}{2}\right)} \int_0^1 (1-r^2)^{\frac{1-k+2q-n-|\gamma|}{2}} r^{n+|\gamma|-1} M_\varphi^\gamma(x; rt) dr.$$

If $2-k+2q > n+|\gamma|-1$ then by applying (32) and (33) we write

$$\begin{aligned} v^k &= \frac{2^{-q}\Gamma\left(\frac{3-k}{2}\right)}{(1-k)\Gamma\left(\frac{3-k+2q}{2}\right)} \sum_{s=0}^q \frac{2^{q-s}C_q^s\Gamma\left(\frac{1-k}{2}+q+1\right)}{\Gamma\left(\frac{3-k}{2}+s\right)} t^{1-k+2s} \left(\frac{1}{t}\frac{\partial}{\partial t}\right)^s v^{2-k+2q} = \\ &= \frac{\Gamma\left(\frac{3-k}{2}\right)}{1-k} \sum_{s=0}^q \frac{C_q^s t^{1-k+2s}}{2^s\Gamma\left(\frac{3-k}{2}+s\right)} \left(\frac{1}{t}\frac{\partial}{\partial t}\right)^s v^{2-k+2q} = \\ &= \frac{\Gamma\left(\frac{3-k+2q}{2}\right)\Gamma\left(\frac{1-k}{2}\right)}{\Gamma\left(\frac{3-k+2q-n-|\gamma|}{2}\right)\Gamma\left(\frac{n+|\gamma|}{2}\right)} \sum_{s=0}^q \frac{C_q^s t^{1-k+2s}}{2^s\Gamma\left(\frac{3-k}{2}+s\right)} \times \\ &\times \int_0^1 (1-r^2)^{\frac{1-k+2q-n-|\gamma|}{2}} r^{n+|\gamma|-1} \left(\frac{1}{t}\frac{\partial}{\partial t}\right)^s M_\varphi^\gamma(x; rt) dr. \end{aligned}$$

If $2-k+2q = n+|\gamma|-1$ then $v^{2-k+2q} = M_\varphi^\gamma(x; t)$ and

$$\begin{aligned} v^k &= \frac{2^{-q}\Gamma\left(\frac{3-k}{2}\right)}{(1-k)\Gamma\left(\frac{3-k+2q}{2}\right)} \left(\frac{1}{t}\frac{\partial}{\partial t}\right)^q \left(t^{n+|\gamma|-2} M_f^\gamma(x; t)\right) = \\ &= \frac{2^{-1-q}\Gamma\left(\frac{1-k}{2}\right)}{\Gamma\left(\frac{3-k+2q}{2}\right)} \sum_{s=0}^q \frac{2^{q-s}C_q^s\Gamma\left(\frac{3-k}{2}+q\right)}{\Gamma\left(\frac{3-k}{2}+s\right)} t^{1-k+2s} \left(\frac{1}{t}\frac{\partial}{\partial t}\right)^s M_f^\gamma(x; t) = \\ &= \sum_{s=0}^q \frac{C_q^s\Gamma\left(\frac{1-k}{2}\right)}{2^{s+1}\Gamma\left(\frac{3-k}{2}+s\right)} t^{1-k+2s} \left(\frac{1}{t}\frac{\partial}{\partial t}\right)^s M_f^\gamma(x; t). \end{aligned}$$

□

References

- [1] Kipriyanov I.A., Singular Elliptic Boundary Value Problems, Moscow: Nauka, 1997
- [2] Euler L., Institutiones calculi integralis, Opera Omnia. Ser. 1. V. 13. Leipzig, Berlin, 1914, 1, 13, 212-230
- [3] Poisson S.D., Mémoire sur l'intégration des équations linéaires aux différences partielles, J. de l'École Polytechnique, 1823, 1, 19, 215-248
- [4] Riemann B., On the Propagation of Flat Waves of Finite Amplitude, Ouvres, OGIz, Moscow-Leningrad, 1948, 376-395
- [5] Darboux G., Leçons sur la théorie générale des surfaces et les applications géométriques du calcul infinitésimal, vol. 2, 2nd edn, Gauthier-Villars, Paris, 1915
- [6] Mises R. von, The Mathematical Theory Of Compressible Fluid Flow, Academic Press, New York, 1958
- [7] Tsaldastani O., One-dimensional isentropic flow of fluid, In: Problems of Mechanics, Collection of Papers. R. von Mises and T. Karman (Eds.) [Russian translation], 1955, 519-552
- [8] Rutkauskas S., Some boundary value problems for an analogue of the Euler–Poisson–Darboux equation, Differ. Uravn., 1984, 20, 1, 115–124
- [9] Weinstein A., Some applications of generalized axially symmetric potential theory to continuum mechanics, In: Papers of Intern. Symp. Applications of the Theory of Functions in Continuum Mechanics, Mechanics of Fluid and Gas, Mathematical Methods, Nauka, Moscow, 1965, 440–453
- [10] Olevskii M.N., The solution of the Dirichlet problem related to the equation $\Delta u + \frac{p}{x_n} \frac{\partial u}{\partial x_n} = \rho$ for the semispheric domain, Dokl. AN SSSR, 1949, 64, 767-770
- [11] Aksenov A.V., Periodic invariant solutions of equations of absolutely unstable media, Izv. AN. Mekh. Tverd. Tela, 1997, 2, 14-20

- [12] Aksekov A.V., Symmetries and the relations between the solutions of the class of Euler–Poisson– Darboux equations, Dokl. Ross. Akad. Nauk, 2001, 381, 2, 176-179
- [13] Vekua I.N., New Methods of Solving of Elliptic Equations, OGIZ, Gostekhizdat, Moscow– Leningrad, 1948
- [14] Dzhaiani G.V., The Euler–Poisson–Darboux Equation, Izd. Tbilisskogo Gos. Univ., Tbilisi, 1984
- [15] Zhdanov V.K., Trubnikov B.A., Quasigas Unstable Media, Nauka, Moscow, 1991
- [16] Fox D.N., The solution and Huygens’ principle for a singular Cauchy problem, J. Math. Mech., 1959, 8, 197-219
- [17] Carroll R.W., Showalter R.E., Singular and Degenerate Cauchy problems, N.Y.: Academic Press, 1976
- [18] Lyakhov L.N., Polovinkin I.P., Shishkina E.L., Formulas for the Solution of the Cauchy Problem for a Singular Wave Equation with Bessel Time Operator, Doklady Mathematics. 2014, 90, 3, 737-742
- [19] Tersenov S.A., Introduction in the theory of equations degenerating on a boundary. USSR, Novosibirsk state university, 1973
- [20] Glushak A.V., Pokruchin O.A., Criterion for the solvability of the Cauchy problem for an abstract Euler-Poisson-Darboux equation, Differential Equations, 52, 1, 2016, 39–57
- [21] Glushak A.V., Abstract Euler-Poisson-Darboux equation with nonlocal condition, Russian Mathematics, 60, 6, 2016, 21-28
- [22] Glushak A.V., Popova V.A., Inverse problem for Euler-Poisson-Darboux abstract differential equation, Journal of Mathematical Sciences, 149, 4, 2008, 1453-1468
- [23] Weinstein A., On the wave equation and the equation of Euler-Poisson, Proceedings of Symposia in Applied Mathematics, V, Wave motion and vibration theory, McGraw-Hill Book Company, Inc., New York-Toronto-London, 1954, 137–147
- [24] Levitan B.M., Expansion in Fourier Series and Integrals with Bessel Functions, Uspekhi Mat. Nauk, 1951, 6, 2(42), 102–143
- [25] Lyakhov L.N., Polovinkin I.P., Shishkina E.L., On a Kipriyanov problem for a singular ultrahyperbolic equation, Differ. Equ., 2014, 50, 4, 513-525
- [26] Lyakhov L.N., Weight Spherical Functions and Riesz Potentials Generated by Generalized Shifts, Voronezh. Gos. Tekhn. Univ., Voronezh, 1997
- [27] Sitnik S.M. Transmutations and Applications: a survey, arXiv:1012.3741, 141, 2010
- [28] Shishkina E.L., Sitnik S.M., General form of the Euler-Poisson-Darboux equation and application of the transmutation method, arXiv:1707.04733v1, 28, 2017
- [29] Sitnik S.M., Transmutations and applications, Contemporary studies in mathematical analysis, Vladikavkaz, 2008, 226-293
- [30] Sitnik S.M., Factorization and estimates of the norms of Buschman-Erdelyi operators in weighted Lebesgue spaces, Soviet Mathematics Dokladi, 1992, 44, 2, 641-646
- [31] Samko S.G., Kilbas A.A., Marichev O.I., Fractional Integrals and Derivatives, Theory and Applications, Gordon and Breach Sc. Publ., Amsterdam, 1993