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SOLUTIONS OF A PARTIAL DIFFERENTIAL EQUATION RELATED TO THE OPLUS OPERATOR

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ABSTRACT. In this article, we consider the equation

$$\oplus^k u(x) = \sum_{r=0}^m c_r \oplus^r \delta$$

where \oplus^k is the operator iterated k times and defined by

$$\oplus^{k} = \left(\left(\sum_{i=1}^{p} \frac{\partial^{2}}{\partial x_{i}^{2}} \right)^{4} - \left(\sum_{j=p+1}^{p+q} \frac{\partial^{2}}{\partial x_{j}^{2}} \right)^{4} \right)^{k}$$

where p + q = n, $x = (x_1, x_2, \ldots, x_n)$ is in the *n*-dimensional Euclidian space \mathbb{R}^n , c_r is a constant, δ is the Dirac-delta distribution, $\bigoplus^0 \delta = \delta$, and $k = 0, 1, 2, 3, \ldots$. It is shown that, depending on the relationship between k and m, the solution to this equation can be ordinary functions, tempered distributions, or singular distributions.

1. INTRODUCTION

The diamond operator, iterated k times, was studied by Kananthai [2], and is defined by

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

where n is the dimension of the space \mathbb{R}^n , $x = (x_1, x_2, \dots, x_n) \in \mathbb{R}^n$, and k is a nonnegative integer. This operator can be expressed as

$$\Diamond^k = \Delta^k \Box^k = \Box^k \Delta^k \tag{1.2}$$

where Δ^k is the Laplacian operator iterated k times, defined by

$$\Delta^{k} = \left(\frac{\partial^{2}}{\partial x_{1}^{2}} + \frac{\partial^{2}}{\partial x_{2}^{2}} + \dots + \frac{\partial^{2}}{\partial x_{n}^{2}}\right)^{k}, \qquad (1.3)$$

and \Box^k is the Ultra-hyperbolic operator iterated k times, defined by

$$\Box^{k} = \left(\frac{\partial^{2}}{\partial x_{1}^{2}} + \frac{\partial^{2}}{\partial x_{2}^{2}} + \dots + \frac{\partial^{2}}{\partial x_{p}^{2}} - \frac{\partial^{2}}{\partial x_{p+1}^{2}} - \frac{\partial^{2}}{\partial x_{p+2}^{2}} - \dots - \frac{\partial^{2}}{\partial x_{p+q}^{2}}\right)^{k}.$$
 (1.4)

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Kananthai [2] showed that the convolution

$$u(x) = (-1)^k R_{2k}^e(x) * R_{2k}^H(x)$$

is a unique elementary solution of the operator \diamondsuit^k , where $R_{2k}^e(x)$ and $R_{2k}^H(x)$ are defined by (2.5) and (2.2) with $\alpha = 2k$ respectively; that is,

$$\diamondsuit^{k} \left((-1)^{k} R_{2k}^{e}(x) * R_{2k}^{H}(x) \right) = \delta.$$
(1.5)

Satsanit [7] introduced the \odot^k operator, defined by

$$\textcircled{o}^{k} = \left(\left(\sum_{i=1}^{p} \frac{\partial^{2}}{\partial x_{i}^{2}} \right)^{2} + \left(\sum_{j=p+1}^{p+q} \frac{\partial^{2}}{\partial x_{j}^{2}} \right)^{2} \right)^{k}.$$

From (1.3) and (1.4), we obtain

The \oplus^k operator has been studied by Kananthai, Suantai and Longani [4], and can be expressed in the form

$$\oplus^{k} = \left[\left(\sum_{i=1}^{p} \frac{\partial^{2}}{\partial x_{i}^{2}} \right)^{2} - \left(\sum_{j=p+1}^{p+q} \frac{\partial^{2}}{\partial x_{j}^{2}} \right)^{2} \right]^{k} \cdot \left[\left(\sum_{i=1}^{p} \frac{\partial^{2}}{\partial x_{i}^{2}} \right)^{2} + \left(\sum_{j=p+1}^{p+q} \frac{\partial^{2}}{\partial x_{j}^{2}} \right)^{2} \right]^{k} \quad (1.7)$$

Thus, (1.7) can be written as

$$\oplus^k = \diamondsuit^k \odot^k, \tag{1.8}$$

where \Diamond^k and \odot^k are defined by (1.1), (1.6) respectively.

The purpose of this article, is finding the solution to the equation

$$\oplus^{k} u(x) = \sum_{r=0}^{m} c_r \oplus^{r} \delta$$
(1.9)

by using convolutions of the generalized function. It is also shown that the type of solution to (1.9) depends on the relationship between k and m, according to the following cases:

(1) If m < k and m = 0, then (1.9) has the solution

$$u(x) = c_0 \left(\left((-1)^{3k} R^e_{6k}(x) * R^H_{6k}(x) \right) * (C^{*k}(x))^{*-1} \right)$$

which is an elementary solution of the \oplus^k operator in Theorem 3.1, is an ordinary function when $6k \ge n$, and is a tempered distribution when 6k < n.

(2) If 0 < m < k then the solution of (1.9) is

$$u(x) = \sum_{r=1}^{m} c_r \left(\left((-1)^{3(k-r)} R^e_{6(k-r)}(x) * R^H_{6(k-r)}(x) \right) * \left(C^{*(k-r)}(x) \right)^{*-1} \right)$$

which is an ordinary function when $6k-6r \ge n$ and is tempered distribution when 6k-6r < n.

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$$u(x) = \sum_{r=k}^{M} c_r \oplus^{r-k} \delta$$

which is only a singular distribution.

Before going that point, the following definitions and some concepts are needed.

2. Preliminaries

Definition 2.1. Let $x = (x_1, x_2, \dots, x_n)$ be a point in \mathbb{R}^n . Define

$$\upsilon = x_1^2 + x_2^2 + \dots + x_p^2 - x_{p+1}^2 - x_{p+2}^2 - \dots - x_{p+q}^2,$$
(2.1)

where p + q = n is the dimension of the space \mathbb{R}^n .

Let $\Gamma_{+} = \{x \in \mathbb{R}^{n} : x_{1} > 0 \text{ and } u > 0\}$ be the interior of a forward cone and let $\overline{\Gamma}_+$ denote its closure. For any complex number α , define the function

$$R^{H}_{\alpha}(\upsilon) = \begin{cases} \frac{\upsilon^{(\alpha-n)/2}}{K_{n}(\alpha)}, & \text{for } x \in \Gamma_{+}, \\ 0, & \text{for } x \notin \Gamma_{+}, \end{cases}$$
(2.2)

where

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

The function $R^{H}_{\alpha}(v)$ was introduced by Nozaki [5, p. 72] and is called the Ultrahyperbolic kernel of Marcel Riesz.

It is well known that $R^{H}_{\alpha}(v)$ is an ordinary function if $\operatorname{Re}(\alpha) \geq n$ and is a distribution of α if $\operatorname{Re}(\alpha) < n$. Let $\operatorname{supp} R^H_{\alpha}(v)$ denote the support of $R^H_{\alpha}(v)$ and suppose $\operatorname{supp} R^H_{\alpha}(v) \subset \overline{\Gamma}_+$, that is $\operatorname{supp} R^H_{\alpha}(v)$ is compact. From Trione [9, p. 11], $R^H_{2k}(v)$ is an elementary solution of the operator \Box^k ; that

is,

$$\Box^k R^H_{2k}(v) = \delta(x) \,. \tag{2.4}$$

Definition 2.2. Let $x = (x_1, x_2, \dots, x_n)$ and $|x| = (x_1^2 + x_2^2 + \dots + x_n^2)^{1/2}$. The elliptic kernel of Marcel Riesz and is defined as

$$R^{e}_{\alpha}(x) = \frac{|x|^{\alpha - n}}{W_{n}(\alpha)}$$
(2.5)

where

$$W_n(\alpha) = \frac{\pi^{\frac{n}{2}} 2^{\alpha} \Gamma\left(\frac{\alpha}{2}\right)}{\Gamma\left(\frac{n-\alpha}{2}\right)},\tag{2.6}$$

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

It can be shown that $R^e_{-2k}(x) = (-1)^k \Delta^k \delta(x)$ where Δ^k is defined by (1.3). It follows that $R_0^e(x) = \delta(x)$, [2, p. 118]. Moreover, $(-1)^k R_{2k}^e(x)$ is an elementary solution of the operator Δ^k [2, Lemma 2.4]; that is,

$$\Delta^{k}((-1)^{k}R^{e}_{2k}(x) = \delta(x).$$
(2.7)

Lemma 2.3. The functions $R_{2k}^{H}(v)$ and $(-1)^{k}R_{2k}^{e}(x)$ are the elementary solutions of the operators \Box^k and Δ^k , defined by (1.4) and (1.3) respectively. The function $R_{2k}^{H}(v)$ is defined by (2.2) with $\alpha = 2k$, and $R_{2k}^{e}(x)$ is defined by (2.5) with $\alpha = 2k$.

Proof. We need to show that $\Box^k R_{2k}^H(v) = \delta(x)$ which is done in [9, Lemma 2.4]. Also we need to show that $\Delta^k((-1)^k R_{2k}^e(x) = \delta(x)$. which is done in [2, p. 31]. \Box

Lemma 2.4. The convolution $R_{2k}^{H}(v) * (-1)^{k} R_{2k}^{e}(x)$ is an elementary solution of the operator \diamondsuit^{k} iterated k as defined by (1.1).

For the proof of the above lemma see [2, p. 33].

Lemma 2.5. The functions $R^H_{\alpha}(x)$ and $R^e_{\alpha}(x)$ defined by (2.2) and (2.5) respectively, for $Re(\alpha)$, are homogeneous distributions of order $\alpha - n$ and also a tempered distributions.

Proof. Since $R^H_{\alpha}(x)$ and $R^e_{\alpha}(x)$ satisfy the Euler equation,

$$(\alpha - n)R_{\alpha}^{H}(x) = \sum_{i=1}^{n} x_{i} \frac{\partial}{\partial x_{i}} R_{\alpha}^{H}(x),$$
$$(\alpha - n)R_{\alpha}^{e}(x) = \sum_{i=1}^{n} x_{i} \frac{\partial}{\partial x_{i}} R_{\alpha}^{e}(x),$$

we have that $R^{H}_{\alpha}(x)$ and $R^{e}_{\alpha}(x)$ are homogeneous distributions of order $\alpha - n$. Donoghue [1, pp. 154-155] proved that the every homogeneous distribution is a tempered distribution. This completes the proof.

Lemma 2.6. The convolution $R^e_{\alpha}(x) * R^H_{\alpha}(x)$ exists and is a tempered distribution.

Proof. Choose supp $R^H_{\alpha}(x) = K \subset \Gamma_+$ where K is a compact set. Then $R^H_{\alpha}(x)$ is a tempered distribution with compact support. By Donoghue [1, pp. 156-159], $R^e_{\alpha}(x) * R^H_{\alpha}(x)$ exists and is a tempered distribution. \square

Lemma 2.7 (Convolution of $R^e_{\alpha}(x)$ and $R^H_{\alpha}(x)$). Let $R^e_{\alpha}(x)$ and $R^H_{\alpha}(x)$ defined by (2.5) and (2.2) respectively, then we obtain the following:

- (1) $R^{e}_{\alpha}(x) * R^{e}_{\beta}(x) = R^{e}_{\alpha+\beta}(x)$ when α and β are complex parameters; (2) $R^{H}_{\alpha}(x) * R^{H}_{\beta}(x) = R^{H}_{\alpha+\beta}(x)$ when α and β are integers, except when both α and β are odd.

Proof. For the first formula, see [1, p. 158]. For the second formula, when α and β are both even integers; see [3]. For the case α is odd and β is even or α is even and β is odd, by Trione [8], we have

$$\Box^k R^H_\alpha(x) = R^H_{\alpha-2k}(x) \tag{2.8}$$

and

$$\Box^k R_{2k}^H(x) = \delta(x), \quad k = 0, 1, 2, 3, \dots$$
(2.9)

where \Box^k is the Ultra-hyperbolic operator iterated k-times defined by

$$\Box^{k} = \Big(\sum_{i=1}^{p} \frac{\partial^{2}}{\partial x_{i}^{2}} - \sum_{j=p+1}^{p+q} \frac{\partial^{2}}{\partial x_{j}^{2}}\Big)^{k}.$$

Now let m be an odd integer. We have $\Box^k R_m^H(x) = R_{m-2k}^H(x)$ and

$$R_{2k}^{H}(x) * \Box^{k} R_{m}^{H}(x) = R_{2k}^{H}(x) * R_{m-2k}^{H}(x)$$

or

$$(\Box^k R_{2k}^H(x)) * R_m^H(x) = R_{2k}^H(x) * R_{m-2k}^H(x), \delta * R_m^H(x) = R_{2k}^H(x) * R_{m-2k}^H(x).$$

Thus

$$R_m^H(x) = R_{2k}^H(x) * R_{m-2k}^H(x).$$

Since m is odd, hence m - 2k is odd and 2k is a positive even. Put $\alpha = 2k$, $\beta = m - 2k$, we obtain

$$R^H_{\alpha}(x) * R^H_{\beta}(x) = R^H_{\alpha+\beta}(x)$$

when α is nonnegative even and β is odd.

For the case when α is negative even and β is odd, by (2.8) we have

$$\Box^k R_0^H(x) = R_{-2k}^H(x)$$

or $\Box^k \delta = R^H_{-2k}(x)$, where $R^H_0(x) = \delta$. Now when m is odd,

$$R^{H}_{-2k}(x) * \Box^{k} R^{H}_{m}(x) = R^{H}_{-2k}(x) * R^{H}_{m-2k}(x)$$

or

$$\begin{split} \left(\Box^k \delta \right) * \Box^k R_m^H(x) &= R_{-2k}^H(x) * R_{m-2k}^H(x), \\ \delta * \Box^{2k} R_m^H(x) &= R_{-2k}^H(x) * R_{m-2k}^H(x). \end{split}$$

Thus

$$R^{H}_{m-2(2k)}(x) = R^{H}_{-2k}(x) * R^{H}_{m-2k}(x).$$

Put $\alpha = -2k$ and $\beta = m - 2k$, now α is negative even and β is odd. Then we obtain

$$R^H_{\alpha}(x) * R^H_{\beta}(x) = R^H_{\alpha+\beta}(x).$$

That completes the proof.

3. Main Results

Theorem 3.1. Given the equation

$$\oplus^k G(x) = \delta(x), \tag{3.1}$$

where \oplus^k is the oplus operator iterated k times defined by (1.8), $\delta(x)$ is the Diracdelta distribution, $x \in \mathbb{R}^n$, and k is a nonnegative integer. Then

$$G(x) = \left(R_{6k}^{H}(v) * (-1)^{3k} R_{6k}^{e}(x)\right) * \left(C^{*k}(x)\right)^{*-1}$$
(3.2)

is a Green's function or an elementary solution for the operator \oplus^k , where

$$C(x) = \frac{1}{2}R_4^H(x) + \frac{1}{2}(-1)^2 R_4^e(x), \qquad (3.3)$$

where $C^{*k}(x)$ denotes the convolution of C with itself k times, $(C^{*k}(x))^{*-1}$ denotes the inverse of $C^{*k}(x)$ in the convolution algebra. Moreover G(x) is a tempered distribution.

For a proof of the above theorem, see [6].

Theorem 3.2. For 0 < r < k,

and for $k \leq m$,

$$\oplus^{m} \left(\left((-1)^{3k} R^{e}_{6k}(x) * R^{H}_{6k}(x) \right) * \left(C^{*k}(x) \right)^{*-1} \right) = \oplus^{m-k} \delta.$$
(3.5)

Proof. For 0 < r < k, from (3.1),

$$\oplus^k \left(((-1)^{3k} R^e_{6k}(x) * R^H_{6k}(x)) * (C^{*k}(x))^{*-1} \right) = \delta.$$

Thus,

$$\oplus^{k-r} \oplus^r \left(((-1)^{3k} R^e_{6k}(x) * R^H_{6k}(x)) * (C^{*k}(x))^{*-1} \right) = \delta$$

 \mathbf{or}

$$\oplus^{k-r}\delta * \oplus^r \left(((-1)^{3k} R^e_{6k}(x) * R^H_{6k}(x)) * (C^{*k}(x))^{*-1} \right) = \delta.$$

Convolving both sides by $(((-1)^{3(k-r)}R^{e}_{6(k-r)}(x) * R^{H}_{6(k-r)}(x)) * (C^{*k}(x))^{*-1})$, we obtain

By theorem 3.1,

$$\delta * \oplus^{r} \left(\left((-1)^{3k} R^{e}_{6k}(x) * R^{H}_{6k}(x) \right) * (C^{*k}(x))^{*-1} \right) \\= \left(\left((-1)^{3(k-r)} R^{e}_{6(k-r)}(x) * R^{H}_{6(k-r)}(x) \right) * (C^{*(k-r)}(x))^{*-1} \right) * \delta.$$

It follows that

as required. For $k \leq m$

$$\oplus^{m} \left(\left((-1)^{3k} R^{e}_{6k}(x) * R^{H}_{6k}(x) \right) * (C^{*k}(x))^{*-1} \right) = \oplus^{m-k} \oplus^{k} \left(\left((-1)^{3k} R^{e}_{6k}(x) * R^{H}_{6k}(x) \right) * (C^{*k}(x))^{*-1} \right).$$

It follows that

$$\oplus^m \left(((-1)^{3k} R^e_{6k}(x) * R^H_{6k}(x)) * (C^{*k}(x))^{*-1} \right) = \oplus^{m-k} \delta$$

by Theorem 3.1. This completes the proof.

Theorem 3.3. Consider the linear differential equation

$$\oplus^{k} u(x) = \sum_{r=0}^{m} c_r \oplus^{r} \delta, \qquad (3.6)$$

where

$$\oplus^{k} = \left(\left(\sum_{i=1}^{p} \frac{\partial^{2}}{\partial x_{i}^{2}} \right)^{4} - \left(\sum_{j=p+1}^{p+q} \frac{\partial^{2}}{\partial x_{j}^{2}} \right)^{4} \right)^{k},$$

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p + q = n, *n* is odd with *p* odd and *q* even, or *n* is even with *p* odd and *q* odd, $x \in \mathbb{R}^n$, c_r is a constant, δ is the Dirac-delta distribution, and $\oplus^0 \delta = \delta$. Then the type of solution to (3.6) depends on the relationship between *k* and *m*, according to the following cases:

(1) If m < k and m = 0, then (3.6) has solution

$$u(x) = c_0 \left(\left((-1)^{3k} R^e_{6k}(x) * R^H_{6k}(x) \right) * \left(C^{*k}(x) \right)^{*-1} \right)$$

which is an elementary solution of the \oplus^k operator in Theorem 3.1, when $6k \ge n$, and is a tempered distribution when 6k < n.

(2) If 0 < m < k, then the solution of (3.6) is

$$u(x) = \sum_{r=1}^{m} c_r \left(\left((-1)^{3(k-r)} R^e_{6(k-r)}(x) * R^H_{6(k-r)}(x) \right) * \left(C^{*(k-r)}(x) \right)^{*-1} \right)$$

which is an ordinary function when $6k - 6r \ge n$, and is a tempered distribution when 6k - 6r < n.

(3) If $m \ge k$ and $k \le m \le M$, then (3.6) has solution

$$u(x) = \sum_{r=k}^{M} c_r \oplus^{r-k} \delta$$

which is only a singular distribution.

Proof. (1) For m = 0, we have $\oplus^k u(x) = c_0 \delta$, and by Theorem 3.1 we obtain

$$u(x) = \left(((-1)^{3k} R^e_{6k}(x) * R^H_{6k}(x)) * (C^{*k}(x))^{*-1} \right)$$

Now, $(-1)^{3k} R^e_{6k}(x)$ and $R^H_{6k}(x)$ are the analytic function for $6k \ge n$ and also $(-1)^{3k} R^e_{6k}(x) * R^H_{6k}(x) * (C^{*k}(x))^{-1}$ exists and is an analytic function by (3.2). It follows that $(-1)^{3k} R^e_{6k}(x) * R^H_{6k}(x) * (S^{*k}(x))^{-1}$ is an ordinary function for $6k \ge n$. By Lemma 2.3 with $\alpha = 6k$, $(-1)^{3k} R^e_{6k}(x)$ and with $\alpha = 6k$, $R^H_{6k}(x)$ are tempered distribution with 6k < n, we obtain $(-1)^{3k} R^e_{6k}(x) * R^H_{6k}(x) * (C^{*k}(x))^{-1}$ exists and is a tempered distribution.

(2) For the case 0 < m < k, we have

$$\oplus^{k} u(x) = c_1 \oplus \delta + c_2 \oplus^{2} \delta + \dots + c_m \oplus^{m} \delta.$$

We convolved both sides of the above equation by $(-1)^{3k}R^e_{6k}(x)*R^H_{6k}(x)*(C^{*k}(x))^{-1}$ to obtain

By Theorems 3.1 and 3.2, we obtain

$$u(x) = c_1 \left(((-1)^{3(k-1)} R^e_{6(k-1)}(x) * R^H_{6(k-1)}(x)) * (C^{*(k-1)}(x))^{*-1} \right) + c_2 \left(((-1)^{4(k-2)} R^e_{6(k-2)}(x) * R^H_{6(k-2)}(x)) * (C^{*(k-2)}(x))^{*-1} \right) + \dots + c_m \left(((-1)^{3(k-m)} R^e_{6(k-m)}(x) * R^H_{6(k-m)}(x)) * (C^{*(k-m)}(x))^{*-1} \right)$$

$$u(x) = \sum_{r=1}^{m} c_r \left(\left((-1)^{3(k-r)} R^e_{6(k-r)}(x) * R^H_{6(k-r)}(x) \right) * \left(C^{*(k-r)}(x) \right)^{*-1} \right).$$

Similarly, as in the case(1), u(x) is an ordinary function for $6k - 6r \ge n$ and is a tempered distribution for and 6k - 6r < n.

(3) For the case $m \ge k$ and $k \le m \le M$, we have

$$\oplus^{k} u(x) = c_{k} \oplus^{k} \delta + c_{k+1} \oplus^{k+1} \delta + \dots + c_{M} \oplus^{M} \delta.$$

Convolved both sides of the above equation by $(-1)^{3k} R^e_{6k}(x) * R_{6k}(x) * (C^{*k}(x))^{*-1}$ to obtain

By Theorems 3.1 and 3.2 again, we obtain

$$u(x) = c_k \delta + c_{k+1} \oplus \delta + c_{k+2} \oplus^2 \delta + \dots + c_M \oplus^{M-k} \delta = \sum_{r=k}^M c_r \oplus^{r-k} \delta.$$

Since $\oplus^{r-k} \delta$ is a singular distribution, hence u(x) is only the singular distribution. This completes the proofs.

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