

# Partial Integro-Differential Operators

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ACA 2010

Applications of Computer Algebra  
Vlora, Albania, 24 June 2010

Ordinary differential  
operators  $\mathcal{F}[\partial]$

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Ordinary integro-differential  
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Classical two-point boundary functionals ( $a_i, b_i \in \mathbb{C}$ ):

$$\beta(u) = a_0 u(a) + \dots + a_{n-1} u^{(n-1)}(a) + b_0 u(b) + \dots + b_{n-1} u^{(n-1)}(b)$$

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**Regular boundary problem:**  $\forall f \exists! u$



Consider a domain  $\Omega \subset \mathbb{R}^2$ :

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Simple example (more details later):

$$u_{tt} - u_{xx} = f$$

$$u(x, 0) = u_t(x, 0) = u(0, t) = u(1, t) = 0$$

# Multiplying and Factoring BndProb

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## Theorem

Let  $(T, \mathcal{B})$  be a regular boundary problem. A given factorization  $T = T_1 T_2$  can be **lifted** to a factorization  $(T, \mathcal{B}) = (T_1, \mathcal{B}_1) \cdot (T_2, \mathcal{B}_2)$  of regular boundary problems with  $\mathcal{B}_2 \leq \mathcal{B}$ .

# Factorization Example of Partial BndProb

Unbounded wave equation:

$$(D_{tt} - D_{xx}, [L_t, L_t D_t]) = (D_t - D_x, [L_t]) \cdot (D_t + D_x, [L_t])$$

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or

$$\boxed{\begin{array}{l} u_{tt} - u_{xx} = f \\ u(x, 0) = u_t(x, 0) = 0 \end{array}} = \boxed{\begin{array}{l} u_t - u_x = f \\ u(x, 0) = 0 \end{array}} \cdot \boxed{\begin{array}{l} u_t + u_x = f \\ u(x, 0) = 0 \end{array}}$$

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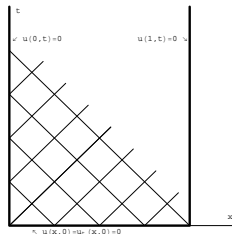
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Bounded wave equation:

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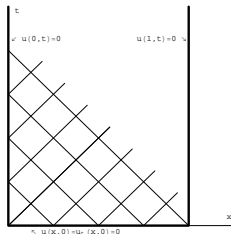
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Bounded wave equation:

$$(D_{tt} - D_{xx}, [L_t, L_t D_t, L_x, R_x]) = (D_t - D_x, [L_t, \mathbf{S}]) \cdot (D_t + D_x, [L_t, L_x])$$

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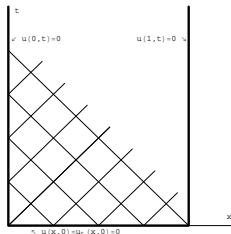
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# Geometric Interpretation for Bounded Wave Equation

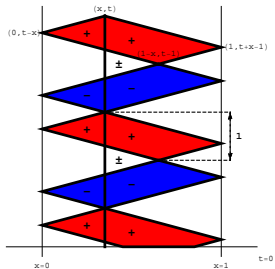


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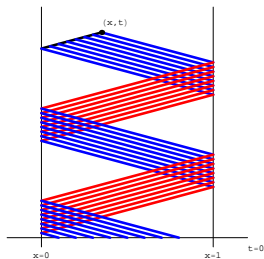
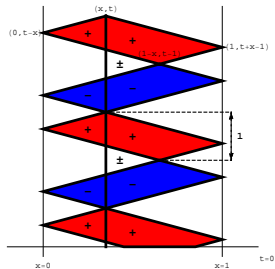
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Integral operators	$\int^x, \int^y$	$\int_0^x f(\xi, y) d\xi, \int_0^y f(x, \eta) d\eta$
Evaluation operators	$L_x, L_y$	$f(0, y), f(x, 0)$
Substitution operators	$\begin{pmatrix} a & b \\ c & d \end{pmatrix}^* \in \text{GL}_2(\mathbb{R})$	$f(ax + by, cx + dy)$

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- **Univariate:** All rules of  $\mathcal{F}[\partial, \int]$  copied twice.



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Evaluation operators	$L_x, L_y$	$f(0, y), f(x, 0)$
Substitution operators	$\begin{pmatrix} a & b \\ c & d \end{pmatrix}^* \in \text{GL}_2(\mathbb{R})$	$f(ax + by, cx + dy)$

Selected Rewrite Rules:

- **Univariate:** All rules of  $\mathcal{F}[\partial, \int]$  copied twice.
- **Chain Rule:**  $\partial_x M = a M \partial_x + c M \partial_y$

## Definition

The **partial integro-differential operators** are defined as the algebra in the following indeterminates given with their respective action on a function  $f(x, y) \in C^\infty(\mathbb{R}^2)$ .

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- **Substitution Rule:**  $\int^x M = \frac{1}{a}(1 - L_x)M \int^x$

# Back to Unbounded Wave Equation



Constant-coefficient first-order boundary problem:

$$\begin{aligned} a u_x + b u_t &= f \\ u(kt + c, t) &= 0 \end{aligned}$$

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Partial integro-differential operator ( $c = 0$ ):

$$G_{a,b,k} = \begin{pmatrix} 1/K & -k/K \\ -b/L & a/L \end{pmatrix} \int^x \begin{pmatrix} a & kL/K \\ b & L/K \end{pmatrix} \quad \text{with} \quad K = a - bk, L = a^2 + b^2$$

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That's all folks. . .

THANK YOU