

GREEN'S FUNCTION OF THE PROBLEM OF BOUNDED SOLUTIONS IN THE CASE OF A BLOCK TRIANGULAR COEFFICIENT

VITALII G. KURBATOV AND IRINA V. KURBATOVA

Abstract. It is well known that the equation $x'(t) = Ax(t) + f(t)$, $t \in \mathbb{R}$, where A is a bounded linear operator, has a unique bounded solution x for any bounded continuous free term f , provided the spectrum of the coefficient A does not intersect the imaginary axis. This solution can be represented in the form

$$x(t) = \int_{-\infty}^{\infty} \mathcal{G}(s)f(t-s)ds.$$

The kernel \mathcal{G} is called Green's function. In this paper, the case when A admits a representation by a block triangular operator matrix is considered. It is shown that the blocks of \mathcal{G} are sums of special convolutions of Green's functions of the diagonal blocks of A .

Mathematics subject classification (2010): 47A60, 47A80, 34B27, 34B40, 34D09.

Keywords and phrases: Bounded solutions problem, Green's function, divided difference with operator arguments, block matrix, causal operator.

REFERENCES

- [1] R. R. AKHMEROV AND V. G. KURBATOV, *Exponential dichotomy and stability of neutral type equations*, J. Differential Equations **76** (1988), no. 1, 1–25, MR 964610.
- [2] A. G. BASKAKOV, *Estimates for the Green's function and parameters of exponential dichotomy of a hyperbolic operator semigroup and linear relations*, Mat. Sb. **206** (2015), no. 8, 23–62, (in Russian); English translation in *Sb. Math.*, **206** (2015), no. 8, 1049–1086, MR 3438589.
- [3] R. BELLMAN, *Introduction to matrix analysis*, McGraw-Hill Book Co., New York–Toronto–London, 1960, MR 0122820.
- [4] A. A. BOICHUK AND A. A. POKUTNII, *Bounded solutions of linear differential equations in a Banach space*, Nonlinear Oscillations **9** (2006), no. 1, 3–14, MR 2369770.
- [5] N. BOURBAKI, *Éléments de mathématique. Fascicule XXXII. Théories spectrales. Chapitre I: Algèbres normées. Chapitre II: Groupes localement compacts commutatifs*, Actualités Scientifiques et Industrielles, No. 1332, Hermann, Paris, 1967, (in French), MR 0213871.
- [6] F. CARBONELL, J. C. JÍMENEZ, AND L. M. PEDROSO, *Computing multiple integrals involving matrix exponentials*, J. Comput. Appl. Math. **213** (2008), no. 1, 300–305, MR 2382698.
- [7] M. CEBALLOS, J. NÚÑEZ, AND A. F. TENORIO, *Complete triangular structures and Lie algebras*, Int. J. Comput. Math. **88** (2011), no. 9, 1839–1851, MR 2810866.
- [8] WAI-SHUN CHEUNG, *Lie derivations of triangular algebras*, Linear and Multilinear Algebra **51** (2003), no. 3, 299–310, MR 1995661.
- [9] C. CHICONE AND Y. LATUSHKIN, *Evolution semigroups in dynamical systems and differential equations*, Mathematical Surveys and Monographs, vol. 70, American Mathematical Society, Providence, RI, 1999, MR 1707332.
- [10] JU. L. DALECKIĬ AND M. G. KREĬN, *Stability of solutions of differential equations in Banach space*, Translations of Mathematical Monographs, vol. 43, American Mathematical Society, Providence, RI, 1974, MR 0352639.
- [11] PH. I. DAVIES AND N. J. HIGHAM, *A Schur-Parlett algorithm for computing matrix functions*, SIAM J. Matrix Anal. Appl. **25** (2003), no. 2, 464–485 (electronic), MR 2047429.
- [12] CH. DAVIS, *Explicit functional calculus*, Linear Algebra and Appl. **6** (1973), 193–199, MR 0327792.

- [13] C. A. DESOER AND M. VIDYASAGAR, *Feedback systems: input-output properties*, Academic Press, New York–London, 1975, MR 0490289.
- [14] L. DIECI AND A. PAPINI, *Padé approximation for the exponential of a block triangular matrix*, *Linear Algebra Appl.* **308** (2000), no. 1–3, 183–202, MR 1751139.
- [15] M. A. EVGRAFOV, *Analiticheskie funktsii [Analytic functions]*, Izdat. “Nauka”, Moscow, 1965, (in Russian), MR 0188404.
- [16] A. FEINTUCH AND R. SAEKS, *System theory: A Hilbert space approach*, *Pure and Applied Mathematics*, vol. 102, Academic Press, Inc. [Harcourt Brace Jovanovich, Publishers], New York–London, 1982, MR 663906.
- [17] R. P. FEYNMAN, *An operator calculus having applications in quantum electrodynamics*, *Physical Rev. (2)* **84** (1951), 108–128, MR 0044379
- [18] A. O. GEL'FOND, *Calculus of finite differences*, *International Monographs on Advanced Mathematics and Physics*, Hindustan Publishing Corp., Delhi, 1971, Translation of the third Russian edition, MR 0342890.
- [19] H. GHAHRAMANI, *Zero product determined triangular algebras*, *Linear and Multilinear Algebra* **61** (2013), no. 6, 741–757, MR 3005653.
- [20] M. I. GIL', *Operator functions and localization of spectra*, *Lecture Notes in Mathematics*, vol. 1830, Springer-Verlag, Berlin, 2003, MR 2032257.
- [21] S. K. GODUNOV, *Ordinary differential equations with constant coefficient*, *Translations of Mathematical Monographs*, vol. 169, American Mathematical Society, Providence, RI, 1997, Translated from the 1994 Russian original by Tamara Rozhkovskaya, MR 1465434.
- [22] S. K. GODUNOV, *Lectures on modern aspects of linear algebra*, *University series*, vol. 12, Science book, Novosibirsk, Russia, 2002, (in Russian).
- [23] I. GOHBERG, S. GOLDBERG, AND M. A. KAASHOEK, *Classes of linear operators. Vol. II, Operator Theory: Advances and Applications*, vol. 63, Birkhäuser Verlag, Basel, 1993, MR 1246332.
- [24] I. GOHBERG AND M. G. KRĚIN, *Theory and applications of Volterra operators in Hilbert space*, *Translations of Mathematical Monographs*, vol. 24, American Mathematical Society, Providence, RI, 1970, MR 0264447.
- [25] D. L. GOODWIN AND I. KUPROV, *Auxiliary matrix formalism for interaction representation transformations, optimal control, and spin relaxation theories*, *The Journal of Chemical Physics* **143** (2015), 084113–1–084113–7.
- [26] JIN KYU HAN, HONG YOUL LEE, AND WOO YOUNG LEE, *Invertible completions of 2×2 upper triangular operator matrices*, *Proc. Amer. Math. Soc.* **128** (2000), no. 1, 119–123, MR 1618686.
- [27] PH. HARTMAN, *Ordinary differential equations*, second ed., *Classics in Applied Mathematics*, Society for Industrial and Applied Mathematics (SIAM), Philadelphia, PA, 2002, MR 1929104.
- [28] D. HENRY, *Geometric theory of semilinear parabolic equations*, *Lecture Notes in Mathematics*, vol. 840, Springer-Verlag, Berlin–New York, 1981, MR 610244.
- [29] N. J. HIGHAM, *A survey of condition number estimation for triangular matrices*, *SIAM Rev.* **29** (1987), no. 4, 575–596, MR 917696.
- [30] E. HILLE AND R. S. PHILLIPS, *Functional analysis and semi-groups*, *American Mathematical Society Colloquium Publications*, vol. 31, Amer. Math. Soc., Providence, Rhode Island, 1957, MR 0089373.
- [31] CH. JORDAN, *Calculus of finite differences*, third ed., Chelsea Publishing Co., New York, 1965, MR 0183987.
- [32] R. V. KADISON AND I. M. SINGER, *Triangular operator algebras. Fundamentals and hyperreducible theory*, *Amer. J. Math.* **82** (1960), 227–259, MR 0121675.
- [33] C. S. KENNEY AND A. J. LAUB, *A Schur–Fréchet algorithm for computing the logarithm and exponential of a matrix*, *SIAM J. Matrix Anal. Appl.* **19** (1998), no. 3, 640–663 (electronic), MR 1611163.
- [34] D. KRESSNER, R. LUCE, AND F. STATTI, *Incremental computation of block triangular matrix exponentials with application to option pricing*, arXiv:1703.00182 (2017).
- [35] V. G. KURBATOV, *Linear functional-differential equations of neutral type and the retarded spectrum*, *Sibirskii Matematicheskii Zhurnal* **16** (1975), no. 3, 538–550, (in Russian); English translation in *Siberian Mathematical Journal*, **16** (1975), no. 3, 412–422, MR 0402226.
- [36] V. G. KURBATOV, *On the stability of functional-differential equations*, *Differencial' nye Uravnenija* **17** (1981), no. 6, 963–972, (in Russian); English translation in *Differential Equations*, **17** (1981), no. 6, 611–618, MR 620094.

- [37] V. G. KURBATOV, *Functional differential operators and equations*, Mathematics and its Applications, vol. 473, Kluwer Academic Publishers, Dordrecht, 1999, MR 1702280.
- [38] V. G. KURBATOV AND I. V. KURBATOVA, *Computation of a function of a matrix with close eigenvalues by means of the Newton interpolating polynomial*, Linear and Multilinear Algebra **64** (2016), no. 2, 111–122, MR 3434507
- [39] V. G. KURBATOV AND I. V. KURBATOVA, *Computation of Green's function of the bounded solutions problem*, Computational Methods in Applied Mathematics **18** (2018), no. 4, 673–685, MR 3859261.
- [40] V. G. KURBATOV, I. V. KURBATOVA, AND M. N. ORESHINA, *Analytic functional calculus for two operators*, arXiv:1604.07393v (2016).
- [41] W. R. LEPAGE, *Complex variables and the Laplace transform for engineers*, Dover Publications, Inc., New York, 1980, Corrected reprint of the 1961 original, MR 616824.
- [42] M. LUTZKY, *Parameter differentiation of exponential operators and the Baker–Campbell–Hausdorff formula*, J. Mathematical Phys. **9** (1968), 1125–1128.
- [43] J. L. MASSERA AND J. J. SCHÄFFER, *Linear differential equations and function spaces*, Pure and Applied Mathematics, Vol. 21, Academic Press, New York–London, 1966, MR 0212324.
- [44] I. NAJFELD AND T. F. HAVEL, *Derivatives of the matrix exponential and their computation*, Adv. in Appl. Math. **16** (1995), no. 3, 321–375, MR 1342832.
- [45] A. A. PANKOV, *Bounded and almost periodic solutions of nonlinear operator differential equations*, Mathematics and its Applications (Soviet Series), vol. 55, Kluwer Academic Publishers, Dordrecht, 1990, Translated from the 1985 Russian edition, MR 1120781.
- [46] B. N. PARLETT, *A recurrence among the elements of functions of triangular matrices*, Linear Algebra and Appl. **14** (1976), no. 2, 117–121, MR 0448846.
- [47] A. V. PECHKUROV, *Bisectorial operator pencils and the problem of bounded solutions*, Izv. Vyssh. Uchebn. Zaved. Mat. (2012), no. 3, 31–41, (in Russian); English translation in *Russian Math. (Iz. VUZ)*, **56** (2012), no. 3, 26–35, MR 3076516.
- [48] P. C. ROSENBLOOM, *Bounds on functions of matrices*, Amer. Math. Monthly **74** (1967), 920–926, MR 0222102.
- [49] W. RUDIN, *Functional analysis*, first ed., McGraw-Hill Series in Higher Mathematics, McGraw-Hill Book Co., New York–Düsseldorf–Johannesburg, 1973, MR 0365062.
- [50] B. VAN DER POL AND H. BREMMER, *Operational calculus. Based on the two-sided Laplace integral*, third ed., Chelsea Publishing Co., New York, 1987, MR 904873.
- [51] CH. F. VAN LOAN, *The sensitivity of the matrix exponential*, SIAM J. Numer. Anal. **14** (1977), no. 6, 971–981, MR 0468137.
- [52] CH. F. VAN LOAN, *Computing integrals involving the matrix exponential*, IEEE Trans. Automat. Control **23** (1978), no. 3, 395–404, MR 0494865.
- [53] R. M. WILCOX, *Exponential operators and parameter differentiation in quantum physics*, J. Mathematical Phys. **8** (1967), 962–982, MR 0234689.
- [54] J. C. WILLEMS, *The analysis of feedback systems*, The MIT Press, Cambridge, 1971.