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THE NONLINEAR CONVOLUTIONAL EQUATIONS SOLVABLE IN CLOSED FORM

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1. SECTION 1

Let C: $H \leftrightarrow W$ is bijective linear operator, operating from algebra W in linear space H. We define convolution with weight $\gamma \in W$ by equation [1,2] $\varphi * \psi = C^{-1} \left[\gamma \cdot (C\varphi) \cdot (C\psi) \right], \varphi, \psi$ and $\varphi * \psi \in H$

 $\varphi * \psi = \psi * \varphi$ and $(\varphi * \psi) * \chi = \varphi * (\psi * \chi), \forall \varphi, \psi, \chi \in H$

$$\begin{aligned} (\varphi \ast \psi) \ast \chi &= C^{-1} \left\{ \gamma \cdot \left[C \left(\varphi \ast \psi \right) \right] \cdot (C\chi) \right\} = C^{-1} \left[\gamma^2 \cdot C \left(\varphi \right) \cdot C \left(\psi \right) \cdot (C\chi) \right] = \\ \varphi \ast (\psi \ast \chi) , \ \varphi, \psi, \ \chi \in H \end{aligned}$$

Then from here the possibility of definition of "power" of convolution follows [3,4]

$$\left(\varphi\right)^{n}=\underbrace{\varphi\ast\varphi\ast\ldots\ast\varphi}_{n}=C^{-1}\left[\gamma^{n-1}\cdot C\left(\varphi\right)^{n}\right],\ n\in N.$$

Particular cases are:

$$(\varphi)^1 = \varphi, \ (\varphi)^n * (\varphi)^m = (\varphi)^{n+m} \ \forall n, m \in N.$$

We shall suppose further, that the algebra H is commutative normalized ring [5] concerning of norm $\|\cdot\|$ such, that

$$\|\varphi * \psi\| \le \|\varphi\| \cdot \|\psi\|, \forall \varphi, \psi \in H \text{ and, particularly, } \|(\varphi)^n\| \le \|\varphi\|^n \qquad (1)$$

At last, we shall suppose, that for element $\varphi \in H$ exists finite or infinite limit

$$\lim_{n \to \infty} \left[\gamma^{n-1} \cdot (C\varphi)^n \right] = \varphi_{\infty} \tag{2}$$

where from $\lim_{n \to \infty} (\varphi)^n = C^{-1} (\varphi_{\infty})$ or belong to H, or this limit is infinite.

2. SECTION 2

Assuming, that $\gamma^{-1} \in W$, power series has form (3)

$$y = a(x) = \sum_{n=1}^{\infty} a_n x^n, \ a_1 = 1, \ |x| < r_a.$$
(3)

and we compare "convolutional" series (compare [4]) to power series (3)

$$\sum_{n=1}^{\infty} a_n (\varphi)^n = \sum_{n=1}^{\infty} a_n C^{-1} \left[\gamma^{n-1} \cdot C (\varphi)^n \right] = C^{-1} \left[\sum_{n=1}^{\infty} a_n \gamma^{n-1} \cdot C (\varphi)^n \right] = C^{-1} \left\{ \gamma^{-1} \cdot \sum_{n=1}^{\infty} a_n \left[\gamma^n \cdot C (\varphi)^n \right] \right\} = C^{-1} \left\{ \gamma^{-1} \cdot a \left[\gamma \cdot C (\varphi)^n \right] \right\}, \quad (4)$$

which, obviously, make sence, if $\|\varphi\| \leq r_a$.

Let the series

$$x = \sum_{k=1}^{\infty} b_k y^k, \ b_1 = 1, \ |y| < r_b$$
(5)

convert series (3):

$$b(a(x)) = x, |x| < s_a < r_a \ a(b(y)) = y, |y| < s_b < r_b,$$
 (6)

then the factors b_k of series (5) determining (see p.755 in [6]) by formulae:

$$b_m = \sum_{\alpha_2 + 2\alpha_3 + \dots + (m-1)\alpha_m = m-1} \frac{(m-1+\alpha_2 + \dots + \alpha_m)!}{m!\alpha_2! \cdots \alpha_m!}$$
(7)

$$\times (-a_2)^{\alpha_2} \cdot \dots \cdot (-a_m)^{\alpha_m},$$

where $\alpha_j \in N$.

In particular, if series (3) is polynomial of power p, then instead (7) we have:

$$b_{m} = \sum_{\alpha_{2}+2\alpha_{3}+\dots+(p-1)\alpha_{p}=m-1} \frac{(m-1+\alpha_{2}+\dots+\alpha_{p})!}{m!\alpha_{2}!\dots\alpha_{p}!} \cdot (-a_{2})^{\alpha_{2}}\dots \cdot (-a_{p})^{\alpha_{p}}.$$
(8)

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3. SECTION 3

We consider convolutional equation

$$a\left(\varphi\right) = \sum_{n=1}^{\infty} a_n \left(\varphi\right)^n = \psi, \qquad (9)$$

in which ψ - is known, and φ - is required element from H. In general case this equation have infinite order, but it may be polynomial equation of power $p \geq 2$.

We allows, that function a(x) is invertible with help series (5) and, hence, the equality (6) and (7) (or (8)) take place. We notice, that function a(x), is strictly monotonic on interval $\{|x| < s_a < r_b\}$, is obviously invertible.

Taking into account (4) we find that $b(\gamma \cdot (C\psi)) = \gamma \cdot (C\varphi)$ or

$$\varphi = C^{-1} \left[\gamma^{-1} \cdot b \left(\gamma \cdot (C\psi) \right) \right] = \sum_{n=1}^{\infty} b_n \left(\psi \right)^n.$$
(10)

From here, if $\|\psi\| < s_b$, then equality (9) has the solution $\varphi \in H$, determined by formula (10) $\|\varphi\| < s_a$ and by virtue of (1).

It is easy to see, that convolutional equation

$$\sum_{n=1}^{\infty} b_n \left(\varphi\right)^n = \psi, \ \psi \in H, \ \|\psi\| < s_b$$

has the solution

$$\varphi = \sum_{n=1}^{\infty} a_n \left(\psi\right)^n \in H, \ \|\varphi\| < s_a.$$

4. SECTION 4

We made two remarks:

a) Departing from decomposition of kind [7]

$$\sin \lambda x = 2 \sum_{n=1}^{\infty} (-1)^{n+1} J_{2n-1}(\lambda) T_{2n-1}(x) = \frac{2}{\lambda} \sum_{n=1}^{\infty} (-1)^n J_{2n}(\lambda) U_{2n-1}(x), \ |x| < 1, \ 0 < \lambda < \pi$$

naturally series (3) to replace on more general series

$$\sum_{n=1}^{\infty} b_n Q_{2n-1}(x), \ Q_{2n-1}(x) = \sum_{s=1}^{n} q_{n,s} x^{2s-1}.$$

b) Probably, for the first time particular nonlinear equation in convolutions with p=2 was investigated in article [8]. One of variants of research of polynomial equations with convolutions is offered in [4].

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