# Diffusion processes with generators of generalized divergence form

By

Hirofumi OSADA

## § 0. Introduction.

In this paper we shall discuss a certain class of diffusion processes with singular coefficients. Our class contains the class of divergence form. Hence we call it generalized divergence form (G.D.F. in abbreviation).

G.D.F. have some applications to problems arising from fluid mechanics. Indeed, the Burgers process ([12]) and the vortex process are of generalized divergence form. Especially the vortex process is an example of generalized divergence form which is not of divergence form ([3], [11], [13]). Since the coefficients of these diffusion processes are singular, the construction is not easy. Our results are useful to construct such diffusion processes and also applicable for a homogenization problem ([8], [9]).

A differentiable operator $A = \sum_{i,j=1}^{n} \nabla_i a_{ij} \nabla_j$, $\nabla_i = \dfrac{\partial}{\partial x_i}$, is said to be a divergence form if $a_{ij}(t, x)$ are measurable functions satisfying

$$(0.1) \qquad \lambda^{-1}|\xi|^2 \leq \sum_{i,j=1}^{n} a_{ij}\xi_i\xi_j, \qquad \xi = (\xi_i)$$

$$|a_{ij}| \leq \mu.$$

Fundamental solutions of parabolic equations in a divergence form have been researched by many mathematicians. Especially important theoretical improvements were done by Nash [7] and Moser [6]. The most remarkable result was obtained by Aronson [1]. He showed the following estimate: Let $p(s, x, t, y)$ be a fundamental solution of $\nabla_t - A$. Then

$$(0.2) \qquad C_2 t^{-n/2} \exp[-C_3|x-y|^2/(t-s)] \leq p(s, x, t, y)$$

$$\leq C_1 t^{-n/2} \exp[-C_4|x-y|^2/(t-s)]$$

for all $0 < t - s < \infty$, $x, y \in R^n$, where $C_1, \cdots, C_4$ are positive constants depending only on $\lambda, \mu$ and $n$. It is one of our main purpose to show that (0.2) is also valid in the case of G.D.F..

Now we introduce a notion of generalized divergence form. Let $a_{ij}(t, x)$, $c_{ij}(t, x)$ $(i, j = 1, 2, \cdots, n)$ be measurable functions defined on $[0, \infty) \times R^n$ and

# Generalized Diffusion Processes

**Yicheng Fang**

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*Equivalent Circuit Model of Quantum Mechanics* Masakazu Shoji,2023-02-08 In the year of 2020 I published a book in psychology Self consciousness human brain as data processor In the book I proposed resolution of quantum mystery by human mind by providing a model Quantum mechanics has been developed by the basic philosophy that the theory s role is to identify the measurable quantum parameters and to provide the mathematical theory relating them The model s role is if that is available only secondary to rationalize the theory I challenged this basic philosophy in this book Quantum mechanics cannot be modeled by using any classical mechanics model but it can be modeled by using the equivalent circuit model of electronics I worked out the most basic details of this model and explained several mysterious quantum phenomena

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