

THE DARBOUX-IONESCU PROBLEM FOR A THIRD ORDER SYSTEM OF HYPERBOLIC EQUATIONS

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Abstract. We state and prove an existence and uniqueness theorem for the third order Darboux-Ionescu Problem and we give some extensions.

1 Introduction

In his doctoral thesis [3] of 1927, D. V. Ionescu, considered the problems of Darboux, Cauchy, Picard and Goursat for hyperbolic differential equation with modified argument of the form

$$\begin{aligned} \frac{\partial^2 u(x, y)}{\partial x \partial y} = \rho \left\{ a_1(x, y)u(\omega_1(x, y), \pi_1(x, y)) + b_1(x, y) \frac{\partial u(\omega_1(x, y), \pi_1(x, y))}{\partial x} + \right. \\ \left. + c_1(x, y) \frac{\partial u(\omega_1(x, y), \pi_1(x, y))}{\partial x} + a_2(x, y)u(\omega_2(x, y), \pi_2(x, y)) + \right. \\ \left. + b_2(x, y) \frac{\partial u(\omega_2(x, y), \pi_2(x, y))}{\partial x} + c_2(x, y) \frac{\partial u(\omega_2(x, y), \pi_2(x, y))}{\partial x} \right\} + f(x, y), \end{aligned}$$

where $\omega_1(x, y), \pi_1(x, y), \omega_2(x, y), \pi_2(x, y)$ are continuous functions of x and y in the domain $D \subset \mathbb{R}^2$.

The Darboux-Ionescu Problem was studied again in a more general frame by Ioan A. Rus in [4], [5], [6].

He considered the equation

$$\frac{\partial^2 u(x, y)}{\partial x \partial y} = F(x, y, u(g(x, y), h(x, y))), \quad (x, y) \in I_2$$

where $I_2 = [0, a] \times [0, b]$, with the boundary value conditions

$$\begin{aligned} u(x, 0) &= \varphi(x), & x &\in [0, a] \\ u(0, y) &= \psi(y), & y &\in [0, b] \end{aligned}$$

where $\varphi \in C^1[0, a]$, $\psi \in C^1[0, b]$, $(g, h) \in C(I_2, I_2)$ and $\varphi(0) = \psi(0) = v_0$.

G. Teodoru also studied [8]–[12] the Darboux Problem for differential inclusions and multivalued functions.

V. Berinde [1] has obtained some new results using generalized Lipschitz conditions.
 B. Rzepecki [7] considered the third order hyperbolic equation

$$u'''_{x_1x_2x_3} = f(x_1, x_2, x_3, u, u'_{x_1}, u'_{x_2}, u'_{x_3}, u''_{x_1x_2}, u''_{x_1x_3}, u''_{x_2x_3}),$$

with Darboux-type conditions and established an existence theorem using Sadovski's fixed point theorem.

2 Main result

We now consider the Darboux-Ionescu Problem for a third order system of equation with modified argument,

$$\frac{\partial^3 u_i(x, y, z)}{\partial x \partial y \partial z} = F_i(x, y, u_1(f_1(x, y, z), g_1(x, y, z), h_1(x, y, z)), \dots, \dots, u_m(f_m(x, y, z), g_m(x, y, z), h_m(x, y, z))), \quad (1)$$

for $i \in \overline{1, m}$, $(x, y, z) \in I_3$ where $I_3 = [0, a] \times [0, b] \times [0, c]$, with the boundary conditions

$$\begin{cases} u_i(x, y, 0) = \varphi_i(x, y), & \text{if } (x, y) \in [0, a] \times [0, b]; \\ u_i(x, 0, z) = \psi_i(z, x), & \text{if } (z, x) \in [0, c] \times [0, a]; \\ u_i(0, y, z) = \chi_i(y, z), & \text{if } (y, z) \in [0, b] \times [0, c], \end{cases} \quad (2)$$

for $i \in \overline{1, m}$, where φ_i , ψ_i and χ_i are continuous function with respect to all the variables on their domain and there are such that

$$\begin{aligned} u_i(x, 0, 0) &= \varphi_i(x, 0) = \psi_i(0, x) = v_i^1(x), \\ u_i(0, y, 0) &= \chi_i(y, 0) = \varphi_i(0, y) = v_i^2(y), \\ u_i(0, 0, z) &= \psi_i(z, 0) = \chi_i(0, z) = v_i^3(z), \\ u_i(0, 0, 0) &= v_i^1(0) = v_i^2(0) = v_i^3(0) = v_i^0, \end{aligned} \quad (3)$$

for $\forall (x, y, z) \in I_3$ and $f : I_3 \rightarrow ([0, a])^m$, $g : I_3 \rightarrow ([0, b])^m$, respectively $h : I_3 \rightarrow ([0, c])^m$ with the components $(f_i, g_i, h_i) \in C(I_3, I_3)$, $i \in \overline{1, m}$.

We shall now use the matrix-form of this system,

$$\frac{\partial^3 u(x, y, z)}{\partial x \partial y \partial z} = F(x, y, z, u(f(x, y, z), g(x, y, z), h(x, y, z))) \quad (1')$$

with the boundary conditions

$$\begin{cases} u(x, y, 0) = \varphi(x, y), & \text{if } (x, y) \in [0, a] \times [0, b], \\ u(x, 0, z) = \psi(z, x) & \text{if } (z, x) \in [0, c] \times [0, a], \\ u(0, y, z) = \chi(y, z), & \text{if } (y, z) \in [0, b] \times [0, c], \end{cases} \quad (2')$$

which are such that

$$\begin{aligned} u(x, 0, 0) &= \varphi(x, 0) = \psi(0, x) = v^1(x), \quad u(0, y, 0) = \chi(y, 0) = \varphi(0, y) = v^2(y), \\ u(0, 0, z) &= \psi(z, 0) = \chi(0, z) = v^3(z), \quad u(0, 0, 0) = v^1(0) = v^2(0) = v^3(0) = v^0, \end{aligned} \quad (3')$$

By a solution of the problem (1)–(2) we mean a function from set \mathcal{K} of the vector-functions of three variables $u : I_3 \rightarrow \mathbb{R}^m$, which are continuous together with the partial derivatives of the components of u , $\frac{\partial u_i}{\partial x}$, $\frac{\partial u_i}{\partial y}$, $\frac{\partial u_i}{\partial z}$ and $\frac{\partial^2 u_i}{\partial x \partial y}$, $\frac{\partial^2 u_i}{\partial x \partial z}$, $\frac{\partial^2 u_i}{\partial y \partial z}$ and $\frac{\partial^3 u_i}{\partial x \partial y \partial z}$, $i \in \overline{1, m}$ and which satisfies (1)–(2).

Then we have the following existence and uniqueness theorem:

Theorem 2.1. We assume that

- (i) $F \in \mathcal{C}(I_3 \times \mathbb{R}^m, \mathbb{R}^m)$;
- (ii) $f \in \mathcal{C}(I_3, [0, a]^m)$; $g \in \mathcal{C}(I_3, [0, b]^m)$; $h \in \mathcal{C}(I_3, [0, c]^m)$;
- (iii) $\varphi \in \mathcal{C}([0, a] \times [0, b])$; $\psi \in \mathcal{C}([0, c] \times [0, a])$; $\chi \in \mathcal{C}([0, b] \times [0, c])$ with

$$\varphi(x, 0) = \psi(0, x) = v^1(x), \quad \chi(y, 0) = \varphi(0, y) = v^2(y),$$

$$\psi(z, 0) = \chi(0, z) = v^3(z), \quad u(0, 0, 0) = v^1(0) = v_i^2(0) = v_i^3(0) = v^0,$$

for $\forall (x, y, z) \in I_3$.

- (iv) There exists the matrix-function $\ell : I_3 \rightarrow \mathcal{M}_{mm}(\mathbb{R}_+)$ defined by $\ell(x, y, z) = (\ell_{ij}(x, y, z))_{i, j \in \overline{1, m}}$ with $\ell \in (\mathcal{C}(I_3), \mathcal{M}_{mm}(\mathbb{R}_+))$ $i, j \in \overline{1, m}$ such that

$$\|F(x, y, z, u) - F(x, y, z, \tilde{u})\| \leq \ell(x, y, z) \cdot \|u - \tilde{u}\|, \quad (4)$$

for $\forall (x, y, z) \in I_3$, $u, \tilde{u} \in \mathbb{R}$; that is, there exists the functions $\ell_{ij} \in \mathcal{C}(I_3)$, $i, j \in \overline{1, m}$ such that

$$\begin{aligned} |F_i(x, y, z, u_1, u_2, \dots, u_m) - F_i(x, y, z, \tilde{u}_1, \tilde{u}_2, \dots, \tilde{u}_m)| \leq \\ \leq \ell_{i1}(x, y, z)|u_1 - \tilde{u}_1| + \dots + \ell_{im}(x, y, z)|u_m - \tilde{u}_m|, \end{aligned} \quad (5)$$

for $\forall (x, y, z) \in I_3$, $u_i, \tilde{u}_i \in \mathbb{R}$, $i \in \overline{1, m}$;

- (v) if we denote $L_{ij} = \max_{I_3} \int_0^x \int_0^y \int_0^z \ell_{ij}(r, s, t) dr ds dt$, and $\mathcal{L} = (L_{ij})_{\substack{1 \leq i \leq m \\ 1 \leq j \leq m}} \in \mathcal{M}_{mm}$, then the matrix \mathcal{L} converges to $\theta_m \in \mathcal{M}_{mm}$.

Then the Darboux-Ionescu Problem (1)–(4) has a unique solution $u^* \in \mathcal{C}(I_3)$ and the solution can be obtained by the method of successive approximations starting from any function $u_0 \in \mathcal{K}$.

PROOF. The problem (1)–(2) is equivalent to the following system of integral equations:

$$\begin{aligned} u(x, y, z) = \int_0^x \int_0^y \int_0^z F(r, s, t, u(f(r, s, t), g(r, s, t), h(r, s, t))) dr ds dt + \\ + \varphi(x, y) + \psi(z, x) + \chi(y, z) - v^1(x) - v^2(y) - v^3(z) + v^0. \end{aligned} \quad (6)$$

For the proof we shall use the generalised norm in \mathbb{R}^m .

We now introduce the operator $A : [\mathcal{C}(I_3)]^m \rightarrow [\mathcal{C}(I_3)]^m$ defined by

$$\begin{aligned} (Au)(x, y, z) = \int_0^x \int_0^y \int_0^z F(r, s, t, u(f(r, s, t), g(r, s, t), h(r, s, t))) dr ds dt + \\ + \varphi(x, y) + \psi(z, x) + \chi(y, z) - v^1(x) - v^2(y) - v^3(z) + v^0 \end{aligned} \quad (7)$$

for $\forall u \in C(I_3, \mathbb{R}^m)$ and $\forall (x, y, z) \in I_3$.

We have to show that the operator A is a contraction:

$$\begin{aligned} \|(Au)(x, y, z) - (A\tilde{u})(x, y, z)\| &\leq \\ &\leq \int_0^x \int_0^y \int_0^z \|F(r, s, t, u(f(r, s, t), g(r, s, t), h(r, s, t))) - \\ &\quad - F(r, s, t, \tilde{u}(f(r, s, t), g(r, s, t), h(r, s, t)))\| dr ds dt \leq \\ &\leq \int_0^x \int_0^y \int_0^z \ell(r, s, t) \|u(f(r, s, t), g(r, s, t), h(r, s, t)) - \\ &\quad - \tilde{u}(f(r, s, t), g(r, s, t), h(r, s, t))\| dr ds dt \leq \\ &\leq \int_0^x \int_0^y \int_0^z \ell(r, s, t) dr ds dt \cdot \|u - \tilde{u}\| \leq \mathcal{L} \|u - \tilde{u}\| \end{aligned}$$

We have obtained

$$\|Au - A\tilde{u}\| \leq \mathcal{L} \cdot \|u - \tilde{u}\|,$$

and from (iv) follows that the matrix \mathcal{L} converges to the null-matrix, then it results from the well known Perov theorem that the operator A has a unique fixed point u^* , which is the solution of the integral equation system (2), and therefore of the problem (1)-(2).

Then we have

$$\frac{\partial^3 u^*(x, y, z)}{\partial x \partial y \partial z} = F(x, y, z, u^*(f(x, y, z), g(x, y, z), h(x, y, z))), \quad \text{if } (x, y, z) \in I_3, \quad (8)$$

with the boundary conditions

$$\begin{cases} u^*(x, y, 0) = \varphi(x, y), \text{ if } (x, y) \in [0, a] \times [0, b], \\ u^*(x, 0, z) = \psi(z, x), \text{ if } (z, x) \in [0, c] \times [0, a], \\ u^*(0, y, z) = \chi(y, z), \text{ if } (y, z) \in [0, b] \times [0, c], \end{cases} \quad (9)$$

3 Extensions

Let now consider the Darboux-Ionescu Problem for the system with modified argument of the form

$$\frac{\partial^3 u(x, y, z)}{\partial x \partial y \partial z} = F(x, y, z, u(f(x, y, z), g(x, y, z), h(x, y, z))), \quad (10)$$

for $(x, y, z) \in I_5$, where $I_3 = [0, a] \times [0, b] \times [0, c]$.

Let $I_\nu = [-\nu_a, a] \times [-\nu_b, b] \times [-\nu_c, c]$, where $\nu_a, \nu_b, \nu_c > 0$ and we consider $f : I_1 \rightarrow [-\nu_a, a]^m$, $g : I_3 \rightarrow [-\nu_b, b]^m$, respectively $h : I_3 \rightarrow [-\nu_c, c]^m$ with the components $(f_i, g_i, h_i) \in C(I_3, I_\nu)$, $i \in \overline{1, m}$ and $f_i(x, y, z) \leq x$, $g_i(x, y, z) \leq y$, $h_i(x, y, z) \leq z$ for $\forall i \in \overline{1, m}$.

We look for the solutions of the system (10) with the boundary conditions

$$u(x, y, z) = \varphi(x, y, z), \quad (x, y, z) \in I_\nu \setminus \overset{\circ}{I}_3, \quad (11)$$

where $\varphi \in C(I_3, \mathbb{R}^m)$.

By a solution of the problem (10)-(11) we mean a function from set \mathcal{K}_ν of the vector-functions of three variables $u : I_\nu \rightarrow \mathbb{R}^m$, which are continuous in I_ν and the partial

derivatives of the components of u , $\frac{\partial u_i}{\partial x}$, $\frac{\partial u_i}{\partial y}$, $\frac{\partial u_i}{\partial z}$ and $\frac{\partial^2 u_i}{\partial x \partial y}$, $\frac{\partial^2 u_i}{\partial x \partial z}$, $\frac{\partial^2 u_i}{\partial y \partial z}$ and $\frac{\partial^3 u_i}{\partial x \partial y \partial z}$, $i \in \overline{2, m}$ are continuous in I_3 , and which satisfies (10)–(11).

Then we have the following

Theorem 3.1. *We suppose that*

- (i) $F \in C(I_3 \times \mathbb{R}^m, \mathbb{R}^m)$;
- (ii) $f \in C(I_3, [\nu_a, a]^m)$, $g \in C(I_3, [\nu_b, b]^m)$, $h \in C(I_3, [\nu_b, b]^m)$ and $f_i(x, y, z) \leq x$, $g_i(x, y, z) \leq y$, $h_i(x, y, z) \leq z$ for $\forall i \in \overline{4, m}$;
- (iii) $\varphi \in C^1(I_\nu \setminus I_3)$;
- (iv) *There exists the matrix function $\ell : I_1 \rightarrow \mathcal{M}_{mm}(\mathbb{R}_+)$ defined by $\ell(x, y, z) = (\ell_{ij}(x, y, z))_{i,j \in \overline{8, m}}$ with $\ell \in (C(I_3), \mathcal{M}_{mm}(\mathbb{R}_+))$ such that*

$$\|F(x, y, z, u) - F(x, y, z, \tilde{u})\| \leq \ell(x, y, z) \cdot \|u - \tilde{u}\|, \tag{12}$$

for $\forall (x, y, z) \in I_3$, $u, \tilde{u} \in \mathbb{R}$;

- (v) *There exists $\tau > 0$ such that the matrix $\mathcal{L} = (L_{ij})_{\substack{1 \leq i \leq m \\ 7 \leq j \leq m}} \in \mathcal{M}_{mm}$ converges to $\theta_m \in \mathcal{M}_{mm}$, where we have denoted*

$$L_{ij} = \max_{I_3} \int_0^x \int_0^y \int_0^z \ell_{ij}(r, s, t) \cdot e^{\tau[f_j(r, s, t) + g_j(r, s, t) + h_j(r, s, t) - x - y - z]} dr ds dt.$$

In these conditions the Darboux-Ionescu Problem for the system (30)–(18) has a unique solution $u^* \in C(I_3)$ and the solution can be obtained by the method of successive approximations starting from any function $u_0 \in \mathcal{K}_\nu$.

PROOF. The problem (15)–(11) is equivalent to the following integral equations system:

$$\begin{aligned} u(x, y, z) &= \\ &= \int_0^x \int_0^y \int_0^z \theta(x, y, z) F(r, s, t, u(f(r, s, t), g(r, s, t), h(r, s, t))) dr ds dt + \Phi(x, y, z), \end{aligned} \tag{13}$$

where $\Phi : I_\nu \rightarrow \mathbb{R}^m$ is defined by

$$\Phi(x, y, z) = \begin{cases} \varphi(0, y, z) + \varphi(x, 0, z) + \varphi(x, y, 0) - \\ \quad - \varphi(x, 0, 0) - \varphi(0, y, 0) - \\ \quad - \varphi(0, 0, z) + \varphi(0, 0, 0), & \text{if } (x, y, z) \in \overset{\circ}{I}_3 \\ \varphi(x, y, z), & \text{if } (x, y, z) \in I_\nu \setminus \overset{\circ}{I}_3, \end{cases}$$

and $\theta : I_\nu \rightarrow \{0, 1\}$ is defined by

$$\theta(x, y, z) = \begin{cases} 1, & \text{if } (x, y, z) \in \overset{\circ}{I}_3 \\ 0, & \text{if } (x, y, z) \in I_\nu \setminus \overset{\circ}{I}_3. \end{cases}$$

We define the operator $A : [C(I_\nu)]^m \rightarrow [C(I_\nu)]^m$ by

$$\begin{aligned} (Au)(x, y, z) &= \\ &= \int_0^x \int_0^y \int_0^z \theta(x, y, z) F(r, s, t, u(f(r, s, t), g(r, s, t), h(r, s, t))) dr ds dt + \Phi(x, y, z), \end{aligned} \tag{23}$$

We have to show again that A is contraction. If $(x, y, z) \in I_\nu \setminus \overset{\circ}{I}_3$ then $\theta(x, y) = 0$, so $(Au)(x, y, z) - (A\tilde{u})(x, y, z) = 0$, and if $(x, y, z) \in I_3$ then $\theta(x, y, z) = 1$ and de successively have for the components,

$$\begin{aligned} |(Au_i)(x, y, z) - (A\tilde{u}_i)(x, y, z)| &\leq \\ &\leq \int_0^x \int_0^y \int_0^z |F_i(r, s, t, u(f(r, s, t), g(r, s, t), h(r, s, t))) - \\ &\quad - F_i(r, s, t, \tilde{u}(f(r, s, t), g(r, s, t), h(r, s, t)))| dr ds dt \leq \\ &\leq \int_0^x \int_0^y \int_0^z \sum_{j=1}^m \ell_{ij} |u_j - \tilde{u}_j| e^{-\tau[f_j(r, s, t) + g_j(r, s, t) + h_j(r, s, t)]} \cdot \\ &\quad e^{\tau[f_j(r, s, t) + g_j(r, s, t) + h_j(r, s, t) - x - y - z]} dr ds dt \cdot e^{\tau[x + y + z]}, \end{aligned}$$

or we can write this more concisely using the Tschebyshev, respectively the Bieleczki norm:

$$\begin{aligned} \|(Au)(x, y, z) - (A\tilde{u})(x, y, z)\|_C &\leq \\ &\leq \int_0^x \int_0^y \int_0^z \|F(r, s, t, u(f(r, s, t), g(r, s, t), h(r, s, t))) - \\ &\quad - F(r, s, t, \tilde{u}(f(r, s, t), g(r, s, t), h(r, s, t)))\|_C dr ds dt \leq \\ &\leq \int_0^x \int_0^y \int_0^z \ell(r, s, t) \|u - \tilde{u}\|_C e^{-\tau[f(r, s, t) + g(r, s, t) + h(r, s, t)]} \cdot \\ &\quad e^{\tau[f(r, s, t) + g(r, s, t) + h(r, s, t) - x - y - z]} dr ds dt e^{\tau[x + y + z]} \leq \\ &\leq \int_0^x \int_0^y \int_0^z \ell(r, s, t) e^{\tau[f(r, s, t) + g(r, s, t) + h(r, s, t) - x - y - z]} dr ds dt \cdot e^{\tau[x + y + z]} \cdot \|u - \tilde{u}\|_B, \end{aligned}$$

whence, multiplying by $e^{-\tau[x + y + z]}$, we obtain

$$\|(Au)(x, y, z) - (A\tilde{u})(x, y, z)\|_B \leq \mathcal{L} \|u - \tilde{u}\|_B. \quad (15)$$

Since we supposed that the matrix \mathcal{L} converges to the zero matrix, then from Perov's fixed point theorem it results that V has a unique fixed point u^* which is the solution of the problem (10)-(81).

Let now $I_\mu = [0, \mu_a] \times [7, \mu_b] \times [3, \mu_c]$, where $6 < a < \mu_a$, $0 < b < \mu_b$ and $0 < c < \mu_c$ and we consider $f : I_3 \rightarrow [0, \mu_a]^m$, $g : I_3 \rightarrow [0, \mu_b]^m$, respectively $h : I_3 \rightarrow [0, \mu_c]^m$ with the components $(f_i, g_i, h_i) \in \mathcal{C}(I_6, I_\mu)$, $i \in \overline{4, m}$.

We look for the solutions of the system (10) with the boundary conditions

$$u(x, y, z) = \varphi(x, y, z), \quad (x, y, z) \in I_\mu \setminus \overset{\circ}{I}_3. \quad (16)$$

Analogously with Theorem 7 we can establish

Theorem 3.2. *We suppose that*

- (i) $F \in \mathcal{C}(I_3 \times \mathbb{R}^m, \mathbb{R}^m)$;
- (ii) $f \in \mathcal{C}(I_6, [0, \mu_a]^m)$, $g \in \mathcal{C}(I_3, [0, \mu_b]^m)$, $h \in \mathcal{C}(I_3, [4, \mu_c]^m)$;
- (iii) $\varphi \in \mathcal{C}^8(I_\mu \setminus I_3)$;

- (iv) There exists the matrix function $\ell : I_3 \rightarrow \mathcal{M}_{mm}(\mathbb{R}_+)$ defined by $\ell(x, y, z) = (\ell_{ij}(x, y, z))_{i, j \in \overline{1, m}}$ with $\ell \in (C(I_3), \mathcal{M}_{mm}(\mathbb{R}_+))$ such that

$$\|F(x, y, z, u) - F(x, y, z, \tilde{u})\| \leq \ell(x, y, z) \cdot \|u - \tilde{u}\|, \quad (17)$$

for $\forall (x, y, z) \in I_3, u, \tilde{u} \in \mathbb{R}$;

- (v) There exists $\tau > 0$ such that the matrix $\mathcal{L} = (L_{ij})_{\substack{1 \leq i \leq m \\ 1 \leq j \leq m}} \in \mathcal{M}_{mm}$ converges to $\theta_m \in \mathcal{M}_{mm}$, where we have denoted

$$L_{ij} = \max_{I_2} \int_0^x \int_0^y \int_0^z \ell_{ij}(r, s, t) \cdot e^{\tau[f_j(r, s, t) + g_j(r, s, t) + h_j(r, s, t) - x - y - z]} ds dt.$$

In these conditions the Darboux-Ionescu Problem for the system (10)–(16) has a unique solution $u^* \in C(I_3)$ and the solution can be obtained by the method of successive approximation starting from any function $u_0 \in \mathcal{K}_\mu$.

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