

Valter Šeda

A remark to a multipoint boundary value problem

Archivum Mathematicum, Vol. 23 (1987), No. 2, 121--129

Persistent URL: <http://dml.cz/dmlcz/107288>

Terms of use:

© Masaryk University, 1987

Institute of Mathematics of the Academy of Sciences of the Czech Republic provides access to digitized documents strictly for personal use. Each copy of any part of this document must contain these *Terms of use*.



This paper has been digitized, optimized for electronic delivery and stamped with digital signature within the project *DML-CZ: The Czech Digital Mathematics Library* <http://project.dml.cz>

A REMARK TO A MULTIPOINT BOUNDARY VALUE PROBLEM

VALTER ŠEDA

(Received January 8, 1986)

Abstract. For each $p = 0, 1, \dots, n - 1$, some properties of the p -th derivative $\frac{\partial^p G}{\partial t^p}$ of the Green function G for a scalar multipoint boundary value problem are established. By means of them the Φ_p -positivity of a positive linear operator A_p is proved.

Key words. Green function, multipoint boundary value problem, positive linear operator.

MS Classification. 34 B 10, 34 B 15, 47 H 07.

In the paper some properties of the Green function $G = G(t, s)$ for the scalar De la Vallée Poussin problem are investigated which involve that a positive linear operator $A_p x(t) = \int_a^b \left| \frac{\partial^p G(t, s)}{\partial t^p} \right| x(s) ds$ is Φ_p -positive where $\Phi_p(t) = A_p(1)(t)$, $p = 0, 1, \dots, n - 1$. This fact has important consequences for the existence theory on nonlinear vector multipoint boundary value problem as it is shown in [4].

Consider the Green function $G = G(t, s)$, $a \leq t, s \leq b$, for the scalar multipoint boundary value problem

$$(1) \quad x^{(n)} = 0,$$

$$(2) \quad x^{(i-1)}(t_j) = 0, \quad i = 1, \dots, r_j, \quad j = 1, 2, \dots, m,$$

where $n \geq 2$, $2 \leq m \leq n$, $1 \leq r_j$ are natural numbers such that $r_1 + r_2 + \dots + r_m = n$, and $-\infty < a = t_1 < \dots < t_m = b < \infty$ are real numbers.

Since the Cauchy function $u = u(t, s)$ for (1) has the form $u(t, s) = \frac{(t-s)^{n-1}}{(n-1)!}$ and hence $\frac{\partial^{j-1} u(t, s)}{\partial t^{j-1}} = \frac{(t-s)^{n-j}}{(n-j)!}$, $a \leq t, s \leq b$, $j = 1, 2, \dots, n$, by [1], p. 137, (compare with [3], p. 376)

$$(3) \quad G(t, s) = \begin{cases} \sum_{l=1}^k \sum_{j=1}^{r_l} v_{jl}(t) \frac{(t_l - s)^{n-j}}{(n-j)!}, & t \geq s, t_k \leq s \leq t_{k+1}, \\ - \sum_{l=k+1}^m \sum_{j=1}^{r_l} v_{jl}(t) \frac{(t_l - s)^{n-j}}{(n-j)!}, & t \leq s (k = 1, \dots, m-1), \end{cases}$$

where $v_{jl}, l = 1, 2, \dots, m, j = 1, \dots, r_1$, is the solution of (1) satisfying the conditions

$$v_{ji}^{(i-1)}(t_k) = 0, \text{ for each } k \neq 1, i = 1, \dots, r_k, k = 1, 2, \dots, m,$$

$$v_{ji}^{(i-1)}(t_i) = \delta_{ji}, i = 1, \dots, r_i. \delta_{ji} \text{ is the delta Kronecker symbol.}$$

Further we shall consider the Banach space $E = C([a, b], R)$ with the sup-norm $\| \cdot \|$, partially ordered by the relation $x \leq y$ iff $x(t) \leq y(t)$ for all $t \in [a, b]$. Then (E, \leq) is an ordered Banach space with positive cone $P = \{x \in E : x(t) \geq 0, a \leq t \leq b\}$. P is normal and generating (compare with [4]).

For each $p \in \{0, 1, \dots, n-1\}$ let us define the operator $A_p : E \rightarrow E$ by

$$(4) \quad A_p x(t) = \int_a^b \left| \frac{\partial^p G(t, s)}{\partial t^p} \right| x(s) ds, \quad a \leq t \leq b, x \in E.$$

A_p is a positive, completely continuous linear operator. Then the function

$$(5) \quad \Phi_p(t) = \int_a^b \left| \frac{\partial^p G(t, s)}{\partial t^p} \right| ds, \quad a \leq t \leq b,$$

belongs to P and the operator A_p is Φ_p -bounded from above, since on basis of (4) for each $x \in P$

$$(6) \quad A_p x(t) \leq \|x\| \Phi_p(t), \quad a \leq t \leq b.$$

The most important properties of the Green function G have been summoned up in Lemma 1, [3], p. 375. For convenience we mention here the following ones:

1. $\frac{\partial^{i-1} G}{\partial t^{i-1}}, i = 1, \dots, n-1$, is continuous in $[a, b] \times [a, b]$.

2. $\frac{\partial^{n-1} G}{\partial t^{n-1}}$ is continuous in the triangles $a \leq t \leq s \leq b, a \leq s \leq t \leq b$. Further,

$$\lim_{t \rightarrow s+} \frac{\partial^{n-1} G(t, s)}{\partial t^{n-1}} - \lim_{t \rightarrow s-} \frac{\partial^{n-1} G(t, s)}{\partial t^{n-1}} = 1$$

for each $s, a < s < b$.

3. For each $s, a < s < b$, the function $G(\cdot, s)$ satisfies (1) in $[a, s) \cup (s, b]$ and the boundary conditions (2).

4. The sign of G is determined by the inequality

$$G(t, s) (t - t_1)^{r_1} (t - t_2)^{r_2} \dots (t - t_m)^{r_m} \geq 0, \quad a \leq t, s \leq b$$

and

$$G(t, s) \neq 0 \quad \text{for } t_k < t < t_{k+1}, \quad a < s < b, k = 1, \dots, m-1.$$

The meaning of the Green function is given by the statement

5. If $f \in E$, then the function

$$y(t) = \int_a^b G(t, s) f(s) ds, \quad a \leq t \leq b,$$

is the unique solution of the problem (2), $y^{(n)} = f(t)$.

Further properties of the function G are given in the following lemma.

Lemma 1. *Let $t_0 \in [a, b]$, $s_0 \in [a, b]$, $p \in \{0, 1, \dots, n - 1\}$. Then the following statements are true.*

1.

$$(7) \quad \frac{\partial^p G(t_0, s)}{\partial t^p} = 0 \quad \text{for all } s \in [a, b],$$

iff there is an $l \in \{1, 2, \dots, m\}$ such that

$$(8) \quad t_0 = t_l \quad \text{and} \quad 0 \leq p \leq r_l - 1.$$

2. If

$$(9) \quad \frac{\partial^p G(t_0, s)}{\partial t^p} = 0 \quad \text{for all } s \text{ in a subinterval } [a_1, b_1] \subset [a, b],$$

then for each k , $k = 1, 2, \dots, m - 1$, such that $(t_k, t_{k+1}) \cap (a_1, b_1) \neq \emptyset$ and $t_0 \notin (t_k, t_{k+1})$

$$\frac{\partial^p G(t_0, s)}{\partial t^p} = 0 \quad \text{for all } s \in [t_k, t_{k+1}].$$

If $t_0 \in (t_k, t_{k+1})$, $(a_1, b_1) \cap (t_k, t_0) \neq \emptyset$ ($(a_1, b_1) \cap (t_0, t_{k+1}) \neq \emptyset$), then

$$\frac{\partial^p G(t_0, s)}{\partial t^p} = 0 \quad \text{for all } s, t_k \leq s \leq t_0,$$

$$\left(\frac{\partial^p G(t_0, s)}{\partial t^p} = 0 \text{ for all } s, t_0 \leq s \leq t_{k+1} \right).$$

3. If $\frac{\partial^p G(t, s_0)}{\partial t^p} = 0$ for all t from a subinterval $[a_2, b_2] \subset [a, b]$, then in case $(a_2, b_2) \cap (a, s_0) \neq \emptyset$ (in case $(a_2, b_2) \cap (s_0, b) \neq \emptyset$)

$$\frac{\partial^p G(t, s_0)}{\partial t^p} = 0 \quad \text{for all } t, a \leq t \leq s_0,$$

$$\left(\frac{\partial^p G(t, s_0)}{\partial t^p} = 0 \text{ for all } t, s_0 \leq t \leq b \right).$$

4. If $m = 2$ and $t_0 \in (a, b)$, then there is no subinterval $[a_1, b_1] \subset [a, b]$ such that (9) is true.

Proof. 1. If (8) is true, then (7) holds by the properties 3 and 1 of the Green function. Conversely, if (7) is valid, then for all functions $y \in C^n([a, b], R)$ satisfying (2) we must have $y^{(p)}(t_0) = 0$ which is only so possible when (8) is true. To show the last implication we construct in case that (8) is not true a function $y \in C^n([a, b], R)$ satisfying (2) for which $y^{(p)}(t_0) \neq 0$. To that aim consider the function

$$g_1(t) = \frac{1}{n!} (t - t_1)^{r_1} (t - t_2)^{r_2} \dots (t - t_m)^{r_m}, \quad a \leq t \leq b.$$

Since $r_1 + r_2 + \dots + r_m = n$, this function satisfies the boundary value problem $y^{(n)} = 1$, (2). For each $l, l = 1, 2, \dots, m$,

$$\begin{aligned} g_1^{(r_l)}(t_l) &= \sum_{s=0}^{r_l} \binom{r_l}{s} [(t - t_l)^{r_l}]^{(r_l-s)}(t_l) [(t - t_1)^{r_1} \dots (t - t_{l-1})^{r_{l-1}} \times \\ &\quad \times (t - t_{l+1})^{r_{l+1}} \dots (t - t_m)^{r_m}]^{(s)}(t_l) = \\ (10) \quad &= r_l! (t_l - t_1)^{r_1} \dots (t_l - t_{l-1})^{r_{l-1}} (t_l - t_{l+1})^{r_{l+1}} \dots (t_l - t_m)^{r_m} \neq 0. \end{aligned}$$

Two cases may happen. Either $g_1^{(p)}(t_0) \neq 0$ and then the proof is done or $g_1^{(p)}(t_0) = 0$. In this case we multiply g_1 by the function

$$g_2(t) = g_2(t_0) + \frac{g_2'(t_0)}{1!} (t - t_0) + \dots + \frac{g_2^{(p)}(t_0)}{p!} (t - t_0)^p, \quad a \leq t \leq b,$$

where $g_2(t_0), g_2'(t_0), \dots, g_2^{(p)}(t_0)$ will be suitably chosen. We have

$$(g_1 \cdot g_2)^{(p)}(t_0) = \sum_{s=0}^p \binom{p}{s} g_1^{(p-s)}(t_0) g_2^{(s)}(t_0).$$

If all values $g_1(t_0) = g_1'(t_0) = \dots = g_1^{(p)}(t_0) = 0$, then $t_0 = t_l$ for an $l, l \in \{1, 2, \dots, m\}$ and, in view of (10), $0 \leq p \leq r_l - 1$, which is (8) and thus, it cannot happen. Similarly we come to contradiction with our assumption, when $p = 0$. Hence we can suppose that $p \geq 1$ and that in the sequence $g_1(t_0), g_1'(t_0), \dots, g_1^{(p)}(t_0)$ at least one term is different from zero, say $g_1^{(p-k)}(t_0) \neq 0$.

Then we choose $g_2(t) = \frac{g_2^{(k)}(t_0)}{k!} (t - t_0)^k$, with $g_2^{(k)}(t_0) \neq 0$ and hence $(g_1 \cdot g_2)^{(p)}(t_0) = \binom{p}{k} g_1^{(p-k)}(t_0) g_2^{(k)}(t_0) \neq 0$. We have found a polynomial y of degree $n + p$ at most satisfying (2) and such that $y^{(p)}(t_0) \neq 0$. This completes the proof that (7) and (8) are equivalent each to other.

2. and 3. By (3), $\frac{\partial^p G(t_0, s)}{\partial t^p}$ is an analytic function of the variable s in any interval

the degree of $u_{k-1}(t), \dots, u_1(t)$, respectively, being $n - 2, \dots, n - k$, respectively, p must be different from $n - 2, \dots, n - k$. Since $u_1(t) = (t - b)^{n-k}$, $p \neq n - k - 1, \dots, p \neq 1$. We have found that there is no $t_0 \in (a, b)$ for which (15) are true and the statement is completely proved.

Theorem 1. Let $p \in \{0, 1, \dots, n - 1\}$ and let $x \in P$, $x \neq 0$ in $[a, b]$. Then

1. $A_p x(t) > 0$ in (a, b) if $m = 2$;
2. $A_p x(t) = 0$ cannot hold in any subinterval $[a_1, b_1] \subset [a, b]$ for $m > 2$.

Proof. The first statement follows from the statement 4 of Lemma 1 and nonnegativity of the functions $x(t), \left| \frac{\partial^p G(t, s)}{\partial t^p} \right|$.

To prove the second statement let us suppose that there is an interval $[a_2, b_2] \subset [a, b]$ in which $A_p x(t) = 0$. As the functions $x(s), \left| \frac{\partial^p G(t, s)}{\partial t^p} \right|$ are nonnegative, it follows that for each $t_0 \in [a_2, b_2]$ $\text{supp } x(s) \subset S_{t_0} = \left\{ s \in [a, b] : \frac{\partial^p G(t_0, s)}{\partial t^p} = 0 \right\}$.

Hence there is an interval $[a_1, b_1]$ such that $\frac{\partial^p G(t_0, s)}{\partial t^p} = 0$ for each $t_0 \in [a_2, b_2]$, $s \in [a_1, b_1]$. On basis of the statements 2 and 3 of Lemma 1 there exists an interval $[t_k, t_{k+1}]$, $k \in \{1, \dots, n - 1\}$, such that either

$$(16) \quad \frac{\partial^p G(t, s)}{\partial t^p} \equiv 0 \quad \text{for } t_k \leq a \leq t_{k+1}, a \leq s \leq t \leq b,$$

or $\frac{\partial^p G(t, s)}{\partial t^p} \equiv 0$ for $t_k \leq s \leq t_{k+1}, a \leq t \leq s \leq b$. Consider only the case (16).

The other one can be investigated in a similar way.

Let us choose a sufficiently small $\varepsilon > 0$. Two cases may happen. Either 1. $k > 1$ or 2. $k = 1$. We shall consider only the first case, the second one would be proceeded in a similar way (instead of $[t_k, t_k + \varepsilon]$ we would consider $[t_{k+1} - \varepsilon, t_{k+1}]$). (16) implies that for each function $y \in C^n([a, b], R)$ satisfying the boundary conditions (2) and such that $\text{supp } y^{(n)} \subset [t_k, t_k + \varepsilon]$

$$|y^{(p)}(t)| \leq \int_a^b \left| \frac{\partial^p G(t, s)}{\partial t^p} \right| |y^{(n)}(s)| ds = \int_{t_k}^{t_k + \varepsilon} \left| \frac{\partial^p G(t, s)}{\partial t^p} \right| |y^{(n)}(s)| ds = 0,$$

for all $t, t_k + \varepsilon \leq t \leq b$, and hence,

$$(17) \quad y^{(p)}(t) \equiv 0 \quad \text{for } t_k + \varepsilon \leq t \leq b.$$

Now we shall construct a function $y \in C^n([a, b], R)$ with $\text{supp } y^{(n)} \subset [t_k, t_k + \varepsilon]$, satisfying (2) and for which (17) is not true. Let

$$(18) \quad y(t) = \begin{cases} (t - t_1)^{r_1} \dots (t - t_k)^{r_k}, & t_1 \leq t \leq t_k, \\ y(t_k) + \frac{y'(t_k)}{1!} (t - t_k) + \dots + \frac{y^{(n-1)}(t_k)}{(n-1)!} (t - t_k)^{n-1} + \\ + \int_{t_k}^t \frac{(t-s)^{n-1}}{(n-1)!} h(s) ds, & t_k \leq t \leq t_k + \varepsilon, \\ (t - t_{k+1})^{r_{k+1}} \dots (t - t_m)^{r_m} P_1(t), & t_k + \varepsilon \leq t \leq t_m, \end{cases}$$

where the polynomial $P_1(t)$ is such that the degree of the polynomial $(t - t_{k+1})^{r_{k+1}} \dots (t - t_m)^{r_m} P_1(t)$ is $n - 1$, otherwise $P_1(t)$ can be arbitrary and $h(t) = y^{(n)}(t)$, $t_k \leq t \leq t_k + \varepsilon$, is continuous in $[t_k, t_k + \varepsilon]$ and $h(t_k) = h(t_k + \varepsilon) = 0$. The function $h(t)$ will be determined in such a way that $y \in C^{n-1}([a, b], R)$. Then

$$y^{(n)}(t) = \begin{cases} 0, & t_1 \leq t \leq t_k \\ h(t), & t_k \leq t \leq t_k + \varepsilon \\ 0, & t_k + \varepsilon \leq t \leq t_m \end{cases}$$

and hence, $y \in C^n([a, b], R)$, $\text{supp } y^{(n)} \subset [t_k, t_k + \varepsilon]$ and y satisfies the boundary conditions (2). Since $y(t)$ is a polynomial of degree $n - 1$ in $[t_k + \varepsilon, t_m]$, it cannot satisfy (17) and this contradiction shows that the second statement of Theorem 1 is true.

In view of the definition (18) it suffices to check the continuity of $y(t)$ and that of its derivatives up to order $n - 1$ at the points $t_k, t_k + \varepsilon$. By the uniqueness theorem for initial value problem, $y^{(j)}(t)$, $j = 0, 1, \dots, n - 1$, exist and are continuous at the point t_k . The same will happen at $t_k + \varepsilon$, if h satisfies

$$(19) \quad \int_{t_k}^{t_k + \varepsilon} \frac{(t_k + \varepsilon - s)^{n-1-j}}{(n-1-j)!} h(s) ds = y^{(j)}(t_k + \varepsilon) - [y^{(j)}(t_k) + \frac{y^{(j+1)}(t_k)}{1!} \varepsilon + \dots + \frac{y^{(n-1)}(t_k)}{(n-1-j)!} \varepsilon^{n-1-j}], \quad j = 0, 1, \dots, n - 1.$$

Denote the right-hand side of (19) as a_j , $j = 0, 1, \dots, n - 1$. If we put

$$(20) \quad h(t) = (t_k + \varepsilon - t) (t - t_k) g(t), \quad t_k \leq t \leq t_k + \varepsilon,$$

then the condition (19) has the form

$$(21) \quad \int_{t_k}^{t_k + \varepsilon} (t_k + \varepsilon - s)^{n-j} (s - t_k) g(s) ds = a_j (n - 1 - j)!, \quad j = 0, 1, \dots, n - 1.$$

Since the functions

$$(22) \quad y_j(t) = (t_k + \varepsilon - t)^{n-j} (t - t_k), \quad t_k \leq t \leq t_k + \varepsilon, \quad j = 0, 1, \dots, n - 1,$$

are linearly independent in $[t_k, t_k + \varepsilon]$, by E. Schmidt's orthogonalization process an orthonormal sequence $\{x_j(t)\}_{j=0}^{n-1}$ in the real Hilbert space $L^2([t_k, t_k + \varepsilon])$ can be constructed such that

$$(23) \quad x_j(t) = \sum_{i=0}^j d_{j,i} y_i(t), \quad t_k \leq t \leq t_k + \varepsilon, j = 0, 1, \dots, n-1,$$

with uniquely determined constants $d_{j,i}$, $j, i = 0, 1, \dots, n-1$ and $d_{j,j} \neq 0$, $j = 0, 1, \dots, n-1$. If (\cdot, \cdot) is the scalar product in $L^2([t_k, t_k + \varepsilon])$, then the conditions (21) mean the relations

$$(21') \quad (y_j, g) = a_j(n-1-j)!, \quad j = 0, 1, \dots, n-1,$$

which on basis of (22), (23) are equivalent to

$$(24) \quad (x_j, g) = \sum_{i=0}^j d_{j,i} a_i(n-1-i)! = b_j, \quad j = 0, 1, \dots, n-1.$$

The function

$$(25) \quad \begin{aligned} g(t) &= \sum_{j=0}^{n-1} (x_j, g) x_j(t) = \sum_{j=0}^{n-1} b_j x_j(t) = \sum_{j=0}^{n-1} \sum_{i=0}^j b_j d_{j,i} y_i(t) = \\ &= \sum_{i=0}^{n-1} \left(\sum_{j=i}^{n-1} b_j d_{j,i} \right) y_i(t), \quad t_k \leq t \leq t_k + \varepsilon, \end{aligned}$$

satisfies (24) as well as (21). Thus, in view of (20), (25), there is a polynomial $h(t)$ such that $h(t_k) = h(t_k + \varepsilon) = 0$ which satisfies (19) and the proof is complete.

Corollary. *If $p \in \{0, 1, \dots, n-1\}$ and the function Φ_p is given by (5), then the operator A_p is Φ_p -positive.*

Proof. By (6), A_p is Φ_p -bounded from above. According to [2], p. 59, it will be Φ_p -bounded from below if to any function $x \in P$, $x \neq 0$, there exists a constant $\alpha = \alpha(x) > 0$ such that

$$(26) \quad A_p^2 x(t) \geq \alpha(x) \Phi_p(t), \quad a \leq t \leq b,$$

where A_p^2 means the second iterate of A_p . By statement 2 of Theorem 1, $A_p x(t) \equiv 0$ cannot hold in any subinterval $[a_1, b_1] \subset [a, b]$ and hence, putting $A_p x(t) = y(t)$, $a \leq t \leq b$, we get that $y \in P$, $y(t) \neq 0$ on any subinterval $[a_1, b_1] \subset [a, b]$ and (26) reduces to the inequality

$$(27) \quad A_p y(t) \geq \alpha(x) \Phi_p(t), \quad a \leq t \leq b.$$

Thus the Φ_p -boundedness of A_p from below will be shown if to any function $y \in P$, $y(t) \neq 0$ on any subinterval $[a_1, b_1] \subset [a, b]$ there exists a constant $\alpha > 0$ such that (27) is true. This has been proved in Lemma 8 in [4]. Then Theorem 2.2 in [2], p. 62, completes the proof of the corollary.

REFERENCES

- [1] Кигурадзе, И. Т., *Некоторые сингулярные краевые задачи для обыкновенных дифференциальных уравнений*, Издат. Тбилис. унив., Тбилиси, 1975.

MULTIPOINT BOUNDARY VALUE PROBLEM

- [2] Красносельский, М. А., *Положительные решения операторных уравнений, главы нелинейного анализа*, Гос. Издат. Физ.-Мат. Лит., Москва, 1962.
- [3] V. Šeda, *A Partially Ordered Space Connected With the De la Vallée Poussin Problem*, Equadiff IV Proceedings, Prague, 1977, Lecture Notes in Mathematics 703, Springer Verlag, Berlin—Heidelberg—New York, 1979, 374—383.
- [4] V. Šeda, *On a Vector Multipoint Boundary Value Problem*, Arch. Math. (Brno) 22 (1986), 75—92.

V. Šeda

Department of Mathematics

MFF UK, *Mlynská dolina, 842 15 Bratislava*