

Lecture Notes in Mathematics

Edited by A. Dold and B. Eckmann

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Volterra-Stieltjes
Integral Equations
and Generalized Ordinary
Differential Expressions



Springer-Verlag
Berlin Heidelberg New York Tokyo 1983

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AMS Subject Classifications (1980): Primary: 45 J05, 45 D05, 47 A99
Secondary: 34 B25, 34 C10, 39 A10, 39 A12, 47 B50

ISBN 3-540-12294-X Springer-Verlag Berlin Heidelberg New York Tokyo
ISBN 0-387-12294-X Springer-Verlag New York Heidelberg Berlin Tokyo

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Printed in Germany

Printing and binding: Beltz Offsetdruck, Hemsbach/Bergstr.
2146/3140-543210

Quest' opera è umilmente dedicata
ai miei cari genitori Giosafat e
Oliviana e al mio fratello Marco

A.M.D.G.

PREFACE

The aim of these notes is to pursue a line of research adopted by many authors (W. Feller, M.G. Krein, I.S. Kac, F.V. Atkinson, W.T. Reid, among others) in order to develop a qualitative and spectral theory of Volterra-Stieltjes integral equations with specific applications to real ordinary differential and difference equations of the second order.

We begin by an extension of the classical results of Sturm (comparison theorem, separation theorem) to this more general setting. In chapter 2 we study the oscillation theory of such equations and, in Chapters 3,4,5, apply some aspects of it to the study of the spectrum of the operators generated by certain generalized ordinary differential expressions associated with the above-mentioned integral equations.

In order to make these notes self-contained some appendices have been added which include results fundamental to the main text. Care has been taken to give due credit to those researchers who have contributed to the development of the theory presented herein - any omissions or errors are the author's sole responsibility.

I am greatly indebted to Professor F.V. Atkinson at whose hands I learned the subject and I also take this opportunity to acknowledge with thanks the assistance of the Natural Sciences and Engineering Research Council of Canada for continued financial support. My sincere thanks go to Mrs. Frances Mitchell

for her expert typing of the manuscript.

Finally, I am deeply grateful to my wife Leslie Jean for her constant encouragement and patience and I also wish to thank Professor A. Dold for the possibility to publish the manuscript in the Lecture Note series.

Angelo B. Mingarelli
Ottawa, April 1980.

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INTRODUCTION

Let $p, q: I \rightarrow \mathbb{R}$, $p(t) > 0$ a.e. (in the sense of Lebesgue measure) and $1/p, q \in L(I)$ where $I = [a, b] \subset \mathbb{R}$. Consider the formally symmetric differential equation

$$(p(t)y')' - q(t)y = 0, \quad t \in I. \quad (1)$$

By a solution of (1) we will mean a function $y: I \rightarrow \mathbb{C}$, $y \in AC(I)$, (i.e., absolutely continuous on I) such that $py' \in AC(I)$ and $y(t)$ satisfies (1) a.e. on I . Let $\gamma \in I$. Then a quadrature gives, for $t \in I$,

$$p(t)y'(t) = \beta + \int_{\gamma}^t y(s)q(s)ds$$

where $\beta = (py')(\gamma)$. Since $q \in L(I)$ its indefinite integral $\sigma(t) = \int_a^t q(s)ds$ exists for $t \in I$ and $\sigma \in AC(I)$. Hence y will be a solution of (1) if and only if $y(t)$ satisfies a Stieltjes integro-differential equation of the form

$$p(t)y'(t) = \beta + \int_{\gamma}^t y(s)d\sigma(s), \quad t \in I, \quad (2)$$

where the integral may be interpreted, say, in the Riemann-Stieltjes sense. On the other hand (2) also has a meaning whenever $\sigma \in BV(I)$ (i.e., bounded variation on I) and y is continuous on I . Hence equations of the form (2) may be used to deal with differential equations (1). Moreover σ need not be continuous on I (as long as we require a solution of (2) to be continuous on I) and so (2) can be used to treat discrete problems, e.g., difference equations (or three-term recurrence relations) as well as continuous problems

as we have seen. More precisely let $t_{-1} = a < t_0 < t_1 \dots < t_{m-1} < t_m = b$ be a fixed partition of I . Define step-functions $p, \sigma \in BV(I)$ as follows: p, σ will be right-continuous on I and their only jumps, if any, will be at the points $\{t_i\}$ defined above with the saltus of σ being given by

$$\sigma(t_n) - \sigma(t_n-0) = b_n,$$

where $b_n, n = 0, 1, \dots, m-1$, is a given real finite sequence, and p is defined on $[a, b]$ upon setting

$$p(t) = C_{n-1}(t_n - t_{n-1}), \quad t \in [t_{n-1}, t_n)$$

where $C_{n-1}, n = 0, 1, \dots, m$ is a given positive real finite sequence. With these identifications one finds that the corresponding real solutions of (2) will be continuous polygonal curves whose vertices $(t_n, y(t_n)) \equiv (t_n, y_n)$ have their ordinates, y_n , satisfying the formally symmetric second-order linear difference equation

$$\Delta(C_{n-1}\Delta y_{n-1}) - b_n y_n = 0, \tag{3}$$

for $n = 0, 1, \dots, m-1$, and Δ is the forward difference operator, $\Delta y_n \equiv y_{n+1} - y_n$. So use of (2) now leads one to understand that solutions of (3) should perhaps be interpreted as continuous functions defined on I and not just as the finite sequence y_{-1}, y_0, \dots, y_m as one may at first sight suspect. That for (3) solutions are to be interpreted as continuous functions, has its historical precedents. For example, M. Bôcher noted in his survey article [6]

that a Sturmian theory could be naturally developed for (3) if "solutions" were treated as continuous functions (in fact, the same polygonal curves that were mentioned above). The advantage in using (2) is that a Sturmian theory can be developed for (2) thus simultaneously yielding such a theory for each of (1) and (3).

If in (2) one chooses $\sigma \in C(I)$ (i.e., continuous on I) then (2) is a pure Stieltjes integro-differential equation. If, in addition, $p \in C(I)$ say, then (2) may be integrated once again to yield the Volterra-Stieltjes integral equation

$$y(t) = \alpha + \beta \int_{\gamma}^t \frac{ds}{p(s)} + \int_{\gamma}^t (t-s)y(s)d\sigma(s) \quad t \in I$$

Note that (2) also includes equations of mixed type obtained by, say, setting $\sigma \in C^1(I)$ except at a finite number of points or by defining σ to be a C^1 -function on a part of I and a step-function elsewhere.

An intensive study of equations of the form (2) was undertaken by F. W. Atkinson [3] in his monograph, (See also the fundamental paper of Krein [39] and the related papers of W.T. Reid [79], [80]).

In order to derive a spectral theory for (2) one needs to use (2) in order to define an operator on some suitable space. To this end, note that if y is a solution of (2) then

$$\frac{d}{dt} \left\{ p(t)y'(t) - \int_{\gamma}^t y(s)d\sigma(s) \right\} = 0 \quad (4)$$

and conversely if one defines a solution of (4) as a function $y \in AC(I)$ for which $p(t)y'(t) - \int_Y^t y(s)d\sigma(s) \in AC(I)$. We can then recover (2) from (4). On the other hand the left-side of (4) defines a generalized differential expression, viz.

$$\mathfrak{L}[y](t) = - \frac{d}{dt} \left\{ p(t)y'(t) - \int_Y^t y(s)d\sigma(s) \right\}.$$

and such an expression may then be used to define a linear operator on $L^2(I)$ with due care for domain considerations.

If one wishes to treat boundary problems for Sturm-Liouville equations with a weight-function $r(t) \in L(I)$,

$$-(p(t)y')' + q(t)y = \lambda r(t)y,$$

consideration of the generalized ordinary differential expression

$$\mathfrak{L}[y](t) = - \frac{d}{dv(t)} \left\{ p(t)y'(t) - \int_Y^t y(s)d\sigma(s) \right\}, \quad (5)$$

may be made, where the generalized derivative appearing on the right is, in general, a Radon-Nikodym derivative. The case $r(t) > 0$ corresponds to $v(t)$ non-decreasing and the case of unrestricted $r(t)$ corresponds to $v(t) \in BV(I)$.

In the former case the operator defined by the differential expression is formally symmetric (under suitable domain restrictions) in the weighted Hilbert space $L^2(I, dv)$. In the latter case the operator is J -symmetric in a Krein (Pontrjagin) space, since the measure induced by $v(t)$ is a signed measure.

Expressions of the form (5) were first considered by W. Feller [68],[69],[70],[71],[72],[73] in the case when $\sigma(t) \equiv \text{constant}$ on I , $p(t) \equiv 1$, and ν a given non-decreasing function on I , (cf., also Langer [41]). The more general case $\sigma \in BV(I)$ was treated by I.S. Kac [35],[36],[37] when ν is monotone, cf., [46,p.49].