BOUNDARY VALUE PROBLEMS WITH SINGULAR BOUNDARY CONDITIONS

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Abstract. Singular boundary conditions are formulated for non-selfadjoint Sturm-Liouville operators with singularities and turning points. For boundary value problems with singular boundary conditions properties of the spectrum are studied and the completeness of the system of root functions is proved.

AMS Classification: 34B05, 34B24, 34L10, 47E05

1. Introduction. We consider a class of singular differential equations of the form

$$-\frac{d}{dt}\left(p_2(t)\frac{dz}{dt}\right) + p_1(t)z(t) = \lambda p_0(t)z(t), \quad t \in (a, b).$$
 (1)

Here λ is the spectral parameter, and the complex-valued functions $p_k(t)$ have zeros or/and singularities at the endpoints of the interval (a, b). More precisely,

$$p_k(t) = (t - a)^{s_{k0}}(b - t)^{s_{k1}}p_{k0}(t),$$

where s_{km} are real numbers, $p_{k0}(t) \in C^2[a,b]$, $p_{00}(t)p_{20}(t) \neq 0$, $p_{00}(t)/p_{20}(t) > 0$ for $t \in [a,b]$. Let $s_{2m} < s_{0m} + 2$, $s_{2m} \leq s_{1m} + 2$, m = 0,1, i.e. we consider the case of so-called regular singularities. Operators with irregular singularities possess different qualitative properties and require different investigations.

Since the solutions of equation (1) may have singularities at the endpoints of the interval, and since in general the values of the solutions and their derivatives at the endpoints are not defined, an important question is how to introduce singular two-points boundary conditions in the general case under consideration. For some particular cases this problem has been studied in [1]-[6] and other works. For example, in [1] singular boundary conditions were constructed in the case when the endpoints are of limit-circle type.

In this paper we provide a general method for defining two-point singular boundary conditions in the above-mentioned general case. In Section 2 we construct singular boundary conditions and formulate the corresponding boundary value problems. In Section 3 properties of the spectrum are studied for boundary value problems with singular boundary conditions. In Section 4 the completeness of the system of eigen- and associated functions (e.a.f.) is proved for this class of boundary value problems.

We mention that the approach presented in this paper can serve as a basis for various investigations connected with the spectral theory of Sturm-Liouville equations and also for higher order differential equations and systems with singular boundary conditions. Further topics connected with problems with singular boundary conditions, like e.g. expansion theorems and inverse spectral problems, will be studied elsewhere.

For simplicity, we confine ourselves here to the case when there are no singularities and turning points inside the interval. We note that spectral problems for ordinary differential operators without singularities (or with integrable coefficients) were investigated in many works (see the monographs [7]-[12] and the references given therein). Some aspects of spectral problems for differential equations having singularities and/or turning

Singularities In Boundary Value Problems

Pierre Grisvard

Singularities In Boundary Value Problems:

Singularities in Boundary Value Problems Pierre Grisvard,1992 Singularities in Boundary Value Problems H.G. Garnir, 2012-12-06 The 1980 Maratea NATO Advanced Study Institute ASI followed the lines of the 1976 Liege NATO ASI Indeed the interest of boundary problems for linear evolution partial differential equations and systems is more and more acute because of the outstanding position of those problems in the mathematical description of the physical world namely through sciences such as fluid dynamics elastodynamics electro dynamics electromagnetism plasma physics and so on In those problems the question of the propagation of singularities of the solution has boomed these last years Placed in its definitive mathematical frame in 1970 by L Hormander this branch of the theory recorded a tremendous impetus in the last decade and is now eagerly studied by the most prominent research workers in the field of partial differential equations It describes the wave phenomena connected with the solution of boundary problems with very general boundaries by replacing the generally impossible computation of a precise solution by a convenient asymptotic approximation For instance it allows the description of progressive waves in a medium with obstacles of various shapes meeting classical phenomena as reflexion refraction transmission and even more complicated ones called supersonic waves head waves creeping waves The tudy of singularities uses involved new mathematical concepts such as distributions wave front sets asymptotic developments pseudo differential operators Fourier integral operators microfunctions but emerges as the most sensible application to physical problems A complete exposition of the present state of this theory seemed to be still lacking **Singularities in Boundary** Value Problems Pierre Grisvard, 1992-01-01 This book studies the solutions of a boundary problem near corner edges and vertices The exposition is introductory and self contained It focuses on real life problems considered in the actual geometry met in the applications The book highlights the singular solutions which carry the main physical information and which are given in their most explicitform to help potential users Elliptic Boundary Value Problems in Domains with Point Singularities Vladimir Kozlov, V. A. Kozlov, V. G. Maz'i all Jürgen Rossmann, 1997 For graduate students and research mathematicians interested in partial differential equations and who have a basic knowledge of functional analysis Restricted to boundary value problems formed by differential operators avoiding the use of pseudo differential operators Concentrates on fundamental results such as estimates for solutions in different function spaces the Fredholm property of the problem s operator regularity assertions and asymptotic formulas for the solutions of near singular points Considers the solutions in Sobolev spaces of both positive and negative orders Annotation copyrighted by Book News Inc Portland OR

Singularities in Boundary Value Problems Henri G. Garnier,1981 Singularities in Elliptic Boundary Value Problems and Elasticity and Their Connection with Failure Initiation Zohar Yosibash,2011-12-02 This introductory and self contained book gathers as much explicit mathematical results on the linear elastic and heat conduction solutions in the neighborhood of singular points in two dimensional domains and singular edges and vertices in three dimensional domains

These are presented in an engineering terminology for practical usage The author treats the mathematical formulations from an engineering viewpoint and presents high order finite element methods for the computation of singular solutions in isotropic and anisotropic materials and multi material interfaces. The proper interpretation of the results in engineering practice is advocated so that the computed data can be correlated to experimental observations The book is divided into fourteen chapters each containing several sections Most of it the first nine Chapters addresses two dimensional domains where only singular points exist The solution in a vicinity of these points admits an asymptotic expansion composed of eigenpairs and associated generalized flux stress intensity factors GFIFs GSIFs which are being computed analytically when possible or by finite element methods otherwise Singular points associated with weakly coupled thermoelasticity in the vicinity of singularities are also addressed and thermal GSIFs are computed The computed data is important in engineering practice for predicting failure initiation in brittle material on a daily basis Several failure laws for two dimensional domains with V notches are presented and their validity is examined by comparison to experimental observations A sufficient simple and reliable condition for predicting failure initiation crack formation in micron level electronic devices involving singular points is still a topic of active research and interest and is addressed herein Explicit singular solutions in the vicinity of vertices and edges in three dimensional domains are provided in the remaining five chapters New methods for the computation of generalized edge flux stress intensity functions along singular edges are presented and demonstrated by several example problems from the field of fracture mechanics including anisotropic domains and bimaterial interfaces Circular edges are also presented and the author concludes with some remarks on open questions This well illustrated book will appeal to both applied mathematicians and engineers working in the field of fracture mechanics and singularities

Singularities in Boundary Value Problems Henri G. Garnir,1981 Asymptotic Theory of Dynamic Boundary Value Problems in Irregular Domains Dmitrii Korikov,Boris Plamenevskii,Oleg Sarafanov,2021-04-01 This book considers dynamic boundary value problems in domains with singularities of two types The first type consists of edges of various dimensions on the boundary in particular polygons cones lenses polyhedra are domains of this type Singularities of the second type are singularly perturbed edges such as smoothed corners and edges and small holes A domain with singularities of such type depends on a small parameter whereas the boundary of the limit domain as the parameter tends to zero has usual edges i e singularities of the first type In the transition from the limit domain to the perturbed one the boundary near a conical point or an edge becomes smooth isolated singular points become small cavities and so on In an irregular domain with such singularities problems of elastodynamics electrodynamics and some other dynamic problems are discussed The purpose is to describe the asymptotics of solutions near singularities of the boundary The presented results and methods have a wide range of applications in mathematical physics and engineering The book is addressed to specialists in mathematical physics partial differential equations and asymptotic methods

Spectral Problems Associated with Corner Singularities of

Solutions to Elliptic Equations Vladimir Kozlov, V. G. Maz'i \(\pa_{\pi_{\text{J}}} \) Jürgen Rossmann, 2001 This book focuses on the analysis of eigenvalues and eigenfunctions that describe singularities of solutions to elliptic boundary value problems in domains with corners and edges The authors treat both classical problems of mathematical physics and general elliptic boundary value problems The volume is divided into two parts The first is devoted to the power logarithmic singularities of solutions to classical boundary value problems of mathematical physics The second deals with similar singularities for higher order elliptic equations and systems Chapter 1 collects basic facts concerning operator pencils acting in a pair of Hilbert spaces Related properties of ordinary differential equations with constant operator coefficients are discussed and connections with the theory of general elliptic boundary value problems in domains with conic vertices are outlined New results are presented Chapter 2 treats the Laplace operator as a starting point and a model for the subsequent study of angular and conic singularities of solutions Chapter 3 considers the Dirichlet boundary condition beginning with the plane case and turning to the space problems Chapter 4 investigates some mixed boundary conditions The Stokes system is discussed in Chapters 5 and 6 and Chapter 7 concludes with the Dirichlet problem for the polyharmonic operator Chapter 8 studies the Dirichlet problem for general elliptic differential equations of order 2m in an angle In Chapter 9 an asymptotic formula for the distribution of eigenvalues of operator pencils corresponding to general elliptic boundary value problems in an angle is obtained Chapters 10 and 11 discuss the Dirichlet problem for elliptic systems of differential equations of order 2 in an n dimensional cone Chapter 12 studies the Neumann problem for general elliptic systems in particular with eigenvalues of the corresponding operator pencil in the strip mid Re lambda m 2n mid leg 1 2 It is shown that only integer numbers contained in this strip are eigenvalues Applications are placed within chapter introductions and as special sections at the end of chapters Prerequisites include standard PDE and functional analysis courses Numerical Recipes 3rd Edition William H. Press, 2007-09-06 Do you want easy access to the latest methods in scientific computing This greatly expanded third edition of Numerical Recipes has it with wider coverage than ever before many new expanded and updated sections and two completely new chapters The executable C code now printed in colour for easy reading adopts an object oriented style particularly suited to scientific applications Co authored by four leading scientists from academia and industry Numerical Recipes starts with basic mathematics and computer science and proceeds to complete working routines The whole book is presented in the informal easy to read style that made earlier editions so popular Highlights of the new material include a new chapter on classification and inference Gaussian mixture models HMMs hierarchical clustering and SVMs a new chapter on computational geometry covering KD trees quad and octrees Delaunay triangulation and algorithms for lines polygons triangles and spheres interior point methods for linear programming MCMC an expanded treatment of ODEs with completely new routines and many new statistical distributions For support or to subscribe to an online version please visit www nr com

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