

GREEN'S FUNCTION OF DIFFERENTIAL EQUATION WITH FOURTH ORDER AND NORMAL OPERATOR COEFFICIENT IN HALF AXIS

M. BAYRAMOGLU

and

K. OZDEN KOKLU

Yildiz Technical University, Turkey

Abstract

Let H be an abstract separable Hilbert space. Denoted by $H_1 = L_2(0, \infty; H)$, the all functions defined in $[0, \infty)$ and their values belongs to space H , which $\int_0^\infty \|f(x)\|_H^2 dx < \infty$. We define inner product in H_1 by the formula

$$(f, g)_{H_1} = \int_0^\infty (f, g)_H dx \quad f(x), g(x) \in H_1,$$

H_1 forms a separable Hilbert space [3] where $\|\cdot\|_H$ and $(\cdot, \cdot)_H$ are norm and scalar product, respectively in H .

In this study, in space H_1 , it is investigated that Green's function (resolvent) of operator formed by the differential expression

$$y^{IV} + Q(x)y, \quad 0 \leq x < \infty,$$

and boundary conditions

$$y'(0) - h_1 y(0) = 0,$$

$$y'''(0) - h_2 y''(0) = 0,$$

where $Q(x)$ is a normal operator mapping in H and invers of it is a compact operator for every $x \in [0, \infty)$. Assume that domain of $Q(x)$ is independent from x and resolvent set of $Q(x)$ belongs to $|\arg \lambda - \pi| < \varepsilon$ ($0 < \varepsilon < \pi$) of complex plane λ , h_1 and h_2 are complex numbers. In addition assume that the operator function $Q(x)$ satisfies the Titchmarsh-Levitan conditions.

1. INTRODUCTION

In this work, Green's function(resolvent) of operator L in $H_1 = L_2(0, \infty; H)$ space is investigated. Here, operator L is formed by the differential expression

$$(1) \quad y^{IV} + Q(x)y, \quad 0 \leq x < \infty$$

and the boundary conditions

$$(2) \quad y'(0) - h_1 y(0) = 0, y'''(0) - h_2 y''(0) = 0$$

where $Q(x)$ is a normal operator for every $x \in [0, \infty)$ in H and inverse of it is a compact operator, h_1, h_2 are arbitrary complex numbers. In the case of $Q^*(x) = Q(x)$, $h_1 = h_2$ and regular behavior of $Q(x)$ in infinity, Green function of operator L investigated in (Albayrak, Bayramoglu)[1].

Green's fuction of Sturm-Liouville equation given in $(-\infty, \infty)$ with unbounded self-adjoint operator coefficient was first investigated by B.M. Levitan [11].

In the space of $L_2(-\infty, \infty; H)$, Green's function and the asymptotic behaviour for the number of the eigenvalues of the operator formed by differential expression $(-1)^n y^{(2n)} + \sum_{j=2}^{2n} Q_j(x) y^{(2n-j)}$ was obtained by M. Bayramoglu 1971 [4], where $Q_j(x)$ ($j = 2, \dots, 2n$) are the self-adjoint operators in H . Later on many studies (Boymatov, K.Ch.[6], Otelbayev, M.[12], Aslanov, G.I.[2], Kleyman, E.G.[8], Saito, Y.[15]) were published in this subject. Wide reference of these studies is given in (Kostyuchenko, A.G., Sargsyan, I.S. [10], Otelbayev, M. [13]). The main reference related to Green's function for the ordinary differential equation is the book Stakgold, I. [16].

2. DETERMINATION OF THE PROBLEM

In $H_1 = L_2(0, \infty; H)$, let consider the differential expression

$$(3) \quad y^{IV} + Q(x)y + \mu y$$

with boundary conditions

$$(4) \quad y'(0) - h_1 y(0) = 0$$

$$(5) \quad y'''(0) - h_2 y''(0) = 0$$

where $\mu \geq 0$ is a real number. It is assumed that $Q(x)$ is a normal operator mapping in H for every $x \in [0, \infty)$ and satisfies the following specification called Titchmarsh-Levitan conditions:

- 1) Let $Q(x)$ be a normal operator for each $x \in [0, \infty)$ in H with domain $D(Q(x)) \equiv D$ independent from x , $\overline{D} = H$ (Here $\overline{D}$ shows the closure of D).
- 2) Let $Q^{-1}(x)$ be compact operator for every x ($Q^{-1}(x) \in \sigma_\infty$) and $1 \leq |\alpha_1(x)| \leq |\alpha_2(x)| \leq \dots \leq |\alpha_n(x)| \leq \dots$ where $\alpha_1(x), \alpha_2(x), \alpha_3(x), \dots$, are the eigenvalues of $Q(x)$.
- 3) Assume that resolvent set of $Q(x)$ included domain $S_\varepsilon = \{\lambda : \pi - \varepsilon < \arg \lambda < \pi + \varepsilon, 0 < \varepsilon < \pi, \varepsilon = \text{const}\}$ of complex plane λ .

- 4) Suppose that function $F(x) = \sum_{k=1}^{\infty} \frac{1}{|\alpha_k(x)|^{7/4}}$ belongs to $L(0, \infty)$:

$$\int_0^\infty F(x) dx < \infty$$

- 5) $\|Q^{-1/4}(x).Q^{1/4}(s)\| \leq c$ and $\|Q^{1/4}(x).Q^{-1/4}(s)\| \leq c$ while $|x - s| \leq 1$, $c = \text{constant}$
- 6) Assume that $\|Q^{-a}(x)[Q(s) - Q(x)]\| \leq c|x - s|$ while $|x - s| \leq 1$, where $c = \text{constant}$ and $0 < a < \frac{5}{4}$.

Different constants are denoted with c .

Let $B(H)$ be a Banach space whose elements are bounded operators mapping in H [7]. $G(x, s; \mu)$ function which belongs to $B(H)$ for $0 \leq x, s < \infty$ and satisfies the following conditions is called Green's function of (3)-(5).

- 1) The operator function $G(x, s; \mu)$ itself and its two partial derivative according to s are continious functions for variables x and s ($0 \leq x, s \leq \infty$).

- 2) When $s \neq x$ third derivative of $G(x, s; \mu)$ for s is continuous.
- 3) $\frac{\partial^3 G}{\partial s^3}(x, x+0, \mu) - \frac{\partial^3 G}{\partial s^3}(x, x-0, \mu) = I$ (I is identity operator in H)
- 4) When $s \neq x$, $\frac{\partial^4 G}{\partial s^4}(x, s; \mu) + G(x, s; \mu)Q(s) + \mu G(x, s; \mu) = 0$
- 5) $\frac{\partial G}{\partial s}(x, s; \mu)|_{s=0} - h_1 G(x, s; \mu)|_{s=0} = 0,$

$$\frac{\partial^3 G}{\partial s^3}(x, s; \mu)|_{s=0} - h_2 \frac{\partial^2 G}{\partial s^2}(x, s; \mu)|_{s=0} = 0.$$

According to parametrics method, the operator function $G(x, s; \mu)$ will be found as a solution of integral equation given by

$$G(x, s; \mu) = r(x-s)g(x, s; \mu) - \int_0^\infty \left\{ r^{(IV)}(x-\xi)g(x, \xi; \mu) \right.$$

$$+ 4r'''(x-\xi)g'(x, \xi; \mu) + 6r''(x-\xi)g''(x, \xi; \mu) + 4r'(x-\xi)g'''(x, \xi; \mu)$$

$$(6) \quad + r(x-\xi)g(x, \xi; \mu) [Q(\xi) - Q(x)] \} G(\xi, s; \mu) d\xi$$

where

$$r(u) = \begin{cases} 1 & |u| \leq \rho \\ 0 & |u| \geq 2\rho, \quad 0 < \rho < \frac{1}{2} \end{cases}$$

is any fixed sufficiently smooth function and

$$\begin{aligned} g(x, s; \mu) = & \frac{\sqrt{2}}{8} \alpha^{-3} (1+i) e^{-\alpha \frac{\sqrt{2}}{2} [|x-s| + i|x-s|]} \\ & - \frac{\sqrt{2}}{8} \alpha^{-3} (-1+i) e^{-\alpha \frac{\sqrt{2}}{2} [|x-s| - i|x-s|]} \\ & + \frac{\left[\frac{1}{4}(1+i)h_2 + \frac{\sqrt{2}}{4}\alpha^{-1}(-1+i)h_1h_2 - \frac{\sqrt{2}}{4}\alpha(-1+i) + \frac{1}{4}(1+i)h_1 \right]}{\alpha^2 i(-2h_1h_2 - \sqrt{2}\alpha(h_1+h_2) - 2\alpha^2)} e^{-\alpha \frac{\sqrt{2}}{2} (1+i)(x+s)} \\ & + \frac{\left[-\frac{1}{2}h_2 + \frac{\sqrt{2}}{4}\alpha(-1+i) + \frac{1}{2}h_1 \right]}{\alpha^2 i(-2h_1h_2 - \sqrt{2}\alpha(h_1+h_2) - 2\alpha^2)} e^{\alpha \frac{\sqrt{2}}{2} [-(x+s) + i(-x+s)]} \\ & + \frac{\left[-\frac{1}{2}h_1 - \frac{\sqrt{2}}{4}\alpha i + \frac{1}{2}h_2 \right]}{\alpha^2 i(-2h_1h_2 - \sqrt{2}\alpha(h_1+h_2) - 2\alpha^2)} e^{\alpha \frac{\sqrt{2}}{2} [-(x+s) + i(x-s)]} \end{aligned}$$

$$+ \frac{\left[\frac{1}{4}(-1+i)h_1 + \frac{\sqrt{2}}{4}\alpha^{-1}(1+i)h_1h_2 - \frac{\sqrt{2}}{4}\alpha(1+i) + \frac{1}{4}(-1+i)h_2 \right]}{\alpha^2 i(-2h_1h_2 - \sqrt{2}\alpha(h_1+h_2) - 2\alpha^2)} e^{\alpha \frac{\sqrt{2}}{2}(-1+i)(x+s)}$$

$$(7) \quad 0 \leq x, s < \infty.$$

$\alpha = \sqrt[4]{Q(x) + \mu I}$ and defined by formula of spectral expansion

$$\sqrt[4]{Q(x) + \mu I} = \sum_{n=1}^{\infty} \sqrt[4]{\alpha_n(x) + \mu} e_n(x)$$

where $e_1(x), e_2(x), \dots, e_n(x), \dots$ are the ortonormalized eigenvectors corresponding to eigenvalues $\alpha_1(x), \alpha_2(x), \dots, \alpha_n(x), \dots$ of $Q(x)$. Branch of the $\sqrt[4]{\alpha_j(x) + \mu}$ is defined with $|\arg(\alpha_n(x) + \mu)| < \pi$. Note that the operator function $g(x, s; \mu)$ is founded by writing $\alpha = \sqrt[4]{Q(x) + \mu I}$ instead of α in Green function defined with diferential expression

$$y^{IV} + \alpha^4 y \quad (\alpha > 0)$$

and boundary conditions

$$y^{(j)}(0) - h_{(j+1)/2} y^{(j-1)}(0) = 0, \quad j = 1, 3$$

in space $L_2 [0, \infty)$. Let's say that

$$g = \sum_{i=1}^6 g_i.$$

It will be shown that integral equation (6) has only one solution and this solution is Green's fuction of the problem (3)-(5).

Equation (6) will be investigated in these spaces; $X_2, X_3^{(1)}, X_4^{(-1/4)}, X_5$. These are shown that they are Banach spaces and given by Levitan, B.M. [11].

Consider that integral Eq.(6) is in the space X_2 . Let us show that this equation has one solution in X_2 for $\mu \gg 0$ (μ is a big enough positive value) and the solution can be found by successive aproximation method. For this it is enough to show that $g(x, s; \mu) \in X_2$ and the operator of

$$\begin{aligned} NA = \int_0^\infty \{ & r^{(IV)}(x - \xi)g(x, \xi; \mu) + 4r'''(x - \xi)g'(x, \xi; \mu) \\ & + 6r''(x - \xi)g''(x, \xi; \mu) + 4r'(x - \xi)g'''(x, \xi; \mu) \\ & + r(x - \xi)g(x, \xi; \mu) [Q(\xi) - Q(x)] \} A(\xi, s; \mu) d\xi \end{aligned}$$

is constriction operator in X_2 for $\mu \gg 0$.

LEMMA 1: If operator function $Q(x)$ satisfies the conditions 4-) and 6-) for $\mu \gg 0$, operator N is constriction operator in the space X_2 .

PROOF: If it is shown that the norm of operator N for $\mu \gg 0$ are small enough, it is demonstrated that N is constriction operator at large values of $\mu > 0$.

$$NA = \sum_{i=1}^5 N_i A$$

$$N_1 A = \int_0^\infty [r(x - \xi)g(x, \xi; \mu) [Q(x) - Q(\xi)]] A(\xi, \eta) d\xi$$

$$N_2 A = \int_0^\infty 4r'(x - \xi)g'''(x, \xi; \mu) A(\xi, \eta) d\xi$$

$$N_3 A = \int_0^\infty 6r''(x - \xi)g''(x, \xi; \mu) A(\xi, \eta) d\xi$$

$$N_4 A = \int_0^\infty 4r'''(x - \xi)g'(x, \xi; \mu) A(\xi, \eta) d\xi$$

$$N_5 A = \int_0^\infty r^{(IV)}(x - \xi)g(x, \xi; \mu) A(\xi, \eta) d\xi$$

$$\|N\| \leq \sum_{i=1}^5 \|N_i\| \text{ can be written from nature of norm. Let's do the}$$

operations for operator $N_1 A$.

$$g(x, s; \mu) = \sum_{i=1}^6 g_i$$

$$N_1 A = \int_0^\infty [r(x - \xi)g(x, \xi; \mu) [Q(x) - Q(\xi)]] A(\xi, \eta) d\xi$$

$$= \int_0^\infty \left[r(x - \xi) \sum_{i=1}^6 g_i(x, \xi; \mu) [Q(x) - Q(\xi)] \right] A(\xi, \eta) d\xi$$

$$N_1 A = \sum_{i=1}^6 N_{1i} A$$

$$\|N_1\| \leq \sum_{i=1}^6 \|N_{1i}\|$$

$$N_{11} A = \int_0^\infty r(x - \xi)g_1(x, \xi; \mu) [Q(x) - Q(\xi)] A(\xi, \eta) d\xi$$

$$= \int_{|x-\xi| \leq 1} r(x - \xi)g_1(x, \xi; \mu) [Q(x) - Q(\xi)] A(\xi, \eta) d\xi$$

$$+ \int_{|x-\xi| > 1} r(x - \xi)g_1(x, \xi; \mu) [Q(x) - Q(\xi)] A(\xi, \eta) d\xi$$

$$= b_1 + b_2$$

where $b_2 = 0$ according to $r(u) = 0, |u| > 1$.

$$\|N_{11} A(x, \xi)\|_2 = \|b_1\|_2$$

($\|\cdot\|_2$ is a norm in space X_2)

$$\|b_1\|_2^2 = \left\| \int_{|x-\xi| \leq 1} r(x - \xi)g_1(x, \xi; \mu) [Q(x) - Q(\xi)] A(\xi, \eta) d\xi \right\|_2^2$$

$$\leq \left[\int_{|x-\xi| \leq 1} \|r(x - \xi)g_1(x, \xi; \mu) [Q(x) - Q(\xi)] A(\xi, \eta)\|_2 d\xi \right]^2 \quad (8)$$

$$\|b_1\|_2^2 \leq c^2 \mu^{2q} \left[\int_{|x-\xi| \leq 1} |x - \xi|^{-\varepsilon} \|A(\xi, \eta)\|_2 d\xi \right]^2$$

is found. Hence

$$\|b_1\|_2^2 \leq \int_0^\infty \int_0^\infty c\mu^{2q} \left[\int_{|x-\xi| \leq 1} |x-\xi|^{-\varepsilon} \|A(\xi, \eta)\|_2 d\xi \right]^2 dx d\eta$$

is obtained, or

$$\|b_1\|_2 \leq c\mu^{2q} \|A(x, \eta)\|_2 < \infty.$$

Therefore,

$$\|N_{11}A\|_2^2 \leq c\mu^{2q} \|A(x, \eta)\|_2$$

is derived. Here, $q < 0$ is constant. Thus, operator $N_{11}A(x, \xi)$ is bounded with small enough norm of large $\mu > 0$. In a similar way, operators $N_{1i}A$ ($i = 1, \dots, 6$) are bounded with small enough norm of large $\mu > 0$. Then it is obtained that operator NA is constriction operator in space X_2 for $\mu \gg 0$. Thus Lemma 1 is proved.

If it can be shown that $r(x-s)g(x, s; \mu)$ belongs to the space X_2 , then, it is obtained that Eq.(6) has only one solution belonging to X_2 for $\mu \gg 0$.

$$\|g\|_2 \leq \sum_{i=1}^6 \|g_i\|_2$$

can be written.

Now let us show that rg belongs to space X_2 assuming that the condition 4-) of function $Q(x)$ is fulfilled. Let us perform the operation for any term included by rg , for example the term $r(x-s)g_1(x, s; \mu)$. That is, let us show that $rg_1 \in X_2$. In a same manner, it is indicated that other terms also belong to X_2 . Since $r(x-s)g_1(x, s; \mu)$ is a function of normal operator valued function $Q(x)$, using the spectral expansion formula for normal operators [17]:

$$\begin{aligned} \|rg_1\|_2^2 &= \sum_{j=1}^{\infty} \left(\frac{\sqrt{2}}{8} \right)^2 \left| r(x-s)(1+i)(\alpha_j(x) + \mu)^{-3/4} e^{-(\alpha_j(x) + \mu)^{1/4} \frac{\sqrt{2}}{2}(1+i)|x-s|} \right|^2 \\ \|rg_1\|_2^2 &\leq (1/16) \sum_{j=1}^{\infty} |\alpha_j(x) + \mu|^{-3/2} e^{-\sqrt{2}\delta|x-s| \operatorname{Re}(\alpha_j(x) + \mu)^{1/4}} \S \\ &(\delta = \text{const} > 0) \end{aligned}$$

is implied. From the fourth property of $Q(x)$

$$(c = \text{const} > 0) \quad \int_0^\infty \int_0^\infty \|rg_1\|_2^2 ds dx = c \int_0^\infty \sum_{j=1}^\infty \frac{dx}{|\alpha_j(x) + \mu|^{7/4}} < \infty,$$

is obtained. Thus it is denoted that $rg_1 \in X_2$. Therefore the following theorem has been proved.

THEOREM 1: If the conditions 4-) and 6-) of operator $Q(x)$ are satisfied, then, for $\mu \gg 0$, there exists a solution in the space X_2 for Eq.(6) and it is unique. This solution can be found by successive approximation method.

The following lemma can be proved.

LEMMA 2: If operator fuction $Q(x)$ satisfies the conditions in Lemma 1 then for $\mu \gg 0$, operator N is a constriction operator in every spaces $X_2, X_3^{(1)}, X_4^{(-1/4)}$ and X_5 . At the same time in addition to the conditions 1-) and 6-), if operator fuction $Q(x)$ satisfies the condition $\|Q^{1/4}(x)Q^{-1/4}(s)\| \leq c, c = \text{constant}$, then $g \in X_4^{(-1/4)}$.

3. DERIVATIONS OF GREEN'S FUNCTION

Let us try to show that operator function $G(x, s; \mu)$ has the derivatives $\frac{\partial^j G(x, s; \mu)}{\partial s^j}$ ($j = 1, 2, 3$). If the derivatives of both sides of Eq.(6) is calculated according to s

$$\begin{aligned} \frac{\partial^j G(x, s; \mu)}{\partial s^j} &= \frac{\partial^j [r(x-s)g(x, s; \mu)]}{\partial s^j} - \int_0^\infty \left\{ r^{(IV)}(x-\xi)g(x, \xi; \mu) \right. \\ &+ 4r'''(x-\xi)g'(x, \xi; \mu) + 6r''(x-\xi)g''(x, \xi; \mu) + 4r'(x-\xi)g'''(x, \xi; \mu) \\ &\left. + r(x-\xi)g(x, \xi; \mu) [Q(\xi) - Q(x)] \right\} \frac{\partial^j G(\xi, s; \mu)}{\partial s^j} d\xi \quad (9) \end{aligned}$$

$$(10) \quad K_j(x, s; \mu) = \frac{\partial^j [r(x-s)g(x, s; \mu)]}{\partial s^j} - NK_j(\xi, s; \mu) \quad (j = 1, 2, 3)$$

can be written. Let us investigate integral Eq.(10) in Banach space $X_3^{(1)}$. In Lemma 2, N was denoted is a constriction operator in the space $X_3^{(1)}$ for $\mu \gg 0$. If it is implied that operator function $\frac{\partial^j [r(x-s)g(x, s; \mu)]}{\partial s^j}$ ($j = 1, 2, 3$) belongs to $X_3^{(1)}$, it is shown that there exists a solution for Eq.(10) in $X_3^{(1)}$

for $\mu \gg 0$. It is seen that $\frac{\partial^J rg}{\partial s^J} \in X_3^{(1)}$, that is,

$\sup_{0 \leq x < \infty} \int_0^\infty \left\| \frac{\partial^J (rg)}{\partial s^J} \right\|_H ds < \infty$ from clear expression of operator function $g(x, s; \mu)$. It is demonstrated that $\frac{\partial^J G(x, s; \mu)}{\partial s^J} = \frac{\partial^J [r(x-s)g(x, s; \mu)]}{\partial s^J}$

($j=1,2,3$) is a continuous function for s , ($s \neq x$), performing the similar operations as in [10] and [4]. On the other hand, since $\frac{\partial^J [r(x-s)g(x, s; \mu)]}{\partial s^J}$ ($j = 1, 2$) is continuous, function $\frac{\partial^J G(x, s; \mu)}{\partial s^J}$ ($j = 1, 2$) is also continuous for according to s . From $\frac{\partial^3 [r(x-s)g(x, s; \mu)]}{\partial s^3}$, it is denoted that this function satisfies the condition $\frac{\partial^3 [rg(x, x+0; \mu)]}{\partial s^3} - \frac{\partial^3 [rg(x, x-0; \mu)]}{\partial s^3} = I$ at the point $s = x$. This results in that operator function $\frac{\partial^3 G}{\partial s^3}$ fulfills the condition 4-) from the continuity of $\frac{\partial^3 G}{\partial s^3} - \frac{\partial^3 rg}{\partial s^3}$.

The following Lemma can be proved.

LEMMA 3: Assume that operator function $Q(x)$ satisfies the conditions 1-) and 3-) and

$$(11) \quad \left\| Q^{1/4}(x)Q^{-1/4}(s) \right\| \leq c$$

while $|x - s| \leq 1$. In this case;

$$\frac{\partial^4 [r(x-s)g(x, s; \mu)]}{\partial s^4} \in X_4^{(-1/4)}$$

that is

$$\sup_{0 \leq x < \infty} \int_0^\infty \left\| \frac{\partial^4 [r(x-s)g(x, s; \mu)]}{\partial s^4} Q^{-1/4}(s) \right\| ds < \infty.$$

4. THE FOURTH DERIVATIVE OF GREEN'S FUNCTION

In previous part it has been shown that the derivative $\frac{\partial^3 G}{\partial s^3}$ of Green's function $G(x, s; \mu)$ belongs to the space X_3 and it satisfies the continuity ($x \neq s$) for the variable s and the following expression

$$(12) \quad \frac{\partial^3 G(x, s; \mu)}{\partial s^3} = \frac{\partial^3 [r(x-s)g(x, s; \mu)]}{\partial s^3} - \int_0^\infty P(x, \xi; \mu) \frac{\partial^3 G(\xi, s; \mu)}{\partial s^3} d\xi$$

where

$$P(x, \xi; \mu) = r^{(IV)}(x - \xi)g(x, \xi; \mu) + 4r'''(x - \xi)g'(x, \xi; \mu)$$

$$+6r''(x-\xi)g''(x,\xi;\mu) + 4r'(x-\xi)g'''(x,\xi;\mu) \\ + r(x-\xi)g(x,\xi;\mu)[Q(\xi) - Q(x)].$$

Let us write Eq.(9) as follows

$$(13) \quad L(x, s; \mu) = l(x, s; \mu) - \int_0^\infty P(x, \xi; \mu) L(\xi, s; \mu) d\xi.$$

Here

$$L(x, s; \mu) = \frac{\partial^3 G}{\partial s^3} - \frac{\partial^3 (rg)}{\partial s^3}$$

and

$$l(x, s; \mu) = - \int_0^\infty P(x, \xi; \mu) \frac{\partial^3 (rg)(\xi, s; \mu)}{\partial s^3} d\xi.$$

Let us derive the Eq.(13) according to s as formal. From this

$$\frac{\partial L(x, s; \mu)}{\partial s} = \frac{\partial l(x, s; \mu)}{\partial s} - \int_0^\infty P(x, \xi; \mu) \frac{\partial L(\xi, s; \mu)}{\partial s} d\xi$$

is obtained. If the expression

$$\frac{\partial^3 [r(x - (x+0))g(x, x+0; \mu)]}{\partial s^3} - \frac{\partial^3 [r(x - (x-0))g(x, x-0; \mu)]}{\partial s^3} = I$$

is used and if we write as

$$l(x, s; \mu) = - \left(\int_0^{s-0} P(x, \xi; \mu) \frac{\partial^3 (rg)(\xi, s; \mu)}{\partial s^3} d\xi + \int_{s+0}^\infty P(x, \xi; \mu) \frac{\partial^3 (rg)(\xi, s; \mu)}{\partial s^3} d\xi \right),$$

$$\frac{\partial l(x, s; \mu)}{\partial s} = -P(x, s; \mu) - \int_0^\infty P(x, \xi; \mu) \frac{\partial^4 (rg)(\xi, s; \mu)}{\partial s^4} d\xi$$

is found. Let us say that

$$\frac{\partial l(x, s; \mu)}{\partial s} = l_1(x, s; \mu).$$

If it can be shown that element l_1 belongs to $X_4^{(-1/4)}$, according to Lemma 2. It is obtained that there exists a derivative of the function $\frac{\partial^3 G}{\partial s^3} - \frac{\partial^3 (rg)}{\partial s^3}$ according to s and $\frac{\partial}{\partial s} \left(\frac{\partial^3 G}{\partial s^3} - \frac{\partial^3 (rg)}{\partial s^3} \right) \in X_4^{(-1/4)}$. From this point according to Lemma 3, $\frac{\partial^4 G}{\partial s^4} \in X_4^{(-1/4)}$ is obtained. It is found that the element l_1 belongs to $X_4^{(-1/4)}$ by the studies [11], [4].

5. SATISFYING DIFFERENTIAL EQUATION OF GREEN'S FUNCTION

Let us show that Green's function $G(x, s, \mu)$ for $x \neq s$ satisfies the equation

$$\frac{\partial^4 G}{\partial s^4} + G(x, s, \mu) [Q(s) + \mu I] = 0.$$

Let $f \in D$. Then,

$$\begin{aligned} \frac{\partial^4 G}{\partial s^4}(f) + rg [Q(x) + \mu I] (f) = \\ -rg [Q(s) - Q(x)] (f) - \int_0^\infty P(x, \xi; \mu) \frac{\partial^4 G(\xi, s; \mu)}{\partial s^4}(f) d\xi \end{aligned}$$

or

$$(14) \quad \frac{\partial^4 G}{\partial s^4}(f) = -rg [Q(s) + \mu I] (f) - \int_0^\infty P(x, \xi; \mu) \frac{\partial^4 G(\xi, s; \mu)}{\partial s^4}(f) d\xi$$

is obtained Let $[Q(s) + \mu I] f = \varphi$. From this, Eq.(14) becomes as follows,

$$\frac{\partial^4 G}{\partial s^4} [Q(s) + \mu I]^{-1} \varphi = -rg \varphi - \int_0^\infty P(x, \xi; \mu) \frac{\partial^4 G(\xi, s; \mu)}{\partial s^4} [Q(s) + \mu I]^{-1} \varphi d\xi.$$

Compairing this equation with Eq.(6),

$$\frac{\partial^4 G}{\partial s^4} \left\{ -[Q(s) + \mu I]^{-1} \varphi \right\} = G(x, s; \mu) \varphi$$

is found. From the last expression, fourth property is obtained as elements' set of φ for every constant $s \geq 0$ is dence everywhere in H .

6. SATISFACTION OF BOUNDARY CONDITIONS

Let us show that $G(x, s; \mu)$ satisfies the conditions

$$\begin{aligned} \frac{\partial G(x, s; \mu)}{\partial s} \Big|_{s=0} - h_1 G(x, s; \mu) \Big|_{s=0} &= 0 \\ \frac{\partial^3 G(x, s; \mu)}{\partial s^3} \Big|_{s=0} - h_2 \frac{\partial^2 G(x, s; \mu)}{\partial s^2} \Big|_{s=0} &= 0 \end{aligned}$$

that is Green's function fulfills the condition 5-).

$$(15) \quad G(x, s; \mu) = r(x - s)g(x, s; \mu) - \int_0^\infty P(x, \xi; \mu) G(\xi, s; \mu) d\xi$$

$$(16) \quad \frac{\partial G(x, s; \mu)}{\partial s} = \frac{\partial [r(x - s)g(x, s; \mu)]}{\partial s} - \int_0^\infty P(x, \xi; \mu) \frac{\partial G(\xi, s; \mu)}{\partial s} d\xi$$

From the Eq.15 and 16;

$$\begin{aligned} \frac{\partial [r(x - s)g(x, s; \mu)]}{\partial s} \Big|_{s=0} - \int_0^\infty P(x, \xi; \mu) \frac{\partial G(\xi, s; \mu)}{\partial s} d\xi \Big|_{s=0} - \\ -h_1 [r(x - s)g(x, s; \mu) - \int_0^\infty P(x, \xi; \mu) G(\xi, s; \mu) d\xi] \Big|_{s=0} = 0 \end{aligned} \quad (17)$$

is obtained. Considering that

$$\frac{\partial(rg)}{\partial s} \Big|_{s=0} - h_1 rg \Big|_{s=0} = 0$$

from Eq.(17);

$$(18) \quad \int_0^\infty P(x, \xi; \mu) \left[\frac{\partial G(\xi, s; \mu)}{\partial s} - h_1 G(\xi, s; \mu) \right]_{s=0} d\xi = 0$$

can be written. Homogen Eq.(18) can be written as below,

$$(N + I) \left[\frac{\partial G}{\partial s} - h_1 G \right]_{s=0} = 0.$$

Since operator N is constriction operator for $\mu \gg 0$, then

$$\frac{\partial G(\xi, s; \mu)}{\partial s} \Big|_{s=0} - h_1 G(\xi, s; \mu) \Big|_{s=0} = 0$$

is obtained. Thus the first boundary condition of 5-) is satisfied.

Now let us calculate the second and third derivation of $G(x, s; \mu)$ according to s .

$$\frac{\partial^j G}{\partial s^j} \Big|_{s=0} = \frac{\partial^j(rg)}{\partial s^j} \Big|_{s=0} - \int_0^\infty r(x - \xi) g(x, \xi; \mu) [Q(\xi) - Q(x)] \frac{\partial^j G(\xi, s; \mu)}{\partial s^j} d\xi \Big|_{s=0}$$

($j = 2, 3$)

$$(19) \quad \begin{aligned} & \frac{\partial^3 G}{\partial s^3} \Big|_{s=0} - \int_0^\infty P(x, \xi; \mu) \frac{\partial^3 G(\xi, s; \mu)}{\partial s^3} d\xi \Big|_{s=0} - \\ & - h_2 \left[\frac{\partial^2(rg)}{\partial s^2} \Big|_{s=0} - \int_0^\infty P(x, \xi; \mu) \frac{\partial^2 G(\xi, s; \mu)}{\partial s^2} d\xi \Big|_{s=0} \right] \\ & = \frac{\partial^3 G}{\partial s^3} \Big|_{s=0} - h_2 \frac{\partial^2 G}{\partial s^2} \Big|_{s=0} \end{aligned}$$

From the expression of $g(x, s; \mu)$, considering that

$$\frac{\partial^3(rg)}{\partial s^3} \Big|_{s=0} - h_2 \frac{\partial^2(rg)}{\partial s^2} \Big|_{s=0} = 0$$

from the Eq.19

$$\begin{aligned} & - \int_0^\infty P(x, \xi; \mu) \left[\frac{\partial^3 G(\xi, s; \mu)}{\partial s^3} - h_2 \frac{\partial^2 G(\xi, s; \mu)}{\partial s^2} \right] \Big|_{s=0} d\xi \\ & = \frac{\partial^3 G(\xi, s; \mu)}{\partial s^3} - h_2 \frac{\partial^2 G(\xi, s; \mu)}{\partial s^2} \end{aligned}$$

is found. This homogen equation can be expressed by

$$(N + I) \left[\frac{\partial^3 G}{\partial s^3} - h_2 \frac{\partial^2 G}{\partial s^2} \right] \Big|_{s=0} = 0.$$

Since N is constriction operator for $\mu \gg 0$ in $X_3^{(1)}$

$$\frac{\partial^3 G(x, s; \mu)}{\partial s^3} - h_2 \frac{\partial^2 G(x, s; \mu)}{\partial s^2} \Big|_{s=0} = 0$$

is obtained. Thus the second condition of 5-) is also fulfilled.

Consequently, it is shown that operator function $G(x, s; \mu)$ satisfies all properties of Green's function.

If integral operator

$$Af = \int_0^\infty G(x, s; \mu) f(s) ds, \quad \mu > 0$$

is formed in H_1 by using Green's function obtained, it is seen that A is a Hilbert-Schmidt (H-S) type operator from the property proved

$$\int_0^\infty \int_0^\infty \|G(x, s; \mu)\|_2^2 dx ds < \infty.$$

If $Q(x) = Q^*(x)$, $h_1 = h_2$, are real numbers then $G^*(x, s; \mu) = G(s, x; \mu)$ can be proved.

Appendix:

Example. Let $\Omega \subset \mathbb{R}^m$ ($m \geq 1$) be any finite region with uniformly smooth boundary and $R^+ = [0, \infty)$.

Let us consider the boundary value problem of

$$\frac{\partial^4 u}{\partial x^4} + q(x)(-\Delta_y)^s u = \lambda u \quad (a)$$

$$\frac{\partial u(x, y)}{\partial x} \Big|_{x=0} + h_1 u(0, y) = 0 \quad (b)$$

$$\frac{\partial^3 u(x, y)}{\partial x^3} \Big|_{x=0} + h_2 u(0, y) = 0 \quad (c)$$

$$u \Big|_{\partial\Omega} = \frac{\partial u}{\partial \gamma} \Big|_{\partial\Omega} = \dots = \frac{\partial^{s-1} u}{\partial \gamma^{s-1}} \Big|_{\partial\Omega} = 0 \quad (d)$$

in space $L_2(R^+ \times \Omega)$. Here $y = (y_1, y_2, \dots, y_m)$,

$$-\Delta_y = -\frac{\partial^2}{\partial y_1^2} - \frac{\partial^2}{\partial y_2^2} - \dots - \frac{\partial^2}{\partial y_m^2},$$

s is any integer $> \frac{2m}{7}$, $\partial\Omega$ is the boundary of Ω region, γ is the normal of $\partial\Omega$ and $q(x)$ is a complex valued function with values in $C \setminus S_\varepsilon$ satisfying the conditions

$$c_1(1 + x^\alpha) \leq |q(x)| \leq c_2(1 + x^\alpha)$$

where $\alpha > \frac{4}{7}$, c_1, c_2 are positive constants and h_1, h_2 are arbitrary complex constants.

Let us define self-adjoint A operator (like in [14]) in space $H = L_2(\Omega)$ by $(-\Delta_y)^s$ with boundary conditions (d).

Therefore the problem (a)-(d) in the space $H_1 = L_2(R^+ \times \Omega) = L_2(R^+, H)$ can be writed as a boundary value problem with operator coefficient as follows:

$$\frac{\partial^4 u}{\partial x^4} + Q(x)u - \lambda u = 0$$

$$u'(0) - h_1 u(0) = 0$$

$$u'''(0) - h_2 u'(0) = 0$$

where $u(x) = u(x, \cdot)$, $Q(x) = q(x)A$.

Resolvent set of operator function $Q(x)$ defined like this consists of region S_ε and it can be shown that conditions 1-) - 6-) are satisfied (See

also [9], [5]). Applying the founded results in the theoretical part, Green function of the problem (a)-(d) can be examined.

7. REFERENCES

- [1] ALBAYRAK, I. and BAYRAMOGLU, M., Investigation Green Function of of Differential Equation with fourth order and operator coefficient in half axis, *Journal of Yıldız Technical University*, 1999/2, 61-72, (1999)
- [2] ASLANOV, G.I., On Differential Equation with infinity operator coefficient in Hilbert Space, *DAN ROSSII*, 1994,V.337, No:1, (1994)
- [3] "Applied Functional Analysis ", BALAKRISHNAN, A.V., Springer-Verlag, New York, Heidelberg, Berlin, (1976)
- [4] BAYRAMOGLU, M., Asymptotic Behaviour of the Eigenvalues of Ordinary Differential Equation with Operator Coefficient, "Functional Analysis and Applications" *Sbornik, Bakü: Bilim*, 144-166, (1971)
- [5] BAYRAMOGLU, M. and BAYKAL, O., Asymptotic Behaviour of the Weighted Trace of Schrodinger Equation with Operator Coefficient given in n-dimensional space, *Proyecciones*, vol.18, No:1, pp.91-106, July (1999)
- [6] BOYMATOV, K.CH., Asymptotic Behaviour of the spectrum of the Operator Differential Equation, *Usp. Mat.Nauk*, V.5, 28, 207-208, (1973)
- [7] "Perturbation Theory For Linear Operators ", KATO, T., Berlin-Heidelberg-New York, Springer-Verlag, (1980)
- [8] KLEIMAN, E.G., On The Green's Function For The Sturm-Liouville Equation With a Normal Operator Coefficient, *Vestnik, Mosk. Univ.*, No:5, 47-53, (1977)
- [9] KOSTYUCHENKO, A.G. and LEVITAN, B.M., Asymtotic Behaviour of The Eigenvalue of The Sturm-Liouville Operator Problem, *Funct. Analysis Appl.*1, 75-83, (1967)
- [10] "Asymptotic Behaviour of the Eigenvalues ", KOSTYUCHENKO, A.G. and SARGSYAN, I.S., *Moskow, Nauka.*, (1979)

- [11] LEVITAN, B.M., Investigation of The Green's Function of The Sturm-Liouville Problem with Operator Coefficient, Mat. Sb. 76(118), No:2, 239-270, (1968)
- [12] "Asymptotic Behaviour of The Spectrum of The Sturm-Liouville Operator ", OTELBAYEV, M., Alma Ata: Science., (1990)
- [13] OTELBAYEV, M., Classification of The Solutions of Differential Equations, IZV.AN KAZ.SSR, No:5, 45-48, (1977)
- [14] "Methods of Modern Mathematical Physics IV: Analysis of operators ", REED, M. and SIMON, B., Academic Press, New York, San Francisco, London, (1978)
- [15] SAITO, Y., Spektral Theory For Second-Order Differential Operators With Long-Range Operator-Valued Coefficients, I. Japan. J.Math, 1. No:2, 311-349, (1975)
- [16] "Boundary Value Problems and Green Function ", STAKGOLD, I., New York, (1998)
- [17] "Functional Analysis", YOSIDA, K., (1980), Berlin-Gottingen- Heidelberg: Springer Verlag.

Received : October 2001.

Kevser Ozden Koklu

Mathematical Engineering Department

Yıldız Technical University

P. O. Box

Davutpasa Campus, Istanbul, Turkey

email:ozkoklu@yildiz.edu.tr

and

M. Bayramoglu

Mathematical Engineering Department

Yıldız Technical University

P. O. Box

Davutpasa Campus, Istanbul, Turkey

email: mbayram@yildiz.edu.tr