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SEPARATION PROBLEM FOR STURM-LIOUVILLE EQUATION WITH OPERATOR COEFFICIENT

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Abstract

Let H be a separable Hilbert Space. Denote by $H_1 = L_2(a, b; H)$ the set of function defined on the interval $a < x < b \ (-\infty \le a < x < b \le \infty)$ whose values belong to H strongly measurable [12] and satisfying the condition

$$\int_{a}^{b} ||f(x)||_{H}^{2} dx < \infty$$

If the inner product of function f(x) and g(x) belonging to H_1 is defined by

$$(f,g)_1 = \int_a^b (f(x),g(x))_H dx$$

then H_1 forms a separable Hilbert space. We study separation problem for the operator formed by -y'' + Q(x)y Sturm-Liouville differential expression in $L_2(-\infty, \infty; H)$ space has been proved where Q(x) is an operator which transforms at H in value of x,self-adjoint,lower bounded and its inverse is complete continuos.

1. Introduction

Let us consider

$$(1) \qquad \qquad -y^{''} + Q(x)y$$

differential expression in $H_1 = L_2(-\infty, \infty; H)$. Let us assume that Q(x), satisfies the following conditions as a self-adjoint operator making transformation at H in each value obtained $(-\infty, \infty)$ interval of x

1) Q(x) operator family have the same definition set indepent of $x \ (-\infty < x < \infty)$ Let us show this set by \mathcal{D} .

2) Let $Q(x) \ge I$ and for $\forall f \in \mathcal{D} \ Q(x)f$ be a strong countinous function in $(-\infty, \infty)$ and $Q^{-1}(x)$ is completely continuous in H for $\forall f \in (-\infty, \infty)$

3) When $|x - y| \le 2$ let

$$\| (Q(x) - Q(y)) Q^{-1}(y) \| < \delta$$

 $\delta > 0$ is any number.

Let us form L_0 operator by (2) expression.Let the definition set $\mathcal{D}(L_0)$ of L_0 be by the functions y(x) satisfying the following conditions:

1) Let y(x) having compact support in $(-\infty, \infty), Q(x)y(x), y''(x)$ be continious.

2) Let $-y''(x) + Q(x)y(x) \in L_2(-\infty, \infty; H)$. We have formed

$$L_0 y = -y'' + Q(x)y \quad , \quad y \in \mathcal{D}(L_0)$$

Since H which is the definition set of Q(x) is dense almost everywhere and since Q(x)f is continuous at $(-\infty, \infty) \forall f \in \mathcal{D}$ definition set $\mathcal{D}(L_0)$ of L_0 operator forms a dense linear monifold almost everywhere of the space $L_2(-\infty, \infty; H)$. L_0 is a symmetric operator bounded from below in $L_2(-\infty, \infty; H)$ Let us assume that L which is a closure of L_0 is a self-adjoint operator.

In this work we study the seperability of the operator L. According to the definition of seperability when y(x) is any function belonging

to $\mathcal{D}(L)$ we will show that y''(x) and Q(x)y(x) functions also belong to $L_2(-\infty, \infty; H)$ space.

Let us show the resolvent of L operator in reguler λ value (λ is complex number) by $R_{\lambda} = (L - \lambda I)^{-1}$. According to the definition of Resolvent, R_{λ} operator is bounded operator in H_1 space.

Lemma 1 : [9] If $Q(x)R_{\lambda}$ operator is bounded in H_1 , then L operator is separable in H_1 .

Proof: Let y(x) be an arbitrary element belonging to $\mathcal{D}(L)$ then $(L-\lambda I)y = f$ $f \in H_1$. We can write $y = R_\lambda f$ and $Q(x)y = Q(x)R_\lambda f$ Since $Q(x)R_\lambda$ is a bounded operator, $Q(x)R_\lambda f \in H_1$ i.e $Q(x)y \in H_1$ •

Many books, by B. M. Levitan and I. S. Sargsyan [8], E. C. Titcmarch [11], M. Otelbayev [10], and papers by T.C.Fulton and S.A.Pruess [6] belonging to singular Sturm-Liouville problem have been written. English mathematicians W. N. Everitt and M. A. Giertz [3], [4], [5] have proved that they introduced separation definition for operator Lconsisting of expression (1) being real valued function Q(x) with series papers and studies, and separation theorem of Q(x) for operator L in various conditions. For the separability problem, there are works by M. Bayramoglu and A. Abudov [1], K. Boymatov [2], A. Izmaylov and M. Otelbayev [13], M. Otelbayev [14] and many mathematicians; it has taken big place in the book [9] by the K. Minbayev and M. Otelbayev and given many references in the book.

Localization method for seperability of L operator. This method was firstly used by R.Ismagilov [7], and were developed by M.Otelbayev [10]. We use that developed method.

Let us show the operator L_j , formed by the following differential expression

(2)
$$-y'' + Q(x)y$$
 , $j - 1 < x < j + 1$

and

(3)
$$y(j-1) = y(j+1) = 0$$
 $j = 0, \pm 1, \pm 2, ...$ are integers

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boundary conditions in space $L_2(j-1, j+1; H)$. Each L_j operator is a positive defined self-adjoint operator.

Let w(x) be a function satisfying the following properties and differentiable defined in $(-\infty, \infty)$

Let

$$w(x) = \begin{cases} 1 & |x| \le 1 \\ 0 & |x| \ge 1.5 \end{cases}$$

and $\varphi_j(x) = w(x-j)$. Let us show

$$\psi_j(x) = \begin{cases} \frac{1}{2} & |x - j| \le 1\\ \\ 0 & |x - j| > 1 \end{cases}$$

It is seen easily that

(4)
$$\sum_{j=-\infty}^{\infty} \psi_j(x) = 1$$

Let $f \in H_1$. $\lambda > 0$ let us show

$$M_{\lambda}f = \sum_{j=-\infty}^{\infty} \varphi_j (L_j + \lambda I)^{-1} \psi_j f$$

operator by M_{λ} .

(5)
$$(L+\lambda I)M_{\lambda}f = \sum_{j=-\infty}^{\infty} (L+\lambda I)\varphi_j (L_j+\lambda I)^{-1}\psi_j f$$

Since $L + \lambda I$ and $L_j + \lambda I$ operators coincide in the interval (j - 1.5, j + 1.5) and $\varphi_j(x)$ has compact support in the interval (j - 1.5, j + 1.5), we can write

(6)
$$\begin{array}{l} (L+\lambda I) M_{\lambda}f = \\ -\sum_{j=-\infty}^{\infty} \left[\varphi^{"}{}_{j} \left(L_{j} + \lambda I \right)^{-1} \psi_{j}f + 2\varphi_{j}^{\prime} \frac{d}{dx} \left(L_{j} + \lambda I \right)^{-1} \psi_{j}f \right] \\ +\sum_{j=-\infty}^{\infty} \varphi_{j} \left(L_{j} + \lambda I \right) \left(L_{j} + \lambda I \right)^{-1} \psi_{j}f \\ = B_{\lambda}f + \sum_{j=-\infty}^{\infty} \varphi_{j} \psi_{j}f \end{array}$$

where

$$B_{\lambda}f = \sum_{j=-\infty}^{\infty} \left[\varphi_j''(L_j + \lambda I)^{-1} \psi_j f + 2\varphi_j' \frac{d}{dx} (L_j + \lambda I)^{-1} \psi_j f \right]$$

If we consider $\varphi_j \psi_j = \psi_j$ and condition (4), the expression (6) can be written as

(7)
$$(L+\lambda I)M_{\lambda}f = (I+B_{\lambda})f$$

If we apply $(L + \lambda I)^{-1}$ operator to both side of (7) we can write

(8)
$$M_{\lambda}f = (L + \lambda I)^{-1}(I + B_{\lambda})f$$

Let $(I+B_{\lambda}) = g$ or $f = (I+B_{\lambda})^{-1}g$. Then (8) equality becomes (9) $M_{\lambda}(I+B_{\lambda})^{-1}g = (L+\lambda I)^{-1}g$

Let us evalute the norm of B_{λ} operator transforming in H_1 . Let $f \in H_1$

$$\|B_{\lambda}f\|^{2} = \left\| \sum_{j=-\infty}^{\infty} \left[\varphi_{j}^{\prime\prime} \left(L_{j} + \lambda I\right)^{-1} \psi_{j}f + 2\varphi_{j}^{\prime} \frac{d}{dx} \left(L_{j} + \lambda I\right)^{-1} \psi_{j}f \right] \right\|^{2}$$

$$(10) \leq 8 \sum_{j=-\infty}^{\infty} \left\| \varphi_{j}^{\prime\prime} \left(L_{j} + \lambda I\right)^{-1} \psi_{j}f \right\|^{2}$$

$$+ 8 \sum_{j=-\infty}^{\infty} \left\| \varphi_{j}^{\prime} \left(L_{j} + \lambda I\right)^{-1} \psi_{j}f \right\|^{2}$$

In (10) equality it is considered that support of φ'_j and φ_{j+k} ($k \geq 2$) functions are not intersected. Let us evaluate the terms of the first sum on the right of (10)

(11)
$$\left\| \varphi_j'' \left(L_j + \lambda I \right)^{-1} \psi_j f \right\|^2 \leq \frac{c^2}{\lambda^2} \left\| \psi_j f \right\|^2 = \frac{c^2}{\lambda^2} \int_{j=1}^{\infty} \left\| \psi_j f \right\|_H^2 dx$$
$$= \frac{c^2}{\lambda^2} \int_{j=1}^{-\infty} \left\| f \left(x \right) \right\|_H^2 dx$$

Thus,

$$\left\|\varphi_{j}''(L_{j}+\lambda I)^{-1}\psi_{j}f\right\|^{2} \leq \frac{c^{2}}{\lambda^{2}}\int_{j-1}^{j+1}\|f(x)\|_{H}^{2}dx$$

Second sum is

$$\begin{aligned} \left\|\varphi_{j}'(L_{j}+\lambda I)^{-1}\psi_{j}f\right\|^{2} &\leq c^{2}\left\|\frac{d}{dx}(L_{j}+\lambda I)^{-1}\right\|^{2}\left\|\psi_{j}f\right\|^{2} \\ &\leq c^{2}\left\|\frac{d}{dx}(L_{j}+\lambda I)^{-1}\right\|^{2}\int_{j-1}^{j+1}\|f(x)\|^{2}dx\end{aligned}$$

Let us prove the following lemma.

Lemma 2: $\|\frac{d}{dx}(L_j + \lambda I)^{-1}\| \le c\frac{1}{\sqrt{\lambda}}$ $(\lambda > 0)$ inequality holds.

Proof: Let us consider y(j-1) = y(j+1) = 0 by multiply with y(x) both sides of equation -y'' + Q(x)y = f. Then,

$$\int_{j-1}^{j+1} (-y'' + Q(x)y, y) dx = \int_{j-1}^{j+1} (f, y) dx$$
$$\int_{j-1}^{j+1} [\|y'\| + (Q(x)y, y)] dx = \int_{j-1}^{j+1} (f, y) dx$$

If we consider in this inequality that $Q(x) = Q^*(x) \ge I$ and use the Schwartz inequality, we obtain

$$\int_{j-1}^{j+1} \|y'\|^2 \le \left(\int_{j-1}^{j+1} \|f(x)\|^2\right)^{1/2} \left(\int_{j-1}^{j+1} \|y(x)\|^2\right)^{1/2}$$

Since

$$y(x) = (L_j + \lambda I)^{-1} f(x)$$

then

$$\|y(x)\|_{L_{2}^{j}}^{2} \leq \frac{1}{\lambda^{2}} \|f\|_{L_{2}^{j}}^{2} = \frac{1}{\lambda^{2}} \int_{j-1}^{j+1} \|f(x)\|^{2} dx$$

Here $L_2^j = L_2(j-1, j+1)$. If we consider

$$\int_{j-1}^{j+1} \|y'\|^2 dx \le \frac{1}{\lambda} \int_{j-1}^{j+1} \|f(x)\|^2 dx$$
$$y' = \frac{d}{dx} (L_j + \lambda I)^{-1} f$$
$$\|\frac{d}{dx} (L_j + \lambda I)^{-1} f\|_{L_2^j} \le \frac{1}{\sqrt{\lambda}} \|f\|_{L_2^j}$$

is obtain from the last inequality. Since f is the arbitrary element of L_2^j we find

$$\left\|\frac{d}{dx}(L_j + \lambda I)^{-1}\right\| < \frac{1}{\sqrt{\lambda}}$$

Thus, the terms belonging to the second sum in (10) are

(12)
$$\|\varphi'_j \frac{d}{dx} (L_j + \lambda I)^{-1} \psi_j f\|^2 \le \frac{c}{\lambda} \int_{j-1}^{j+1} \|f(x)\|^2 dx \qquad \lambda \ge 1$$

If we consider (10), (11), (12) inequalities we find

$$\begin{split} \|B_{\lambda}f\|^{2} &\leq \frac{c^{2}}{\lambda^{2}} \sum_{j=-\infty}^{\infty} \int_{j-1}^{j+1} \|f(x)\|^{2} dx + \frac{c}{\lambda} \sum_{j=-\infty}^{\infty} \int_{j-1}^{j+1} \|f(x)\|^{2} dx \\ &\leq \frac{c_{1}}{\lambda} \sum_{j=-\infty}^{\infty} \int_{j-1}^{j+1} \|f(x)\|^{2} dx \\ &= \frac{c_{1}}{\lambda} \sum_{j=-\infty}^{\infty} \left(\int_{j-1}^{j} \|f(x)\|^{2} dx + \int_{j}^{j+1} \|f(x)\|^{2} dx \right) \\ &= \frac{c_{1}}{\lambda} \sum_{j=-\infty}^{\infty} \int_{j-1}^{j} \|f(x)\|^{2} dx + \frac{c_{1}}{\lambda} \sum_{j=-\infty}^{\infty} \int_{j}^{j+1} \|f(x)\|^{2} dx \\ &= \frac{2c_{1}}{\lambda} \int_{-\infty}^{\infty} \|f(x)\|^{2} dx = \frac{2c_{1}}{\lambda} \|f\|^{2} \end{split}$$

Thus,

$$\|B_{\lambda}\| \le 2\frac{c_1}{\lambda}$$

where in big pozitive values of λ , it is found that $||B_{\lambda}||$ is as small as desired. Therefore, we can write

$$M_{\lambda} = (L + \lambda I)^{-1} (I + B_{\lambda})$$

formula as

$$(L+\lambda I)^{-1} = M_{\lambda}(I+B_{\lambda})^{-1}$$

Lemma 3: If $Q(x)M_{\lambda}$ is bounded, then L operator is separable.

Proof: According to Lemma 1, if $Q(x)(L + \lambda I)^{-1}$ is bounded, then L is separable. By the equation

$$(L + \lambda I)^{-1} = M_{\lambda}(I + B_{\lambda})^{-1}$$

the proof of Lemma 3 is obtained.

Lemma 4: If $\sup_{j} \|Q(x)(L_j + \lambda I)^{-1}\| < \infty$, then $Q(x)M_{\lambda}$ operator is bounded.

Proof:

$$\|Q(x)M_{\lambda}f\|^{2} = \left\|\sum_{j=-\infty}^{\infty}\varphi_{j}(x)(L+\lambda I)^{-1}\psi_{j}f\right\|^{2}$$

$$\leq 4\sum_{j=-\infty}^{\infty}\left\|\varphi_{j}Q(x)(L+\lambda I)^{-1}\psi_{j}f\right\|^{2}$$

$$\leq \sum_{j=-\infty}^{\infty}\left\|\varphi_{j}Q(x)(L+\lambda I)^{-1}\right\|^{2}\left\|\psi_{j}f\right\|^{2}$$

$$\leq \sup_{j}\left(\left\|\varphi_{j}Q(x)(L+\lambda I)^{-1}\right\|^{2}\right)\sum_{j=-\infty}^{\infty}\left\|\psi_{j}f\right\|^{2}$$

$$= 2A\|f\|_{H_{1}}^{2}$$

Thus, $\|Q(x)M_\lambda f\|^2 \leq 2A\|f\|^2$. From this we find

 $\|Q(x)M_{\lambda}\| \le \sqrt{2A}$

and Lemma is proved. Let us show that $||Q(x)(L_j + \lambda I)^{-1}||$ is finite. When $|x - y| \le 2$ let us assume that

(13)
$$||(Q(x) - Q(y))Q^{-1}(y)|| \le \delta$$

 $(\delta = \text{const.} > 0)$ Let us consider the following boundary value problem

$$-y'' + Q(x)y = f$$
$$y(j-1) = y(j+1) = 0$$

Let us write this problem as

(14)
$$-y'' + (-Q(j) + Q(x))y + Q(j)y = f$$

$$y(j-1) = y(j+1) = 0$$

Let

$$-y'' + Q(j)y = v$$

and

 $A_j y = -y'' + Q(j)y$

Then $v = A_j y$. If we consider these, we can write (14) as

$$f = L_j y = A_j y + (Q(x) - Q(j))y(15)$$

$$v + (Q(x) - Q(j))A_j^{-1}v = (I + (Q(x) - Q(j))A_j^{-1})v (1.2)$$

Let us evaluate the norm of operator $(Q(x)-Q(j))A_j^{-1}$. For this let us write the expression as

$$(Q(x) - Q(j))A_j^{-1} = (Q(x) - Q(j))Q(j)^{-1}(Q(j)A_j^{-1})$$

If we use the condition (13) we can write

(16)
$$\|(Q(x) - Q(j))A_j^{-1}\| \le \delta \|Q(j)A_j^{-1}\|$$

Now let us prove the following Lemma.

Lemma 5: The set of $Q(j)A_j^{-1}$ operator is smooth bounded with 1. $\|Q(j)A_j^{-1}\| \le 1$

Proof: We will prove the Lemma by using opening formula according to eigenvector of Q(j) operator.

Let us find A_j^{-1} operator in order to show that $||Q(j)A_j^{-1}|| \le 1$ Let us consider

(17)
$$A_j y = -y'' + Q(j)y = f(x)f(x) \in L_2(j-1, j+1; H)$$

(18)
$$y(j-1) = 0$$
 $y(j+1) = 0$

where $Q^{-1}(j)$ complete continous and therefore its spectrum is pure-disjoint.

Let eigenvalues of Q(j) be

$$\alpha_1(j) \le \alpha_2(j) \le \dots$$

and the corresponding eigenvectors to these eigenvalues be

$$g_1(j), g_2(j), \dots$$

These form a base in H.

If we put these equations in (17) we find

$$(20) - \sum_{k=1}^{\infty} y_k''(x) g_k(j) + \sum_{k=1}^{\infty} \alpha_k(j) y_k(x) g_k(j) = \sum_{k=1}^{\infty} h_k(x) g_k(j)$$

$$- y_k''(x) + \alpha_k(j)y_k = h_k(x) \qquad k = 1, 2, \dots$$

$$\sum_{k=1}^{\infty} y_k(x)g_k(j)\Big|_{x=j-1} = 0 \quad , \quad \sum_{k=1}^{\infty} y_k(x)g_k(j)\Big|_{x=j+1} = 0$$

$$\sum_{k=1}^{\infty} y_k(j-1)g_k(j) = 0 \quad , \quad \sum_{k=1}^{\infty} y_k(j+1)g_k(j) = 0$$

Thus, (17),(18) problems are transformed

(21)
$$-y_k''(x) + \alpha_k(j)y_k = h_k(x)$$

(22)
$$y_k(j-1) = 0$$
 , $y_k(j+1) = 0$

The eigenvalues of these problems are

$$\lambda = \frac{k^2 \pi^2}{4}$$

The corresponding normalized eigenvectors are the following:

if j is odd;

$$y = \sin \frac{k\pi}{2}x$$

if j even and k is odd;

$$y_{k,j} = \cos\frac{k\pi}{2}x$$

if k is even;

$$y_{k,j} = \sin\frac{k\pi}{2}x$$

(23)
$$y_{k,j} = \sum_{m=0}^{\infty} \frac{1}{\lambda_m + \alpha_k(j)} (h_k, \varphi_{m,j}) \varphi_{m,j}$$

$$(h,\varphi_m) = \int_{j-1}^{j+1} h(x)\varphi_m(x)dx$$

Let us consider (23) in (19)

$$y_j(x) = \sum_{k=1}^{\infty} \left(\sum_{m=0}^{\infty} \frac{1}{\lambda_m + \alpha_k(j)} (h_k, \varphi_{m,j}) \varphi_{m,j} \right) g_k(j)$$

(24)
$$Q(j)A_j^{-1}f = Q(j)y_j(x)$$

$$= Q(j) \sum_{k=1}^{\infty} \left(\sum_{m=0}^{\infty} \frac{1}{\lambda_m + \alpha_k(j)} (h_k, \varphi_{m,j}) \varphi_{m,j} \right) g_k(j)$$

$$= \sum_{k=1}^{\infty} \left(\sum_{m=0}^{\infty} \frac{1}{\lambda_m + \alpha_k(j)} (h_k, \varphi_{m,j}) \varphi_{m,j} \right) Q(j) g_k(j)$$

$$= \sum_{k=1}^{\infty} \left[\sum_{m=0}^{\infty} \frac{\alpha_k(j)}{\lambda_m + \alpha_k(j)} (h_k, \varphi_{m,j}) \varphi_{m,j} \right] g_k(j)$$

Thus,

$$Q(j)f = A_j^{-1}f = \sum_{k=1}^{\infty} \left[\sum_{m=0}^{\infty} \frac{\alpha_k(j)}{\lambda_m + \alpha_k(j)} (h_k, \varphi_{m,j})\varphi_{m,j}\right] g_k(j)$$

Since $\{\varphi_{m,j}(x)\}_{m=0}^{\infty}$ functions form a complete ortonormal system in $L_2(j-1,j+1)$, and the element $\{g_k(j)\}_{j=1}^{\infty}$ form a complete ortonormal system in H $\{\varphi_{m,j}(x)g_k(j)\}_{m=0,k=1}^{\infty}$ forms a complete ortonormal system in Hilbert space.

Since the system $\{\varphi_{m,j}(x)g_k(j)\}_{m=0,k=1}^{\infty}$ forms a complete ortonormal system in $L_{2,j} = L_2(j-1, j+1; H)$ if we use Parseval equation we can write from (24)

(25)
$$||Q(j)A_j^{-1}f||^2 = \sum_{k=1}^{\infty} \sum_{m=0}^{\infty} \left(\frac{\alpha_k(j)}{\lambda_m + \alpha_k(j)}\right)^2 |(h_k, \varphi_{m,j})|^2$$

Since $\alpha_k(j) \ge 1$, $\frac{\alpha_k(j)}{\lambda_m + \alpha_k(j)} < 1$ and

$$\|Q(j)A_j^{-1}f\|^2 \le \sum_{k=1}^{\infty} \sum_{m=0}^{\infty} |(h_k, \varphi_{m,j})|^2 = \|f\|^2$$

or

$$||Q(j)A_j^{-1}f|| \le ||f||$$

that is $\|Q(j)A_j^{-1}\|\leq 1$. Thus, we have proved $|Q(j)A_j^{-1}|$ operators are straight bounded.

According to Lemma, (16) becomes

$$\|\left(Q(x)-Q(j)\right)A_j^{-1}\|\leq \delta$$

Let us assume that $\delta < 1$. Then from (15) we find

$$v = (I + (Q(x) - Q(j))A_j^{-1})^{-1}f$$

Let

$$T_j = (I + (Q(x) - Q(j))A_j^{-1})^{-1}$$

The last expression becomes

 $v = T_j f$

and we obtain

$$y(x) = A_j^{-1} T_j f$$

Thus

(26)
$$Q(x)y(x)\| = \|(Q(x)Q^{-1}(j))(Q(j)A_j^{-1}T_jf)\| \\ \leq \|Q(x)Q^{-1}(j)\|c\|T_jf\| \\ \leq \|Q(x)Q^{-1}(j)\|c_1\|f\|_{L_{2,j}}$$

If we consider here condition

$$||(Q(x) - Q(j))Q^{-1}(j)|| \le \delta$$

then we find

$$\|Q(x)Q^{-1}(j) - I\| \le \delta$$

Therefore, inequality (26) becomes

$$||Q(x)y(x)|| \le c_2 ||f||_{L_{2,j}}$$

Here, if we consider $y(x) = L_j^{-1} f$, the last inequality takes the form of

$$||Q(x)L_j^{-1}f|| \le c_2||f||_{L_{2,j}}$$

If we consider, then we find

$$||Q(x)(L_j + \lambda I)^{-1}f|| \le c_2 ||f||_{L_{2,j}}$$

or

$$\|Q(x)(L_j + \lambda I)^{-1}\| \le c$$

Thus, we have proved the theorem of separability.

Theorem: When the conditions 1) - 3) are satisfied, L operator is separable in H_1 .

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