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Lietuvos matematikos rinkinys, vol. 63 Ser. A, 2022

Vilniaus Universitetas, Lituania

Disponible en: <https://www.redalyc.org/articulo.oa?id=692674313002>

DOI: <https://doi.org/10.15388/LMR.2022.29692>



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Asymptotic analysis of Sturm-Liouville problem with Robin and two-point boundary conditions

Šturmo ir Liuvilio uždavinio su Robino ir dvitaške kraštine mis sąlygomis asimptotinė analizė

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Lietuvos matematikos rinkinys, vol. 63
Ser. A, 2022

Vilniaus Universitetas, Lithuania

Recepción: 01 Julio 2022
Publicación: 10 Diciembre 2022

DOI: [https://doi.org/10.15388/](https://doi.org/10.15388/LMR.2022.29692)
LMR.2022.29692

Redalyc: [https://www.redalyc.org/](https://www.redalyc.org/articulo.oa?id=692674313002)
articulo.oa?id=692674313002

Abstract: We analyze the initial value problem and get asymptotic expansions for solution. We investigate the characteristic equation for Sturm–Liouville problem with one classical Robin type boundary condition and another two-point nonlocal boundary condition. Finally, we obtain asymptotic expansions for eigenvalues and eigenfunctions.

Keywords: Sturm–Liouville problem, Robin condition, two-point nonlocal conditions, asymptotics of eigenvalues and eigenfunctions.

Summary: A. Štikonas

Mes analizuojame pradinį uždavinį ir gauname jo sprendinio asimptotinius skleidinius. Mes tiriamo Šturmo ir Liuvilio uždavinį su viena klasikine Robino tipo kraštine sąlyga ir kita dvitaške nelokalia kraštine sąlyga. Galiausiai gauname tikrinių reikšmių ir tikrinių funkcijų asimptotinius skleidinius.

Keywords: Šturmo ir Liuvilio uždavinys, Robino sąlyga, dvitaškės nelokaliosios sąlygos, tikrinių reikšmių ir tikrinių funkcijų asimptotika.

Introduction

Consider the following one-dimensional Sturm–Liouville equation

$$-u''(t) + q(t)u(t) = \lambda u(t), \quad t \in [0, 1]$$

where the real-valued function $q \in C[0, 1]$; $\lambda = s^2$ is a complex spectral parameter and $s = x + iy$, $x, y \in \mathbb{R}$. We will use the notation

$$Q(t) = \frac{1}{2} \int_0^t q(\tau) d\tau.$$

In this article $S \in C_s := R_s U C_s^+ U C_s^-$, where $R_s := R_s^- U R_s^+$, $U R_s^0$, $R_s^- := \{s = x + iy \in \mathbb{C} : x = 0, y > 0\}$, $R_s^+ := \{s = x + iy \in \mathbb{C} : x > 0, y = 0\}$, $R_s^0 := \{s = 0\}$, $C_s^+ := \{s = x + iy \in \mathbb{C} : x > 0, y > 0\}$ and $C_s^- := \{s = x + iy \in \mathbb{C} : x > 0, y < 0\}$.

Then a map $\lambda = S^2$ is the bijection between C_s and $C_\lambda := \mathbb{C}$.

We shall investigate Sturm–Liouville Problem (SLP) which consist of equation (1) on $[0, 1]$ with one classical (local) Robin type Boundary Condition (BC)

$$\cos au(0) + \sin au(0) = 0, \alpha \in (0, \pi),$$

and another two-point Nonlocal Boundary Condition (NBC)

$$(Case1)u(1) = \gamma u(\xi), \xi \in [0, 1],$$

$$(Case2)u(1) = \gamma u(\xi), \xi \in [0, 1),$$

$$(Case2)u(1) = \gamma u(\xi), \xi \in [0, 1),$$

where $\gamma \in \mathbb{R}$. We consider the Dirichlet and the Neumann BC:

$$(Cased)u(0) = 0,$$

$$(Casen)u(0) = 0,$$

too. The Sturm–Liouville problem (1), (4_d), (3₃) was investigated in [2], the Sturm–Liouville problem (1), (4_n), (3) was investigated in [4].

1 Asymptotic expansions for Initial Value Problem

In this section we present some statements about solution of IVP. These statements were proved in [3]. We will use them for investigation asymptotic expansions for SLP (1)–(3). Additionally, we introduce some notation related to our asymptotical analysis of this problem.

Let $\lambda = s^2$, $s \in C_s$ and $w_{as}(t)$ be a solution of equation (1) satisfying the initial conditions

$$w_{as}(0) = \sin \alpha, w'_{as}(0) = -\cos \alpha.$$

The function $w(t, s, \alpha) = w_{as}(t)$ is an analytic (holomorphic) function of s and this function satisfies boundary condition (2). We denote $\phi_s(t) = \phi_{os}(t) := w(t, s, 0)$ and $\psi_s(t) = \phi_{-1s}(t) = w(t, s, \pi/2)$.

Under the condition that $q \in C^r[0, 1]$, $r \in \mathbb{N}_0 := \mathbb{N} \cup \{0\}$, asymptotic expansions may be obtained for $\phi_s(t)$ [3] and $\psi_s(t)$ [4]. We will use recursive formula

$$p_{i+1}^0(t) = -\frac{1}{2} \int_0^t q(\tau) p_i^0(\tau) d\tau - \sum_{j=2+\partial}^i \frac{(qp_{j-1}^0)(i-j)(t) + (-1)^i (qp_{j-1}^0)(i-j)(0)}{2^{i-j+2}}$$

Lemma 1. (See [3, Lemma 7]) *Let $s \in C_s$ and $q \in C^r[0, 1]$. Then for $|s| \geq q_0$ we have the asymptotic expansions*

$$\left(\phi_s\right)_s^{(l)}(t, s) = -\sum_{j=1}^{r+1} p_{j(i)\cos}^l \left(st + \frac{\pi}{2} \left(j-l\right)\right) s^{-j} + O\left(s^{-(r+2)\epsilon(r+2)} |t|\right),$$

$$\left(\phi'_s\right)_s^{(l)}(t, s) = -\sum_{j=0}^r p_j^{l-1} \cos \left(st + \frac{\pi}{2} \left(j-l\right)\right) s^{-j} + O\left(s^{-(r+1)\epsilon(r+2)} |t|\right)$$

for $l \in \mathbb{N}_0$, where

$$\begin{aligned} p_1^k(t) &= -tp_1^{k-1}(t), \quad p_i^k(t) = (1-i)p_{i-1}^{k-1}(t) - tp_i^{k-1}(t), \quad i = 2, \bar{r}+1, \\ p_0^k(t) &= -tp_0^{k-1}(t), \quad p_i^k(t) = (1-i)p_{i-1}^{k-1}(t) - tp_i^{k-1}(t), \quad i = 1, rk \in \mathbb{N}, \\ p_i^0(t) &= p_i^0(t) - p_{i+1}^0(t), \quad i = 1, \bar{r}, \quad p_0^0(t) = 1, \text{ and } p_j^0(t) \text{ is calculated by (6)} \\ i &= 1, \bar{r}, \text{ with } p_1^0(t) = -1. \end{aligned}$$

Lemma 2. (See [4, Lemma 9].) Let $S \in C_s$ and $q \in C^r[0, 1]$. Then for $|s| \geq q_0$ we have the asymptotic expansions

$$\begin{aligned} \left(\psi_s \right)_s^{(l)}(t, s) &= - \sum_{j=0}^r p_j^l(t) \cos\left(st + \frac{\pi}{2}(j-l)\right) s^{-j} + O\left(s^{-(r+1)} e^{(r+2)|st|}\right) \\ \left(\psi'_s \right)_s^{(l)}(t, s) &= - \sum_{j=-1}^{r-1} p_j^{-l} \cos\left(st + \frac{\pi}{2}(j-l)\right) s^{-j} + O\left(s^{-r} e^{(r+2)|st|}\right) \end{aligned}$$

for $l \in \mathbb{N}_0$. Where

$$\begin{aligned} p_0^k(t) &= -tp_0^{k-1}(t), \quad p_i^k(t) = (1-i)p_{i-1}^{k-1}(t) - tp_i^{k-1}(t), \quad i = 1, \bar{r}, \\ p_{-1}^k(t) &= -tp_{-1}^{k-1}(t), \quad p_i^k(t) = (1-i)p_{i-1}^{k-1}(t) - tp_i^{k-1}(t), \quad i = 0, \bar{r}-1, \\ k \in \mathbb{N}, \quad p_i^0(t) &= p_i^0(t) - p_{i+1}^0(t), \quad i = 0, \bar{r}-1, \quad p_{-1}^0(t) = 1 \quad \text{and} \quad p_j^0(t) \text{ is} \\ &\text{calculated by (6) for } i = 0, \bar{r}-1 \text{ with } p_0^0(t) = -1. \end{aligned}$$

Remark 1. (See [3, Lemma 7], [4, Lemma 7].) In the case $q \in C[0, 1]$ and $l = 0$ we have the asymptotic expansions:

$$\begin{aligned} \phi_s(t) &= -\sin(st)s^{-1} + O(s^{-2}e^{3|st|}), \quad \psi_s(t) = \cos(st) + O(s^{-1}e^{3|st|}), \\ \phi'_s(t) &= -\cos(st) + O(s^{-1}e^{3|st|}), \quad \psi'_s(t) = -s\sin(st) + O(e^{3|st|}). \end{aligned}$$

Remark 2. In the case $q \in C^l[0, 1]$ and $l = 0$ we have the asymptotic expansions

$$\begin{aligned} \phi_s(t) &= -\sin(st)s^{-1} + Q(t)\cos(st)s^2 + O(s^{-3}e^{3|st|}), \\ \psi_s(t) &= \cos(st) + Q(t)\sin(st)s^{-1} + O(s^{-2}e^{3|st|}), \\ \phi'_s(t) &= -\cos(st) - Q(t)\sin(st)s^{-1} + O(s^{-2}e^{3|st|}), \\ \psi'_s(t) &= -s\sin(st) + Q(t)\cos(st) + O(s^{-1}e^{3|st|}), \end{aligned}$$

$$\text{where } Q(t) = \frac{1}{2} \int_0^t q(\tau) d\tau.$$

We can calculate the first functions p_j^l and p_j^{-l} in Case d (for function ϕ):

$$p_1^0 = -1, \quad p_2^0 = Q(t), \quad p_3^0 = -\frac{1}{2}(Q(t))^2 \frac{1}{4}q(t) + \frac{1}{4}q(0),$$

$$\begin{aligned}
p_1^1 &= t, p_2^1 = 1 - tQ(t), p_1^2 = -t^2, \\
\bar{p}_0^0 &= 1, \bar{p}_1^0 = -Q(t), \bar{p}_2^0 = \frac{1}{2}(Q(t))^2 + \frac{1}{4}q(t) - \frac{1}{4}q(0), \\
\bar{p}_0^1 &= -t, \bar{p}_1^1 = tQ(t), \bar{p}_0^2 = t^2;
\end{aligned}$$

and in Case n (for function Ψ):

$$\begin{aligned}
p_0^0 &= -1, p_1^0 = Q(t), p_2^0 = -\frac{1}{2}(Q(t))^2 + \frac{1}{4}q(t) - \frac{1}{4}q(0), \\
p_0^1 &= t, p_1^1 = -tQ(t), p_0^2 = -t^2, \\
\bar{p}_{-1}^0 &= 1, \bar{p}_0^0 = -Q(t), \bar{p}_1^0 = \frac{1}{2}(Q(t))^2 + \frac{1}{4}q(t) + \frac{1}{4}q(0), \\
\bar{p}_{-1}^1 &= -t, \bar{p}_0^1 = 1 + tQ(t), \bar{p}_{-1}^2 = t^2.
\end{aligned}$$

We will use an additional index to distinguish cases: $p_j^{d,l}(t)$, $p_j^{-d,l}(t)$ (Case d), $p_j^{n,l}(t)$, $p_j^{-n,l}(t)$ (in Case n).

The following integral equation holds [1,5]:

$$w_{as}(t) - \frac{1}{s} \int_0^t q(\tau) \sin(s(t-\tau)) w_{as}(\tau) d\tau = \sin a \cos(st) - \cos a \frac{\sin(st)}{s}.$$

If $a = 0$, then the solution of this integral equation is ϕ_s , if $a = \pi/2$, then the solution of this integral equation is ψ_s . By superposition principle we have

$$w_{as}(t) = \cos a \phi_s(t) + \sin a \psi_s(t).$$

So, we get asymptotic expansions for function w_{as} .

Lemma 3. Let $s \in C_s$ and $q \in C'[0, 1]$. Then for $|s| \geq q_0$ we have the asymptotic expansions

$$\begin{aligned}
\left(w_{as}\right)_s^{(l)}(t, s) &= - \sum_{j=0}^r p_j^l(t) \cos\left(st + \frac{\pi}{2}(j-l)\right) s^{-j} + O\left(s^{-(r+1)} e^{(r+2)|\lambda|t}\right) \\
\left(w_{as}\right)_s^{(l)}(t, s) &= - \sum_{j=-1}^{r-1} \bar{p}_j^{-l}(t) \cos\left(st + \frac{\pi}{2}(j-l)\right) s^{-j} + O\left(s^{-r} e^{(r+2)|\lambda|t}\right)
\end{aligned}$$

for $l \in \mathbb{N}_0$, where

Remark 3. Formulas (15)–(16) are valid for $a = 0$, but in (7)–(8) we have more accurate the asymptotic expansions with

$$\begin{aligned}
p_j^{d,l}(t) \cos\left(st + \frac{\pi}{2}(r+1-l)\right) s^{-(r+1)} + O\left(s^{-(r+2)} e^{(r+2)|\lambda|t}\right), \\
p_j^{-d,l}(t) \cos\left(st + \frac{\pi}{2}(r-l)\right) s^{-r} + O\left(s^{-(r+1)} e^{(r+1)|\lambda|t}\right),
\end{aligned}$$

instead $O(s^{-(r+1)}e^{(r+2)\sqrt{t}})$ and $O(s^{-r}e^{(r+2)\sqrt{t}})$ in (13)–(14).

Corollary 1. *If $q \in C[0, 1]$ and $\alpha \in (0, \pi)$, then we have asymptotic expansions:*

$$w_{as}(t) = \sin \alpha \cdot \cos(st) + O(s^{-1}e^{\sqrt{t}}), \quad w'_{as}(t) = -\sin \alpha \cdot \sin(st)s + O(e^{\sqrt{t}}).$$

Corollary 2. *If $q \in C^1[0, 1]$ and $\alpha \in (0, \pi)$, then we have asymptotic expansions:*

$$w_{as}(t) = \sin \alpha \cdot \cos(st) + (-\cos \alpha + \sin \alpha Q(t)) \sin(st)s^{-1} + O(s^{-2}e^{\sqrt{t}}),$$

$$w'_{as}(t) = -\sin \alpha \cdot \sin(st)s + (-\cos \alpha + \sin \alpha Q(t)) \cos(st) + O(s^{-1}e^{\sqrt{t}}).$$

Lemma 4. *Let $x \in \mathbb{R}_s^+$, $\delta \in \mathbb{R}$, $q \in C^s[0, 1]$, $Q_j(x)$, $j = 1, \bar{r}$, are bounded functions.*

If $s = x + \delta$,

$$\delta = \sum_{j=1}^r Q_j(x) x^{-j} + O(x^{-(r+1)}),$$

then we have the following equations

$$w_{as}(t) = \sum_{j=0}^r R_j(t, x) x^{-j} + O(x^{-(r+1)}), \quad w'_{as}(t) = \sum_{j=1}^{r-1} \bar{R}_j(t, x) x^{-j} + O(x^{-r}),$$

where

$$R_0(t, x) = \sin \alpha \cdot R_0^n(t, x), \quad R_j(t, x) = \cos \alpha \cdot R_j^d(t, x) + \sin \alpha \cdot R_j^n(t, x), \quad j = 1, \bar{r},$$

$$\bar{R}_{-1}(t, x) = \sin \alpha \cdot \bar{R}_{-1}^n(t, x), \quad \bar{R}_j(t, x) = \cos \alpha \cdot \bar{R}_j^d(t, x) + \sin \alpha \cdot \bar{R}_j^n(t, x), \quad j = 0, r-1,$$

and functions

$$R_{m+1}^d(t, x) = - \sum_{\substack{n_1 + \dots + n_m = l, \quad j \geq 1, \\ j + n_1 + 2n_2 + \dots + mn_m = m+1}} \frac{1}{n_1! \dots n_m!} p_j^{d,l}(t) \cos(xt + \frac{\pi}{2}(j-l)) Q_1^{n_1}(x) \dots Q_m^{n_m}(x),$$

$$\bar{R}_m^d(t, x) = - \sum_{\substack{n_1 + \dots + n_m = l, \quad j \geq 0, \\ j + n_1 + 2n_2 + \dots + mn_m = m}} \frac{1}{n_1! \dots n_m!} \bar{p}_j^{d,l}(t) \cos(xt + \frac{\pi}{2}(j-l)) Q_1^{n_1}(x) \dots Q_m^{n_m}(x),$$

$$R_m^n(t, x) = - \sum_{\substack{n_1 + \dots + n_m = l, \quad j \geq 0, \\ j + n_1 + 2n_2 + \dots + mn_m = m}} \frac{1}{n_1! \dots n_m!} p_j^{n,l}(t) \cos(xt + \frac{\pi}{2}(j-l)) Q_1^{n_1}(x) \dots Q_m^{n_m}(x),$$

$$\bar{R}_{m-1}^n(t, x) = - \sum_{\substack{n_1 + \dots + n_m = l, \quad j \geq -1, \\ j + n_1 + 2n_2 + \dots + mn_m = m-1}} \frac{1}{n_1! \dots n_m!} \bar{p}_j^{n,l}(t) \cos(xt + \frac{\pi}{2}(j-l)) Q_1^{n_1}(x) \dots Q_m^{n_m}(x),$$

$$m = 0, \bar{r}.$$

Proof. The proof follows from (12) and asymptotic expansions for $\phi_s(t)$ [3, Corollary 2] and $\psi_s(t)$ [4, Corollary 2].

Remark 4. In the case $\alpha = 0$ we have more accurate the asymptotic expansions

$$\phi_s(t) = \sum_{j=1}^{r+1} R_j^d(t, x) x^{-j} + O(x^{-(r+2)}), \quad \phi'_s(t) = \sum_{j=0}^r \bar{R}_j^d(t, x) x^{-j} + O(x^{-(r+1)}).$$

Corollary 3. If $q \in C[0, 1]$ and $\alpha \in (0, \pi)$, then we have asymptotic expansions:

$$w_{as}(t) = \sin \alpha \cdot \cos(xt) + O(x^{-1}), \quad w'_{as}(t) = -\sin \alpha \cdot \sin(xt)x + O(1).$$

Corollary 4. If $q \in C^1[0, 1]$ and $\alpha \in (0, \pi)$, then we have asymptotic expansions:

$$w_{as}(t) = \sin \alpha \cos(xt) + (-\cos \alpha + \sin \alpha (Q(t) - tQ_1(x))) \sin(xt)x^{-1} + O(x^{-2}),$$

$$w'_{as}(t) = -\sin \alpha \sin(xt)x + (-\cos \alpha + \sin \alpha (Q(t) - tQ_1(x))) \cos(xt) + O(x^{-1}).$$

2 Asymptotic expansions for characteristic equations

Substituting $w_{as}(t)$ into (3) we get the characteristic equation

$$h_{\alpha}(s) := w_{as}(1) - \gamma_{w_{as}}(\xi) = 0,$$

$$h_{\alpha}(s) := w'_{as}(1) - \gamma_{w'_{as}}(\xi) = 0,$$

$$h_{\alpha}(s) := w_{as}(1) - \gamma_{w_{as}}(\xi) = 0.$$

Let's define functions:

$$h_{-1}^l(s) := -\bar{p}_{-1}^l(1) \sin\left(s - \frac{\pi}{2}l\right) = (-1)^{l-1} \sin \alpha \sin\left(s - \frac{\pi}{2}l\right),$$

$$h_j^l(s) := \gamma p_j^l(\xi) \cos\left(\xi s + \frac{\pi}{2}(j-l)\right) - \bar{p}_j^l(1) \cos\left(s + \frac{\pi}{2}(j-l)\right), \quad j = 0, \bar{r}-1,$$

$$h_j^l(s) := \gamma \bar{p}_j^l(\xi) \cos\left(\xi s + \frac{\pi}{2}(j-l)\right) - \bar{p}_j^l(1) \cos\left(s + \frac{\pi}{2}(j-l)\right), \quad j = -1, \bar{r}-1,$$

where functions p_j^l and $\bar{p}_j^l$ are defined by formulas (15) – (16). For example,

$$h_{-1}^0(s) = -\sin \alpha \sin s, \quad h_{-1}^1(s) = -\sin \alpha \cos s,$$

$$h_0^0(s) = (\sin \alpha Q(1) - \cos \alpha) \cos s - \sin \alpha \gamma \cos(\xi s),$$

$$h_{-1}^0(s) = \sin \alpha (\sin s - \gamma \sin(\xi s)), \quad h_{-1}^1(s) = -\sin \alpha (\cos s - \gamma \xi \cos(\xi s)),$$

$$h_0^0(s) = (\sin a Q(1) - \cos a) \cosh s - (\sin a Q(\xi) - \cos a) \gamma \cos(\xi s),$$

$$h_0^0(s) = \sin a (\cosh s - \gamma \cos(\xi s)), \quad h_0^1(s) = -\sin a (\sinh s - \gamma \xi \sin(\xi s)),$$

$$h_{-1}^0(s) = (\sin a Q(1) - \cos a) \sinh s - (\sin a Q(\xi) - \cos a) \gamma \sin(\xi s).$$

We will use the notation: $\rho = -1$, $a_k := (k - 1/2)\pi$ in Cases 1, 2; $\rho = 0$, $a_k := (k - 1)\pi$ in Cases 3, $k \in \mathbb{N}$.

Lemma 5. Suppose $|\gamma| < 1$ in Cases 2 and 3. Then $|h_\rho^0(a_k + \iota y)| \geq \kappa e^{|\gamma|}$, $\kappa > 0$.

Proof. In Case 1 we have

$$|h_{-1}^0(a_k + \iota y)| = \sin a |\sin(a_k + \iota y)| = \sin a |\sin a_k \cosh y + \iota \cos a_k \sinh y| = \sin a \cosh y \geq \sin a e^{|\gamma|/2}.$$

From inequalities

$$|\sinh s - \gamma \sin(\xi s)| \geq (|\sinh s| - |\gamma| |\sin(\xi s)|) \cosh y \geq (|\sinh s| - |\gamma|) \cosh y,$$

$$|\cosh s - \gamma \cos(\xi s)| \geq (|\cosh s| - |\gamma| |\cos(\xi s)|) \cosh y \geq (|\cosh s| - |\gamma|) \cosh y$$

we get (in Cases 2 and 3)

$$|h_\rho^0(a_k + \iota y)| \geq \sin a (1 - |\gamma|) \cosh y \geq \sin a (1 - |\gamma|) e^{|\gamma|/2}.$$

Lemma 6. Suppose $|\gamma| < 1$ in Cases 2 and 3. There exists $B > 0$ such that $|h_\rho^0(s)| \geq \kappa e^{|\gamma|}$, $\kappa > 0$ for $|y| \geq B$.

Proof. We estimate

$$|\sinh s - \gamma \sin(\xi s)| \geq |\sinh s| - |\gamma| |\sin(\xi s)| \geq \sinh |y| - |\gamma| \cosh(\xi y),$$

$$|\cosh s - \gamma \cos(\xi s)| \geq |\cosh s| - |\gamma| |\cos(\xi s)| \geq \sinh |y| - |\gamma| \cosh(\xi y).$$

For $|\gamma| < 1$ we have

$$\lim_{y \rightarrow +\infty} (\sinh y - |\gamma| \cosh(\xi y)) e^{-y} = \frac{1}{2} (1 - |\gamma|) \xi \geq \frac{1}{2} (1 - |\gamma|) > 0.$$

So, in Cases 2 and 3 there exists $B > 0$ such that

$$|h_\rho^0(s)| \geq \frac{1}{4} \sin a (1 - |\gamma|) e^{|\gamma|}$$

for $|y| \geq B$. The proof in Case 1 repeats the proof in Case 2 with $\gamma = 0$.

Lemma 7. Let $s \in C_s$ and $q \in C^l[0, 1]$. Then for $|s| \geq q_0$ the asymptotic expansion

$$h_a^{(l)}(s) = \sum_{j=\rho}^l h_j^l(s) s^{-j} + O\left(s^{-(r+1+\rho)} e^{(r+2)|\gamma|}\right)$$

is valid, $l \in \mathbb{N}_0$.

Proof. The proof for $a \in (0, \pi)$ is the same as in case $a = \pi/2$ [4, see Lemma 11].

Remark 5. In the case $q \in C[0, 1]$ we have (see Corollary 1) the asymptotic expansion

$$h_a(s) = h_\rho^0(s)s^{-\rho} + O(s^{-(1+\rho)}e^{|s|}).$$

Remark 6. If $a = 0$ (the problem (1), (4_d), (3)) formula (21) is valid with $\rho = 0$ in Cases 1, 2; $\rho = 1$ in Case 3, and

$$h_0^0(s) = -\cos s, h_0^1(s) = -\sin s,$$

$$h_0^0(s) = \gamma \cos(\xi s) - \cos s, h_0^1(s) = \sin s - \gamma \xi \sin(\xi s),$$

$$h_1^0(s) = \gamma \sin(\xi s) - \sin s, h_1^1(s) = \gamma \xi \cos(\xi s) - \cos s.$$

So, if $a = 0$, then Lemma 5 and Lemma 6 are valid for the problem (1), (4_d), (3) with $\rho = 0$, $a_k = k\pi$, $k \in \mathbb{N}$, in Cases 1 and 2, $\rho = 0$, $a_k = (k - 1/2)\pi$, $k \in \mathbb{N}$, in Case 3.

Let us consider positive $s = x > 0$, $q \in C^r[0, 1]$. We investigate equation $h_a(x + \delta) = 0$, $\delta \in \mathbb{R}$, with additional condition

$$|h_\rho^1(x)| \geq \kappa > 0$$

Lemma 8. Suppose $|\gamma| < 1$ in Cases 2 and 3. If $h_\rho^0(x) = 0$, then (24) is valid. The constant κ is the same for all such x .

Proof. In Case 1 if $h_{-1}^0(x) = -\sin a \sin x = 0$, then $x = x_k = k\pi$, $k \in \mathbb{N}$ and $|h_{-1}^1(x_k)| = |-\sin a \cos x_k| = \sin a > 0$.

In Case 2 we have equation $h_{-1}^0(x) = -\sin a (\sin x - \gamma \sin(\xi x))$. If x_k are the root of equation $x - \gamma \sin(\xi x) = 0$, then we get [2, see Lemma 4 and Corollary 3] that $|h_{-1}^1(x_k)| = |-\sin a (\cos x_k - \gamma \xi \cos(\xi x_k))| \geq \sin a |\cos x_k - \gamma \xi \cos(\xi x_k)| \geq \sin a k = \kappa \geq 0$.

In Case 3 we have equation $h_0^0(x) = \sin a (\cos x - \gamma \cos(\xi x))$. If x_k are the root of equation $\cos x - \gamma \cos(\xi x) = 0$, then we get [2, see Lemma 5] that $|h_0^1(x_k)| \geq \sin a |\sin x_k - \gamma \xi \sin(\xi x_k)| \geq \sin a (|\sin x_k| - |\gamma| |\sin(\xi x_k)|) \geq \sin a k = \kappa > 0$.

Remark 7. Lemma 4 and Lemma 5 in [2] were proved for $\xi \in (0, 1)$, but it is easy to see, that they are valid for $\xi = 0$ too. So, Lemma 8 is proved for all ξ (see (3)).

Remark 8. If $a = 0$ then Lemma 8 is valid with $\rho = 0$ Cases 1 and 2, $\rho = 1$ in Case 3. The proof is the same.

Let's denote the function

$$Q_l(x) = -h_{1+\rho}^0(x)(h_\rho^1(x))^{-1}$$

If functions $Q_l \rightsquigarrow Q_{k-1}$ are defined, then we can find functions

$$z_l(x) = \sum_{\substack{n_1 + \dots + n_{k-1} = i, \quad j \geq 0, \\ j + n_1 + 2n_2 + \dots + (k-1)n_{k-1} = l}} -h_{j+\rho}^{i+1}(x)(h_\rho^1(x))^{-1} \frac{Q_1^{n_1}(x) \dots Q_{k-1}^{n_{k-1}}(x)}{(i+1)n_1! \dots n_{k-1}!},$$

$l = 1, \bar{k} - 1$ and function

$$Q_k(x) = \sum_{\substack{n_1 + \dots + n_{k-1} = l, \quad j > 0, \\ j + n_1 + 2n_2 + \dots + (k-1)n_{k-1} = k}} -h_{j+\rho}^0(x)(h_\rho^1(x))^{-1} \frac{l! z_1^{n_1}(x) \dots z_{k-1}^{n_{k-1}}(x)}{n_1! \dots n_{k-1}!}.$$

If $q \in C[0, 1]$, then

$$\begin{aligned} Q_1(x) &= \frac{(\sin \alpha Q(1) - \cos \alpha) \cos x - \sin \alpha \gamma \cos(\xi x)}{\sin \alpha \cos x} \\ Q_1(x) &= \frac{(\sin \alpha Q(1) - \cos \alpha) \cos x - (\sin \alpha Q(\xi) - \cos \alpha) \gamma \cos(\xi x)}{\sin \alpha (\cos x - \gamma \xi \cos(\xi x))} \\ Q_1(x) &= \frac{(\sin \alpha Q(1) - \cos \alpha) \sin x - (\sin \alpha Q(\xi) - \cos \alpha) \gamma \sin(\xi x)}{\sin \alpha (\sin x - \gamma \xi \sin(\xi x))} \end{aligned}$$

Lemma 9. If $q \in C[0, 1]$ and $\delta = o(1)$, $h_\rho^0(x) = 0$, then asymptotic expansion

$$\delta = \sum_{j=1}^r Q_j(x) x^{-j} + O\left(x^{-(r+1)}\right)$$

is valid, where $Q_j(x)$, $j = 1, \bar{r}$, are bounded functions.

Proof. The proof can be found in [4, see proof of Lemma 14].

3 Spectral asymptotics for eigenvalues and eigenfunctions

In this section we assume, that $|\gamma| < 1$ in Cases 2, 3. Let us denote domains $D_k = \{s \in \mathbb{C} : |x| \leq a_k, |y| \leq a_k\}$, $D_{sk} = C_s \cap D_k$, $k \in \mathbb{N}$ ($k > 1$ in Case 3), contours $T_{sk} = C_s \cap \partial D_k$, and intervals $I_k = (a_k, a_{k+1}) \subset D_{s,k+1} \setminus D_{sk}$, $k \in \mathbb{N}$.

Lemma 10. Suppose $|\gamma| < 1$ in Cases 2 and 3. If $q \in C[0, 1]$, then it follows that the number of zeros of functions $h_\alpha(s)$ and $h_\rho^0(s)s^{-\rho}$ is the same inside T_{sk} for sufficiently large k .

Proof. We have (see (22)) $h_\alpha(s) = h_\rho^0(s)s^{-\rho} + O(s^{-1-\rho}|\epsilon|)$. Using Lemma 5 and Lemma 6 we estimate $|O(s^{-1-\rho}|\epsilon|)| \leq c_1 |s|^{-1-\rho}|\epsilon| < \min\{k, \kappa\} |s|^{-\rho}|\epsilon| \leq |h_\rho^0(s)s^{-\rho}|$ on the contours T_{sk} for sufficiently large k . Therefore, by Rouché theorem it follows that the number of zeros of $h_\alpha(s)$ and $h_\rho^0(s)s^{-\rho}$ are the same inside T_{sk} for sufficiently large k .

Corollary 5. If $q \in C[0, 1]$, then it follows that the number of zeros of functions $h_\alpha(s)$ and $h_\rho^0(s)$ is the same between T_{sk} and $T_{s,k+1}$ for sufficiently large k .

Remark 9. If $a = 0$, then Lemma 10 and Corollary 5 are valid. The proof is the same. In Case 3 $s = 0$ isn't zero of the function $h_1^0(s)s^{-1} = \gamma s^{-1}\sin(\xi s) - s^{-1}\sin s$ for $|\gamma| < 1$.

From (19) (and (23) for $a = 0$) we have that function h_ρ^0 has only one positive root $x_k \in I_k$, $k \in \mathbb{N}$. For example, $x_k = \pi k$ (and $x_k = \pi(k + 1/2)$ for $a = 0$) in Case 1. In Cases 2 and 3 existence of such root follows from [4, Lemma 4 and Lemma 5]. Thus, function $h_a(s)$ has only one root s_k between T_{s_k} and $T_{s_{k+1}}$ for sufficiently large k .

In Case 2 $(\sin a \neq 0)a_k = (k - 1/2)\pi$ and

$$h_a(a_k) = -\sin a(\sin a_k - \gamma \sin(\xi a_k))a_k + O(1) = a_k \sin a((-1)^k + \gamma \sin(\xi a_k) + O(k^{-2})).$$

If $|\gamma| < 1$, then $\text{sign}((-1)^k + \gamma \sin(\xi a_k) + O(k^{-1})) = (-1)^k$
 $\text{sign}(h_a(a_k)h_a(a_{k+1})) = -1$

for sufficiently large k . This formula is valid in Cases 1 and 3. Moreover, it is valid for $a = 0$. Then from Intermediate Value Theorem at least one root of the function $h_a(s)$ lies in I_k for sufficiently large k . So, s_k is real root for such k .

We have $s_k \sim x_k \sim \pi k$ ($ask \rightarrow \infty$). Then $h_a(s_k) \cdot s_k^\rho = h_\rho^0(s_k) + O(k^{-1}) = 0$ and $\lim_{k \rightarrow \infty} h_\rho^0(s_k) = 0$. The function $s_k \rightarrow x_k$ as $ask \rightarrow \infty$ or

$$s_k = x_k + o(1) \text{ (} ask \rightarrow \infty \text{)}.$$

Now we will investigate the distribution of these positive eigenvalues of problem (1)–(3), and we leave out the note about sufficiently large k .

Let us denote $\delta_k = s_k - x_k$. We have that $\delta_k = o(1)$.

Theorem 1. Let $q \in C^r[0, 1]$. For eigenvalues $\lambda_k = s_k^2$ and eigenfunctions u_k of problem (1)–(3), we have the asymptotic expansions

$$s_k = x_k + \sum_{j=1}^r Q_j(x_k) x_k^{-j} + O(k^{-(r+1)}),$$

$$u_k(t) = \sum_{j=0}^r R_j(t, x_k) x_k^{-j} + O(k^{-(r+1)})$$

for sufficiently large k .

Proof. We have $\delta_k = o(1)$. So, all conditions of Lemma 9 are valid, and it follows (27). Then we apply Corollary 1 and get (28).

Corollary 6. Let $q \in C[0, 1]$. For eigenvalues $\lambda_k = s_k^2$ and eigenfunctions u_k of problem (1)–(3), the asymptotic equations

$$s_k = x_k + O(k^{-1}), \quad u_k(t) = R_0(t, x_k) + O(k^{-1})$$

are valid for sufficiently large k , where $R_0(t, x) = \sin a \cos(xt)$.

Corollary 7. If $q \in C^1[0, 1]$, then the asymptotic equations

$$s_k = x_k + Q_1(x_k) x_k^{-1} + O(k^{-2}),$$

$$u_k(t) = R_0(t, x_k) + R_1(t, x_k)x_k^{-1} + O(k^{-2})$$

are valid for sufficiently large k , where $Q_1(x)$ is defined by (25)
 $R_0(t, x) = \sin a \cos(xt)$, $R_1(t, x) = (-\cos a + \sin a(Q(t) - tQ_1(x)))\sin(xt)$.

Remark 10. (See [2].) If $a = 0$, then formula (27) and asymptotic expansion

$$u_k(t) = \sum_{j=1}^{r+1} R_j(t, x_k)x_k^{-j} + O(k^{-(r+2)})$$

are valid for sufficiently large k . If $q \in C[0, 1]$, then $R_1(t, x) = -\sin(xt)$.
 If $q \in C^1[0, 1]$, then $R_2(t, x) = (Q(t) - tQ_1(x))\cos(xt)$ and

$$Q_1(x) = \frac{Q(1)\sin x - \gamma \sin(\xi x)}{\sin x}$$

$$Q_1(x) = \frac{Q(1)\sin x - \gamma Q(\xi)\sin(\xi x)}{\sin x - \gamma \xi \sin(\xi x)}$$

$$Q_1(x) = \frac{Q(1)\cos x - \gamma Q(\xi)\cos(\xi x)}{\cos x - \gamma \xi \cos(\xi x)}$$

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Información adicional

AMS Subject Classification: : 34B24; 34L20; 35R10