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.

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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 \(\lambda\) 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,

\[p_k(t) = (t-a)^{s_{km}}(b-t)^{s_{mk}} p_{k0}(t),\]

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
points with classical boundary conditions at the endpoints were studied among others in [13]-[21], where further references can be found.

2. Singular boundary conditions. Denote

\[ r(t) = \frac{p_0(t)}{p_2(t)}, \quad \chi(t) = \frac{p_1(t)}{p_2(t)} + \frac{d}{dt} \left( \frac{\dot{p}_2(t)}{2p_2(t)} \right)^2, \]

\[ R(t) = \left( r(t) \right)^{1/2} > 0, \quad T = \int_a^b R(\xi) d\xi, \quad s_m = s_{0m} - s_{2m}, \quad m = 0, 1. \]

Then \( s_m > -2, m = 0, 1 \), and there exist the finite limits

\[ \chi_0 = \lim_{t \to a+0} (t-a)^2 \chi(t), \quad \chi_1 = \lim_{t \to b-0} (b-t)^2 \chi(t). \]

Denote

\[ \nu = \frac{2}{s_0 + 2} (\chi + 1)^{1/2}, \quad \gamma = \frac{2}{s_1 + 2} (\chi_1 + 1)^{1/2}. \]

For definiteness, let \( \text{Re} \nu > 0, \text{Re} \gamma > 0 \), \( \nu, \gamma \notin \mathbb{N} \) (other cases require minor modifications). We transform (1) by means of the replacement

\[ x = \int_a^t R(\xi) d\xi, \quad y(x) = \left( p_0(t)p_2(t) \right)^{1/4} \]

to the differential equation

\[ -y''(x) + q(x)y(x) = \lambda y(x), \quad x \in (0, T), \quad (2) \]

where \( q(x) = \ddot{r}(t)(4r^2(t))^{-1} - 5\dot{r}(t)(16r^3(t))^{-1} + \chi(t)(r(t))^{-1} \). The function \( q(x) \) is continuous for \( x \in (0, T) \), and it has second-order singularities at the endpoints of the interval:

\[ q(x) = \frac{\omega}{x^2} + q_0(x), \quad x \in (0, T/2], \quad q(x) = \frac{\omega_1}{(T-x)^2} + q_0(x), \quad x \in (T/2, T), \]

where \( \omega = \nu^2 - 1/4, \quad \omega_1 = \gamma^2 - 1/4 \). We assume that \( q_0(x)x^{2\theta}(T-x)^{2\theta_1} \in \mathcal{L}(0, T) \), where \( \theta := 1/2 - \text{Re} \nu, \quad \theta_1 := 1/2 - \text{Re} \gamma \).

First of all we construct fundamental systems of solutions (FSS’s) for equation (2) having power-type behavior near the endpoints of the interval \( (0, T) \). Let \( \lambda = \rho^2, \quad \arg \rho \in (-\pi/2, \pi/2) \). Consider the functions

\[ C_j(x, \lambda) = x^{\mu_j} \sum_{k=0}^{\infty} c_{jk}(\rho x)^{2k}, \quad j = 1, 2, \]

where

\[ \mu_j = (-1)^j \nu + 1/2, \quad c_{10}c_{20} = (2\nu)^{-1}, \quad c_{jk} = (-1)^k c_{j0} \left( \prod_{s=1}^{k} ((2s + \mu_j)(2s + \mu_j - 1) - \omega) \right)^{-1}. \]

Here and in the sequel, \( z^\mu = \exp(\mu|\arg z| + i \arg z) \), \( \arg z \in (-\pi, \pi] \). It can be easily verified that the functions \( C_j(x, \lambda), \quad j = 1, 2, \) are solutions of the equation \( -y'' + \omega x^{-2} y = \lambda y \).
Let $S_j(x, \lambda), j = 1, 2,$ be solutions of the following integral equations:

$$S_j(x, \lambda) = C_j(x, \lambda) + \int_0^x g(x, t, \lambda)(q(t) - \omega t^{-2})S_j(t, \lambda) \, dt, \quad 0 < x < T,$$

where $g(x, t, \lambda) = C_1(t, \lambda)C_2(x, \lambda) - C_1(x, \lambda)C_2(t, \lambda).$ The properties of the functions $S_j(x, \lambda)$ and of the corresponding Stokes multipliers were studied in [22]. In particular, the functions $S_j(x, \lambda)$ are entire in $\lambda$ of order $1/2$, and form a FSS of equation (2). Moreover,

$$\langle S_1(x, \lambda), S_2(x, \lambda) \rangle \equiv 1,$$

where $\langle y(x), \tilde{y}(x) \rangle := y(x)\tilde{y}'(x) - y'(x)\tilde{y}(x)$ is the Wronskian, furthermore

$$|S_j(x, \lambda)| \leq C |x^{\rho_j}|, \quad \text{for } |\rho x| \leq 1. \quad (4)$$

Here and below, one and the same symbol $C$ denotes various positive constants in the estimates. We will call $S_j(x, \lambda), j = 1, 2$, the Bessel-type solutions for equation (2) related to $x = 0$. Let $S_{j1}(x, \lambda), j = 1, 2, \quad 0 < x < T,$ be the Bessel-type solutions for the equation

$$-y''_1(x) + q(T - x)y_1(x) = \lambda y_1(x), \quad (5)$$

related to $x = 0$. Then the functions $S_{j1}^+(x, \lambda) := (-1)^{j-1}S_{j1}(T - x, \lambda), j = 1, 2,$ are solutions of equation (2). They are called the Bessel-type solutions for equation (2) related to $x = T$. Clearly,

$$\langle S_{j1}^+(x, \lambda), S_{j1}^+(x, \lambda) \rangle \equiv 1,$$

$$|S_{j1}^+(x, \lambda)| \leq C |(T - x)^{k_j^+}|, \quad \text{for } |\rho(T - x)| \leq 1, \quad (7)$$

where $\mu_j^+ = (-1)^j \gamma + 1/2$.

Let us introduce the linear forms

$$\sigma_k(y) := (-1)^{k-1}\langle y(x), S_{3-k}(x, \lambda) \rangle|_{x=0}, \sigma_k^+(y) := (-1)^{k-1}\langle y(x), S_{3-k}^+(x, \lambda) \rangle|_{x=T}, \quad k = 1, 2.$$

It follows from (3) and (6) that

$$\sigma_k(S_j) = \sigma_k^+(S_j^+) = \delta_{jk}, \quad j, k = 1, 2, \quad (8)$$

where $\delta_{jk}$ is the Kronecker symbol.

Obviously, the Cauchy-type problem for equation (2) with the initial conditions $\sigma_k(y) = c_k, \quad k = 1, 2,$ has a unique solution, namely, $y(x) = c_1S_1(x, \lambda) + c_2S_2(x, \lambda).$ Similarly, the Cauchy-type problem for equation (2) with the initial conditions $\sigma_k^+(y) = c_k, \quad k = 1, 2,$ has a unique solution, namely, $y(x) = c_1S_{1}^+(x, \lambda) + c_2S_{2}^+(x, \lambda).$

**Remark 1.** For the classical Sturm-Liouville equation one has $\nu = \gamma = 1/2$ (i.e. $\omega = \omega_1 = 0$); hence $\sigma_k(y) = y^{(k-1)}(0), \quad \sigma_k^+(y) = y^{(k-1)}(T), \quad k = 1, 2.$

If $\text{Re} \nu, \text{Re} \gamma \in (0, 1)$, we have the limit circle case at both endpoints of the interval $(0, T)$. This case was treated in [1]; here we study the general case.

The linear forms $\sigma_k(y)$ and $\sigma_k^+(y)$ allow one to introduce singular two-point boundary conditions of the following general form for equation (2):

$$a_{k_1}\sigma_1(y) + a_{k_2}\sigma_2(y) + a_{k_1}^+\sigma_1^+(y) + a_{k_2}^+\sigma_2^+(y) = 0, \quad k = 1, 2, \quad (9)$$
where

\[
\text{rank} \begin{bmatrix} a_{11} & a_{12} & a_{11}^+ & a_{12}^+ \\ a_{21} & a_{22} & a_{21}^+ & a_{22}^+ \end{bmatrix} = 2.
\]

It is natural and convenient to normalize the boundary conditions (9) (compare the similar procedure in [8] for classical boundary value problems without singularities). This normalization procedure gives us 3 classes of the boundary conditions (9).

**Case 1.** Let \( \text{rank} [a_{k2}, a_{k2}^+]_{k=1,2} = 2 \). Then solving (9) with respect to \( \sigma_2(y) \) and \( \sigma_2^+(y) \) we arrive at the equivalent boundary conditions of the form

\[
\begin{aligned}
U_1(y) := & \sigma_2(y) + a_1 \sigma_1(y) + a_1^+ \sigma_1^+(y) = 0, \\
U_2(y) := & \sigma_2^+(y) + a_2 \sigma_1(y) + a_2^+ \sigma_1^+(y) = 0.
\end{aligned}
\]

**Case 2.** Let \( \text{rank} [a_{k2}, a_{k2}^+]_{k=1,2} = 1 \). Then the boundary conditions (9) can be reduced to the form

\[
a_{11} \sigma_1(y) + a_{12} \sigma_2(y) + a_{11}^+ \sigma_1^+(y) + a_{12}^+ \sigma_2^+(y) = a_{01} \sigma_1(y) + a_{01}^+ \sigma_1^+(y) = 0, \quad |a_{12}| + |a_{11}| > 0.
\]

**Case 3.** Let \( \text{rank} [a_{k2}, a_{k2}^+]_{k=1,2} = 0 \), i.e. \( a_{k2} = a_{k2}^+ = 0 \), \( k = 1, 2 \). Then (9) can be reduced to the separated boundary conditions of the form \( \sigma_1(y) = \sigma_1^+(y) = 0 \).

For definiteness, we will consider below the boundary conditions of the form (10). All other cases are treated analogously.

**Remark 2.** Similarly one can introduce singular boundary conditions also for equation (1). Denote

\[
\{ z(t), \tilde{z}(t) \} := p_2(t) \left( z(t) \frac{d\tilde{z}(t)}{dt} - \tilde{z}(t) \frac{dz(t)}{dt} \right).
\]

Then

\[
\{ z(t), \tilde{z}(t) \} = \langle y(x), \tilde{y}(x) \rangle,
\]

where \( y(x) = \left( p_0(t) p_2(t) \right)^{1/4} z(t) \), \( \tilde{y}(x) = \left( p_0(t) p_2(t) \right)^{1/4} \tilde{z}(t) \), \( x = \int_a^t R(\xi) \, d\xi \). Moreover, if \( z(t) \) and \( \tilde{z}(t) \) are solutions of equation (1) then the expression \( \{ z(t), \tilde{z}(t) \} \) does not depend on \( t \).

Then

\[
s_j(t, \lambda) := \left( p_0(t) p_2(t) \right)^{1/4} S_j(x, \lambda), \quad s_j^+(t, \lambda) := \left( p_0(t) p_2(t) \right)^{1/4} S_j^+(x, \lambda), \quad x = \int_a^t R(\xi) \, d\xi,
\]

\[
\tau_k(z) := (-1)^{k-1} \{ z(t), s_{3-k}(t, \lambda) \} |_{t=a}, \quad \tau_k^+(z) := (-1)^{k-1} \{ z(t), s_{3-k}^+(t, \lambda) \} |_{t=b}, \quad k = 1, 2.
\]

Then the functions \( s_j(t, \lambda) \) and \( s_j^+(t, \lambda) \) are solutions of equation (1) and \( \tau_k(z) = \sigma_k(y) \), \( \tau_k^+(z) = \sigma_k^+(y) \), \( k = 1, 2 \). Hence the linear forms \( \tau_k(z) \) and \( \tau_k^+(z) \) allow one to introduce singular two-points boundary conditions of the general form for equation (1):

\[
a_{k1} \tau_1(z) + a_{k2} \tau_2(z) + a_{k1}^+ \tau_1^+(z) + a_{k2}^+ \tau_2^+(z) = 0, \quad k = 1, 2.
\]

**3. Asymptotics of the spectrum.** Let us consider the boundary value problem \( L \) for equation (2) with the boundary conditions (10). The main result of this section is the following theorem.
Theorem 1. The boundary value problem \( L \) has a countable set of eigenvalues \( \{\lambda_n\}_{n \geq 0} \). For \( n \to \infty \),
\[
\rho_n := \sqrt{\lambda_n} = \frac{\pi}{T} \left( n + p + \frac{\mu_1 + \mu_1^*}{2} + O\left( \frac{1}{\nu^\beta} \right) \right),
\]
where \( \beta := \min(1, 2\Re \nu, 2\Re \gamma) \), and \( p \in \mathbb{Z} \) does not depend on \( q_0(x), a_k, a_k^* \), and depends only on \( \nu, \gamma \).

Proof. Since the functions \( S_j(x, \lambda), j = 1, 2, \) form a FSS for equation (2), one has
\[
S_k^\pm(x, \lambda) = \alpha_{k1}(\lambda)S_1(x, \lambda) + \alpha_{k2}(\lambda)S_2(x, \lambda), \quad 0 < x < T, \quad k = 1, 2.
\]
Using (3), (6) and (8), we calculate
\[
\begin{aligned}
\alpha_{11}(\lambda) &= \sigma_1(S_1^+) = \sigma_2^+ (S_2), & \alpha_{12}(\lambda) &= \sigma_2(S_1^+) = -\sigma_2^+ (S_1), \\
\alpha_{21}(\lambda) &= \sigma_1(S_2^+) = -\sigma_1^+ (S_2), & \alpha_{22}(\lambda) &= \sigma_2(S_2^+) = \sigma_1^+ (S_1), \\
\det[\alpha_{ij}(\lambda)]_{k,j=1,2} &= \det[\alpha_k(S_j^+)]_{k,j=1,2} = \det[\alpha_k(S_j)]_{k,j=1,2} = 1.
\end{aligned}
\]
Denote \( Z_{k_0} = \{ \rho : \arg \rho \in ((k_0\pi, (k_0+1)\pi)) \}, \) \( k_0 = -1, 0 \). In each sector \( Z_{k_0} \) the roots \( R_k, k = 1, 2 \) of the equation \( \xi^2 + 1 = 0 \) can be numbered in such a way that \( \Re (\rho R_1) < \Re (\rho R_2) \), \( \rho \in Z_{k_0} \). Clearly, \( R_k = (-1)^{k-1}i \) for \( Z_0 \), and \( R_k = (-1)^k i \) for \( Z_{-1} \).
In [22] for each sector \( Z_{k_0}, \) a special fundamental system of solutions \( \{y_k(x, \rho)\}_{k=1,2} \) of the differential equation (2) has been constructed, having the following properties:

1) For each \( x \in (0, T) \), the functions \( y_k^{(m)}(x, \rho), m = 0, 1, \) are holomorphic with respect to \( \rho \) for \( \rho \in Z_{k_0} \), \( |\rho| \geq \rho_0 \), are continuous for \( \rho \in \overline{Z_{k_0}} \), \( |\rho| \geq \rho_0 \), and
\[
y_k^{(m)}(x, \rho) = (\rho R_k)^m \exp(\rho R_k x) [1]_0, \quad x \in (0, T), \quad \rho \in \overline{Z_{k_0}}, \quad |\rho x| \geq 1, \quad |\rho(T - x)| \geq 1,
\]
where \([1]_0 = 1 + O((|\rho x|^{-\beta} + |(\rho(T - x))^{-\beta}) \), (i.e. \( f(x, \rho) = [1]_0 \) means \( |f(x, \rho) - 1| \leq C(|\rho x|^{-\beta} + |\rho(T - x)|^{-\beta}) \).

2) The relation
\[
S_j(x, \lambda) = \sum_{k=1}^{2} d_{jk}(\rho) y_k(x, \rho), \quad 0 < x < T,
\]
holds, where
\[
d_{j1}(\rho) = d_j \exp(-i\pi \mu_j) \rho^{-\mu_j} [1], \quad d_{j2}(\rho) = d_j \rho^{-\mu_j} [1], \quad d_1 d_2 = -(4i \sin \pi \nu)^{-1}.
\]
Here and below \([1] = 1 + O(\rho^{-\beta}) \). We will call \( y_k(x, \rho), k = 1, 2, \) the Birkhoff-type solutions for equation (2) related to \( x = 0 \).
Let \( y_{k1}(x, \rho), k = 1, 2, \) be the Birkhoff-type solutions for equation (5) related to \( x = 0 \). Then the functions \( y_k^+(x, \rho) := y_k(T - x, \rho) \) are solutions of equation (2), and
\[
\frac{d^m}{d x^m} y_k^+(x, \rho) = (\rho R_k)^m \exp(\rho R_k(T - x)) [1]_0, \quad x \in (0, T), \quad \rho \in \overline{Z_{k_0}}, \quad |\rho x| \geq 1, \quad |\rho(T - x)| \geq 1,
\]
\[
S_j^+(x, \lambda) = (-1)^{j-1} \sum_{k=1}^{2} d_{jk}^+(\rho) y_k^+(x, \rho), \quad 0 < x < T,
\]
where
\[ d_{j1}^+(\rho) = d_j^+ \exp(-i\pi \mu_j) \rho^{-\mu_j} [1], \quad d_{j2}^+(\rho) = d_j^+ \rho^{-\mu_j} [1], \quad d_1^+ d_2^+ = -(4i \sin \pi \gamma)^{-1}. \]

We will call \( y_k^\pm (x, \rho), k = 1, 2, \) the Birkhoff-type solutions for equation (2) related to \( x = T. \)

It follows from (16) and (18) that
\[ y_k(x, \rho) = \sum_{j=1}^{2} b_{kj}(\rho) S_j(x, \lambda), \quad 0 < x < T, \]
\[ y_k^+(x, \rho) = \sum_{j=1}^{2} b_{kj}^+(\rho)(-1)^{j-1} S_j^+(x, \lambda), \quad 0 < x < T, \]

where
\[ b_{kj}(\rho) = \beta_{kj} \rho^\mu [1], \quad b_{kj}^+(\rho) = \beta_{kj}^+ \rho^\mu [1], \quad |\rho| \to \infty, \]
and \( \beta_{kj}, \beta_{kj}^+ \) are complex numbers. It follows from (15)-(18) that for \( |\rho| \to \infty, \ |\rho|x \geq 1, \ |\rho|(T-x) \geq 1, \) the following asymptotic formulae are valid
\[ S_j^{(m)}(x, \lambda) = d_j \rho^{-\mu} \left( (-i\rho)^m \exp(-i\rho x) [1]_0 + (i\rho)^m \exp(-i\pi \mu_j) \exp(i\rho x) [1]_0 \right), \]
\[ S_j^+(m)(x, \lambda) = (-1)^{j-1} d_j^+ \rho^{-\mu} \left( (i\rho)^m \exp(-i\rho(T-x)) [1]_0 \right) \]
\[ +(-i\rho)^m \exp(-i\pi \mu_j^+) \exp(i\rho(T-x)) [1]_0 \].

In order to find the asymptotic behavior of \( \alpha_{kj}(\lambda) \) we substitute (22)-(23) into (12):
\[ (-1)^{k-1} d_k^+ \rho^{-\mu} \left( \exp(-i\rho(T-x)) [1]_0 + \exp(-i\pi \mu_k) \exp(i\rho(T-x)) [1]_0 \right) \]
\[ = \alpha_{k1}(\lambda) d_1 \rho^{-\mu} \left( \exp(-i\rho x) [1]_0 + \exp(-i\pi \mu_1) \exp(i\rho x) [1]_0 \right) \]
\[ + \alpha_{k2}(\lambda) d_2 \rho^{-\mu} \left( \exp(-i\rho x) [1]_0 + \exp(-i\pi \mu_2) \exp(i\rho x) [1]_0 \right) . \]

Since \( x \) is arbitrary from \((0, T)\), we infer
\[ \alpha_{kj}(\lambda) = 2i(-1)^{k+j+1} d_{3-j} d_k^+ \rho^{-\mu_3-j-\mu_k} \left( \exp(-i\rho T) [1] - \exp(-i\pi (\mu_3-j+\mu_k^+) \exp(i\rho T) [1] \right) . \]

Therefore,
\[ |\alpha_{kj}(\lambda)| \leq C |\rho^{1-\mu_3-j-\mu_k^+}| \exp(|\text{Im} \rho| T) . \]

Denote
\[ \Delta(\lambda) := \det[U_k(S_j)]_{k,j=1,2} . \]

The function \( \Delta(\lambda) \) is entire in \( \lambda \) of order \( 1/2 \), and its zeros \( \{\lambda_n\} \) coincide with the eigenvalues of the boundary value problem \( L \). The function \( \Delta(\lambda) \) is called the characteristic function for \( L \). Taking (8), (10), (13) and (14) into account, we calculate
\[ \Delta(\lambda) = \alpha_{12}(\lambda) - a_2^+ \alpha_{22}(\lambda) + a_1 \alpha_{11}(\lambda) + (a_2 a_1^+ - a_1 a_2^+) \alpha_{21}(\lambda) + a_1^+ - a_2. \]
Substituting (24) into (27) we obtain the following asymptotic formula for the characteristic function \( \Delta(\lambda) \) for \(|\rho| \to \infty\):

\[
\Delta(\lambda) = 2id_1^+d_1\rho^{\nu+\gamma}\left(\exp(-i\rho T)[1] - \exp(-i\pi(\mu_1 + \mu_1^+) \exp(i\rho T)[1]\right). \tag{28}
\]

Using (28) and Rouche’s theorem [23, p.125] we arrive in the usual way (see [8, Chapter 1]) at (11).

Fix \( \delta > 0 \). Denote \( G_\delta := \{\rho : |\rho - \rho_n| \geq \delta, n \geq 0\} \). By the well-known method [8] one can get the estimate

\[
|\Delta(\lambda)| \geq C|\rho^{\nu+\gamma}| \exp(|\text{Im}\rho|T), \quad \rho \in G_\delta. \tag{29}
\]

Moreover, in view of (12), (14) and (26) one has

\[
\Delta(\lambda) := \text{det}[U_k(S_j^+)]_{j=1,2}. \tag{30}
\]

4. The completeness theorem. In this section we prove that the system of e.a.f. of the boundary value problem \( L \) is complete in corresponding Banach spaces. At the end of the section we provide an analogous theorem for boundary value problems for equation (1) with singular boundary conditions.

Let \( \alpha, \eta \) be real numbers and let \( 1 \leq p < \infty \). We consider the Banach spaces \( B_{\alpha,\eta,p} = \{f(x) : f(x)x^{-\alpha}(T-x)^{-\eta} \in L_p(0,T)\} \) with the norm \( \|f\|_{\alpha,\eta,p} = \|f(x)x^{-\alpha}(T-x)^{-\eta}\|_p \), where \( \|\cdot\|_p \) is the norm in the space \( L_p(0,T) \). It was proved in [19] that

\[
B_{\alpha,\eta,p} \subseteq B_{\beta,\xi,s}, \quad 1 \leq s \leq p < \infty, \beta - \alpha < s^{-1} - p^{-1}, \xi - \eta < s^{-1} - p^{-1} \tag{31}
\]

(here the symbol \( \subseteq \) denotes dense embedding [24, p.9]). In particular, it follows from (31) that \( B_{\alpha,\eta,p} \subseteq L_s(0,T) \) for \( 1 \leq s \leq p < \infty, \alpha > p^{-1} - s^{-1}, \eta > p^{-1} - s^{-1} \).

**Theorem 2.** The system of e.a.f. of the boundary value problem \( L \) is complete in the space \( B_{\beta,\xi,s} \) for \( 1 \leq s < \infty, \beta > \theta + 1/s, \xi < \theta_1 + 1/s \).

**Proof.** Let \( \{\psi_k(x)\}_{\ell \geq 0} \) be the system of e.a.f. of \( L \), and let the function \( f(x) \) be such that

\[
f(x)x^\beta(T-x)^\theta_1 \in L(0,T), \quad \int_0^T f(x)\psi_k(x) dx = 0 \quad \text{for} \quad \ell \geq 0. \tag{32}
\]

Denote

\[
\varphi_k(x,\lambda) = U_k(S_2)S_1(x,\lambda) - U_k(S_1)S_2(x,\lambda), \quad 0 < x < T, \quad k = 1,2. \tag{33}
\]

The functions \( \varphi_k(x,\lambda) \) are solutions of equation (2), and in view of (26),

\[
U_k(\varphi_k) = 0, \quad k = 1,2, \quad \text{and} \quad U_1(\varphi_2) = -U_2(\varphi_1) = \Delta(\lambda). \tag{34}
\]

The functions \( \varphi_k(x,\lambda), k = 1,2, \) are entire in \( \lambda \) of order \( 1/2 \). For \( \lambda = \lambda_n, n \geq 0 \), the functions \( \varphi_k(x,\lambda_n) \) satisfy the boundary conditions (10). Taking (3), (26) and (33) into account we obtain

\[
\langle \varphi_1(x,\lambda), \varphi_2(x,\lambda) \rangle \equiv \Delta(\lambda). \tag{35}
\]
By virtue of (30) and (34),
\[
\varphi_k(x, \lambda) = U_k(S^+_2, S^+_1)(x, \lambda) - U_k(S^+_1, S^+_2)(x, \lambda), \quad 0 < x < T, \quad k = 1, 2. \tag{36}
\]
Denote
\[
F_k(\lambda) = \int_0^T f(x)\varphi_k(x, \lambda) \, dx, \quad Q_k(\lambda) = (\Delta(\lambda))^{-1}F_k(\lambda), \quad k = 1, 2. \tag{37}
\]
It follows from (32), (34), (35) and (37) that the functions \(Q_k(\lambda)\) are entire in \(\lambda\), since all its singularities are removable. In order to estimate \(|Q_k(\lambda)|\) we need the following auxiliary assertion.

**Lemma 1.** For \(\rho \in G_\delta, \ |\rho|x \geq 1, \ |\rho|(T-x) \geq 1, \)
\[
|(\Delta(\lambda))^{-1}\varphi_k(x, \lambda)| \leq C|\rho|^{-1/2-\varepsilon}, \tag{38}
\]
where \(\varepsilon := \min(\text{Re} \nu, \text{Re} \gamma) > 0.

**Proof.** It follows from (3), (19) and (26) that
\[
(y_1(x, \rho), y_2(x, \rho)) = \det[b_{kj}(\rho)]_{k,j=1,2}, \quad \det[U_{\xi}(y_k)]_{\xi,k=1,2} = \Delta(\lambda) \det[b_{kj}(\rho)]_{k,j=1,2},
\]
and consequently,
\[
\det[U_{\xi}(y_k)]_{\xi,k=1,2} = \Delta(\lambda)(y_1(x, \rho), y_2(x, \rho)). \tag{39}
\]
In view of (34) and (39) we get
\[
\varphi_k(x, \lambda) = ((y_1(x, \rho), y_2(x, \rho))^{-1}(U_k(y_2)y_1(x, \rho) - U_k(y_1)y_2(x, \rho)), \quad k = 1, 2. \tag{40}
\]
It follows from (8), (19) and (20) that
\[
\sigma_\xi(y_k) = b_{\xi\xi}(\rho), \quad \sigma_\xi^+(y^+_k) = b_{\xi\xi}^+(\rho). \tag{41}
\]
Since the functions \(y^+_j(x, \rho), \ j = 1, 2, \) form a FSS for equation (2), one has
\[
y_k(x, \rho) = \sum_{j=1}^2 \Gamma_{kj}(\rho)y^+_j(x, \rho). \tag{42}
\]
Let for definiteness, \(\rho \in \overline{\mathbb{Z}_0}, \) i.e. \(\arg \rho \in [0, \pi/2].\) Then
\[
\begin{align*}
\{y_1(x, \rho) &= \exp(i\rho x)[1]_0, \quad y_2(x, \rho) = \exp(-i\rho x)[1]_0, \\
y^+_1(x, \rho) &= \exp(i\rho(T-x))[1]_0, \quad y^+_2(x, \rho) = \exp(-i\rho(T-x))[1]_0 \}
\end{align*} \tag{43}
\]
and consequently, for \(|\rho| \to \infty, \rho \in \overline{\mathbb{Z}_0}:
\[
\Gamma_{12}(\rho) = \exp(i\rho T)[1], \quad \Gamma_{21}(\rho) = \exp(-i\rho T)[1], \quad \Gamma_{kk}(\rho) = \mathcal{O}(\rho^{-\beta}) \exp(i\rho T), \quad k = 1, 2. \tag{44}
\]
It follows from (41)-(44) that for \(|\rho| \to \infty, \rho \in \overline{\mathbb{Z}_0}:
\]
\[
\sigma_\xi^+(y_1) = (-1)^{\xi-1}b_{2\xi}^+(\rho) \exp(i\rho T)[1], \quad \sigma_\xi^+(y_2) = (-1)^{\xi-1}b_{1\xi}^+(\rho) \exp(-i\rho T)[1]. \tag{45}
\]
Substituting (41) and (45) into (10) and taking (21) into account we obtain for $|\rho| \to \infty$, $\rho \in \mathbb{Z}_0$:

\[
\begin{align*}
U_1(y_1) &= \beta_{12}\rho^{1/2+\nu}[1], ~ U_1(y_2) = \beta_{22}\rho^{1/2+\nu}[1] + a_1^+ \beta_{11}^+ \rho^{1/2-\gamma} \exp(-i\rho T)[1], \\
U_2(y_1) &= -\beta_{22}\rho^{1/2+\gamma}[1] \exp(i\rho T)[1] + a_2 \rho^{1/2-\nu}[1], \\
U_2(y_2) &= -\beta_{12}^+\rho^{1/2+\gamma}[1] \exp(-i\rho T)[1].
\end{align*}
\]  

(46)

Since $\langle y_1(x,\rho), y_2(x,\rho) \rangle = -2i\rho^1[1]$ as $|\rho| \to \infty$, $\rho \in \mathbb{Z}_0$, it follows from (40), (43) and (46) that for $|\rho| \to \infty$, $|\rho|x \geq 1$, $|\rho|(T-x) \geq 1$, $\rho \in \mathbb{Z}_0$,

\[
\phi_1(x,\lambda) = \frac{1}{2\pi} (\beta_{12}\rho^{1/2} \exp(-i\rho x)[1])_0 \\
- \left(\beta_{22}\rho^{1/2}[1] + a_1^+ \beta_{11}^+ \rho^{-1/2-\gamma} \exp(-i\rho T)[1] \exp(i\rho x)[1] \right)_0, \\
\phi_2(x,\lambda) = \frac{1}{2\pi} \left( -\beta_{22}\rho^{-1/2-\gamma} \exp(i\rho T)[1] + a_2 \rho^{-1/2-\nu}[1] \exp(-i\rho x)[1] \right)_0 \\
+ \beta_{12}^+\rho^{-1/2-\gamma} \exp(-i\rho T) \exp(i\rho x)[1] \right)_0.
\]

In particular, together with (29) this yields (38) for $\rho \in \mathbb{Z}_0$. For $\rho \in \mathbb{Z}_0$, the arguments are similar. Lemma 1 is proved.

Now we return to the proof of Theorem 2. Let us show that

\[
|Q_k(\lambda)| \leq C|\rho|^{-\varepsilon}, \quad \rho \in G_\delta.
\]  

(47)

For this purpose we denote $\gamma_{\rho,0} = \{x \in [0,T]| |\rho|x \leq 1\}$, $\gamma_{\rho,1} = \{x \in [0,T]| |\rho|(T-x) \leq 1\}$, $\gamma_{\rho,2} = [0,T] \setminus (\gamma_{\rho,0} \cup \gamma_{\rho,1})$. Then

\[
Q_k(\lambda) = Q_{k0}(\lambda) + Q_{k1}(\lambda) + Q_{k2}(\lambda), \quad Q_{kj}(\lambda) \equiv (\Delta(\lambda))^{-1} \int_{\gamma_{\rho,j}} f(x) \phi_k(x,\lambda) dx.
\]  

(48)

Since $f(x) = f_0(x)x^{\nu-1/2}(T-x)^{-\gamma-1/2}$, $f_0(x) \in L(0,T)$, we have by virtue of (38),

\[
|Q_{k2}(\lambda)| \leq C|\rho|^{-1/2-\varepsilon} \left( \int_{[0,T]} |f_0(x)x^{\nu-1/2}(T-x)^{-\gamma-1/2}| dx \right) \leq C|\rho|^{-\varepsilon} \left( \int_{[0,T]} |f_0(x)x^{\nu-1/2}(T-x)^{-\gamma}| dx \right)
\]

hence

\[
|Q_{k2}(\lambda)| \leq C|\rho|^{-\varepsilon}, \quad \rho \in G_\delta.
\]  

(49)

Furthermore, using (8), (10), (13) and (25) we obtain

\[
\begin{align*}
|U_1(S_1)| &\leq C(1 + |\rho^{\nu-\gamma}| \exp(|\text{Im}\rho| T)), \quad |U_2(S_1)| \leq C|\rho^{\nu+\gamma}| \exp(|\text{Im}\rho| T), \\
|U_1(S_2)| &\leq C(1 + |\rho^{\nu-\gamma}| \exp(|\text{Im}\rho| T)), \quad |U_2(S_2)| \leq C|\rho^{-\nu+\gamma}| \exp(|\text{Im}\rho| T).
\end{align*}
\]  

(50)
It follows from (4), (29), (33), (48) and (50) that

\[ |Q_{10}(\lambda)| \leq C|\rho^{-\nu-\gamma}| \exp(-|\text{Im } \rho| T) \int_0^{1/|\rho|} |f_0(x)x^{-1/2}| \left(|x^{-\nu+1/2}|(1+\right.\]

\[ |\rho^{-\nu}| \exp(|\text{Im } \rho| T)) + |x^{\nu+1/2}|(1 + |\rho^{-\nu}| \exp(|\text{Im } \rho| T)) \right) dx \]

\[ \leq C|\rho^{-\nu-\gamma}| \left(\int_0^{1/|\rho|} |f_0(x)| dx + (1 + |\rho^{-\nu}|) \int_0^{1/|\rho|} |f_0(x)x^{2\nu}| dx \leq C|\rho|^{-2\epsilon}, \quad \rho \in G_\delta. \]

\[ |Q_{20}(\lambda)| \leq C|\rho^{-\nu-\gamma}| \int_0^{1/|\rho|} |f_0(x)x^{-1/2}| \left(|x^{-\nu+1/2}|\rho^{\nu-\gamma} + |x^{\nu+1/2}|\rho^{\nu+\gamma}\right) dx \]

\[ \leq C|\rho^{-2\nu}| \int_0^{1/|\rho|} |f_0(x)| dx + C \int_0^{1/|\rho|} |f_0(x)x^{2\nu}| dx \leq C|\rho|^{-2\epsilon}, \quad \rho \in G_\delta. \]

Thus,

\[ |Q_{k0}(\lambda)| \leq C|\rho|^{-2\epsilon}, \quad \rho \in G_\delta. \]

Similarly, using (7), (29) and (36), one obtains

\[ |Q_{k1}(\lambda)| \leq C|\rho|^{-2\epsilon}, \quad \rho \in G_\delta. \]

Together with (49) this yields (47).

Since the functions \(Q_k(\lambda)\) are entire in \(\lambda\), it follows from (47) and Liouville’s theorem that \(Q_k(\lambda) \equiv 0, \ k = 1, 2\), and consequently,

\[ F_k(\lambda) := \int_0^T f(x)\varphi_k(x, \lambda) dx \equiv 0, \quad k = 1, 2. \]  

(51)

Denote

\[ F_{j0}(\lambda) := \int_0^T f(x)S_j(x, \lambda) dx, \quad j = 1, 2. \]

By virtue of (33) and (51),

\[ U_k(S_2)F_{10}(\lambda) - U_k(S_1)F_{20}(\lambda) \equiv 0, \quad k = 1, 2. \]

According to (26), the determinant of this linear algebraic system is equal to \(\Delta(\lambda)\). Solving this system we get \(F_{10}(\lambda) = F_{20}(\lambda) \equiv 0\), i.e.

\[ \int_0^T f(x)S_j(x, \lambda) dx \equiv 0, \quad j = 1, 2. \]  

(52)

Now we consider the boundary value problem \(L_0\) for equation (2) with the boundary conditions \(\sigma_1(y) = \sigma_1^+(y) = 0\). The eigenvalues \(\{\lambda_n^0\}_{n \geq 0}\) of \(L_0\) coincide with the zeros of the characteristic function

\[ \Delta_0(\lambda) := \sigma_1^+(S_2) = \langle S_2(x, \lambda), S_2^+(x, \lambda) \rangle. \]  

(53)

According to (13) and (53), \(\Delta_0(\lambda) = -\alpha_{21}(\lambda)\). Using (24) one can get

\[ \rho_n^0 := \sqrt{\lambda_n^0} = \frac{\pi}{T} \left(n + p_0 + \frac{\mu_2 + \mu_2^+}{2} + O\left(\frac{1}{n^2}\right)\right), \quad n \to \infty, \]

\[ |\Delta_0(\lambda)| \geq C|\rho^{-\nu-\gamma}| \exp(|\text{Im } \rho| T), \quad \rho \in G_\delta^0, \]  

(54)
where \( p_0 \in \mathbb{Z}, \quad G_\delta := \{ \rho : \vert \rho - \rho_n^0 \vert \geq \delta, \; n \geq 0 \} \).

We consider the function
\[
y(x, \lambda) = (\Delta_0(\lambda))^{-1}(S^*_2(x, \lambda) \int_0^x f(t)S_2(t, \lambda) \, dt + S_2(x, \lambda) \int_x^T f(t)S^*_2(t, \lambda) \, dt).
\] (55)

It is easy to check that
\[
y''(x, \lambda) - q(x)y(x, \lambda) + \lambda y(x, \lambda) = f(x), \quad 0 < x < T.
\] (56)

Fix \( x \in (0, T) \), and let \( |\rho| \geq 1, \quad |\rho|(T-x) \geq 1 \). Then, according to (22)-(23),
\[
|S_2(x, \lambda)| \leq C|\rho^{-\nu-1/2}| \exp(|\Im \rho|) , \quad |S^*_2(x, \lambda)| \leq C|\rho^{-\gamma-1/2}| \exp(|\Im \rho|(T-x)).
\] (57)

Using (4) and (57) we calculate
\[
\int_{1/|\rho|}^{1/|\rho|} |f(t)S_2(t, \lambda)| \, dt \leq C \int_{1/|\rho|}^{1/|\rho|} |f_0(t)t^{2\nu}(T-t)^{-1/2+\gamma}| \, dt \leq C|\rho^{2\nu}|,
\] (58)
\[
\int_x^T |f(t)S_2(t, \lambda)| \, dt \leq C|\rho^{-\nu-1/2}| \int_x^T |f_0(t)t^{\nu-1/2}(T-t)^{-1/2+\gamma}| \exp(|\Im \rho|) \, dt \leq C|\rho^{-\nu}| \exp(|\Im \rho|) \int_x^T |f_0(t)t^{\nu}| \, dt \leq C|\rho^{-\nu}| \exp(|\Im \rho|) \int_x^T |f_0(t)t^{\nu}| \, dt.
\] (59)

Analogously, using (7) and (57) we get
\[
\int_{T^{-1/|\rho|}}^{T-1/|\rho|} |f(t)S^*_2(t, \lambda)| \, dt \leq C|\rho^{-2\gamma}|, \quad \int_{x}^{T-1/|\rho|} |f(t)S^*_2(t, \lambda)| \, dt \leq C|\rho^{-\gamma}| \exp(|\Im \rho|(T-x)).
\] (60)

Substituting (54), (57)-(60) into (55) we obtain
\[
|y(x, \lambda)| \leq C|\rho|^{-1/2}, \quad \rho \in G_\delta, \quad |\rho| \geq 1, \quad |\rho|(T-x) \geq 1.
\] (61)

Furthermore, using (12) and (55) we calculate
\[
y(x, \lambda) = -\left( S_1(x, \lambda) \int_0^x f(t)S_2(t, \lambda) \, dt + S_2(x, \lambda) \int_x^T f(t)S_1(t, \lambda) \, dt \right)
- \frac{\alpha_{22}(\lambda)}{\alpha_{21}(\lambda)} S_2(x, \lambda) \int_0^T f(t)S_2(t, \lambda) \, dt.
\]

By virtue of (52), the last integral is identically zero, and consequently, the function \( y(x, \lambda) \) is entire in \( \lambda \) for each fixed \( x \in (0, T) \). Together with (61) this yields \( y(x, \lambda) \equiv 0 \). In view of (57) we conclude that \( f(x) = 0 \) a.e. on \( (0, T) \).

Thus, we have proved that for each \( p \) \( (1 \leq p < \infty) \), the system of e.a.f. of \( L \) is complete in \( B_{\theta,\theta_1,p} \). Since \( \beta < \theta+1/\nu, \xi < \theta_1+1/\nu \) we have \( \beta < \theta+1/\nu-1/p, \xi < \theta_1+1/\nu-1/p, \) for sufficiently large \( p \) and, according to (31), \( B_{\theta,\theta_1,p} \subseteq B_{\beta,\xi,s} \). Consequently, the system of e.a.f. of \( L \) is complete in \( B_{\beta,\xi,s} \) for \( 1 \leq s < \infty, \beta < \theta+1/\nu, \xi < \theta_1+1/\nu \). Theorem 2 is proved.

**Corollary 1.** The system of e.a.f. of \( L \) is complete in \( L_s(0,T) \) for \( 1/s > \max(Re\nu-1/2, Re\gamma-1/2) \).
Let us consider the boundary value problem $Q$ for equation (1) with the boundary conditions
\[
\begin{align*}
\tau_2(z) + a_1 \tau_1(z) + a_1^+ \tau_1^+(z) &= 0, \\
\tau_2^+(z) + a_2 \tau_1(z) + a_2^+ \tau_1^+(z) &= 0.
\end{align*}
\]

The eigenvalues of $Q$ coincide with the eigenvalues of $L$, hence Theorem 1 remains true also for $Q$. Denote
\[
w = (s_0 + 2)\theta/2 - (s_{00} + s_{20})/4, \quad w_1 = (s_1 + 2)\theta_1/2 - (s_{01} + s_{21})/4.
\]

The following theorem is an obvious corollary of Theorem 2.

**Theorem 3.** The system of e.a.f. of the boundary value problem $Q$ is complete in the space $B_{\beta,\xi,s}$ for $1 \leq s < \infty$, $\beta < w + 1/s$, $\xi < w_1 + 1/s$. In particular, the system of e.a.f. of $Q$ is complete in $L_s(0,T)$ for $1/s > \max(-w, -w_1)$. 
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