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ON THE SOLVABILITY AND ESTIMATE OF THE SOLUTION OF A
BOUNDARY VALUE PROBLEM

Abstract

The continuation on parameter method is applied to the solvability and estimate of the solution of a boundary value problem for a second order differential equation with operator coefficients.

The application of the continuation in parameter method to the solvability and estimate of the solution of a boundary value problem for a second order differential equation is given in the paper.

Consider on $0 \leq t \leq T$ the boundary value problem

$$-\frac{d^2 x(t)}{dt^2} + A(t) \frac{dx(t)}{dt} + B(t)x(t) = f(t), \quad x(0) = x(T) = 0, \quad (1)$$

where $A(t)$ and $B(t)$ at any $t \in [0, T]$ are $n \times n$ -dimensional matrix-functions acting in the space \mathbb{R}^n ; $f(t)$ is a given, and $x(t)$ is a desired vector-functions with values from \mathbb{R}^n .

Introduce the space $X = \{x(t) \in C^{(2)}([0, T], \mathbb{R}^n) : x(0) = x(T) = 0\}$ with the norm

$$\|x\|_X = \|x\|_0 + \|x'\|_0 + \|x''\|_0, \quad \text{where } \|x\|_0 = \max_{0 \leq t \leq T} \|x(t)\|_n \text{ and } \|x(t)\|_n = \sqrt{\sum_{i=1}^n x_i^2(t)}.$$

We also introduce the space $Y = \{y(t) \in C([0, T], \mathbb{R}^n)\}$ with the norm $\|y\|_Y = \|y\|_0$.

Evidently, X and Y are Banach spaces.

Let $E(t)$ be such a $n \times n$ -dimensional matrix function that at each $y \in \mathbb{R}^n$ $E(t)y \in Y$ and $M_y = \max_{0 \leq t \leq T} \|E(t)y\|_n, \|E\|_{\mathbb{R}^n \rightarrow Y} = \sup\{M_y : \|y\|_n \leq 1\}$,

$$\|E\|_{X \rightarrow Y} = \sup\left\{ \max_{0 \leq t \leq T} \|E(t)x(t)\|_n : (t) \in X, \|x\|_X \leq 1 \right\}.$$

Assume that the following conditions are fulfilled:

- 1) $A(t)$ is a continuously differentiable on $[0, T]$ symmetric matrix-function;
- 2) $B(t)$ is a continuous on $[0, T]$ matrix-function;
- 3) $\forall t \in [0, T]$ and $\forall y \in \mathbb{R}^n \exists \alpha \in \mathbb{R} : \left\langle \left(B(t) - \frac{1}{2} A'(t) \right) y, y \right\rangle \geq \alpha \|y\|_n^2$, where

$$\alpha > -\frac{8}{\pi T^2} \text{ and } \langle \cdot, \cdot \rangle \text{ is a scalar product in } \mathbb{R}^n;$$

- 4) $f(t) \in Y$.

Determine an operator function $P(\lambda)$ acting at each $\lambda \in [0, 1]$ from X to Y , by the following way:

$$P(\lambda) = -I \frac{d^2}{dt^2} + \lambda A(t) \frac{d}{dt} + \lambda B(t). \quad (2)$$

Here I is a unit matrix of $n \times n$ -dimensionality.

Consider the equation

$$P(\lambda)x(t) = f(t), \quad (3)$$

where $x(t) \in X$ and $\lambda \in [0,1]$, or that the same

$$\begin{cases} -I \frac{d^2 x(t)}{dt^2} + \lambda A(t) \frac{dx(t)}{dt} + \lambda B(t)x(t) = f(t), \\ x(0) = x(T) = 0. \end{cases} \quad (4)$$

Theorem 1. By fulfilling the conditions 1)-3) the following statements are valid:

- $P(\lambda) \in L(X, Y)$ ($\lambda \in [0,1]$);
- $P(\lambda) \in C([0,1], L(X, Y))$;
- $\exists P^{-1}(0) \in L(Y, X)$;
- $\forall \lambda \in [0,1] \exists K = \text{const} > 0 \forall x \in X : \|P(\lambda)x\|_Y \geq K \|x\|_X$.

Proof. Statement a) follows from the definition of space X, Y and the action rule of the operator $P(\lambda)$.

Statement b) follows from the estimate:

$$\begin{aligned} \|P(\lambda) - P(\mu)\|_{X \rightarrow Y} &= |\lambda - \mu| \sup \left\{ \max_{0 \leq t \leq T} \left\| A(t) \frac{dx(t)}{dt} + B(t)x(t) \right\|_n : x(t) \in X, \|x\|_X \leq 1 \right\} \leq \\ &\leq |\lambda - \mu| \sup \left\{ \max_{0 \leq t \leq T} \left\| A(t) \frac{dx(t)}{dt} \right\|_n + \max_{0 \leq t \leq T} \|B(t)x(t)\|_n : x(t) \in X, \|x\|_X \leq 1 \right\} \leq \\ &\leq |\lambda - \mu| \sup \left\{ \|A\|_{\mathbb{R}^n \rightarrow \mathbb{R}^n} \cdot \max_{0 \leq t \leq T} \left\| \frac{dx(t)}{dt} \right\|_n + \|B\|_{\mathbb{R}^n \rightarrow \mathbb{R}^n} \cdot \max_{0 \leq t \leq T} \|x(t)\|_n : x(t) \in X, \|x\|_X \leq 1 \right\} = \\ &= |\lambda - \mu| \sup \left\{ \|A\|_{\mathbb{R}^n \rightarrow \mathbb{R}^n} \cdot \|x'\|_0 + \|B\|_{\mathbb{R}^n \rightarrow \mathbb{R}^n} \cdot \|x\|_0 : x(t) \in X, \|x\|_X \leq 1 \right\} \leq \\ &\leq |\lambda - \mu| \max \left\{ \|A\|_{\mathbb{R}^n \rightarrow \mathbb{R}^n}, \|B\|_{\mathbb{R}^n \rightarrow \mathbb{R}^n} \right\} \cdot \sup \left\{ \|x'\|_0 + \|x\|_0 : x(t) \in X, \|x\|_X \leq 1 \right\} \leq \\ &\leq |\lambda - \mu| \max \left\{ \|A\|_{\mathbb{R}^n \rightarrow \mathbb{R}^n}, \|B\|_{\mathbb{R}^n \rightarrow \mathbb{R}^n} \right\}. \end{aligned}$$

Thus, at any $\lambda, \mu \in [0,1]$ we have

$$\|P(\lambda) - P(\mu)\|_{X \rightarrow Y} \leq |\lambda - \mu| \max \left\{ \|A\|_{\mathbb{R}^n \rightarrow \mathbb{R}^n}, \|B\|_{\mathbb{R}^n \rightarrow \mathbb{R}^n} \right\}.$$

Prove the statement c). For $\lambda = 0$ the boundary value problem (4) is of the view:

$$-I \frac{d^2 x(t)}{dt^2} = f(t), \quad x(0) = x(T) = 0.$$

For the arbitrary $f(t) \in Y$, the solution of the problem exists, it is unique and determined by the formula:

$$x(t) = - \int_0^t (t-\tau) f(\tau) d\tau + \frac{t}{T} \int_0^T (T-\tau) f(\tau) d\tau.$$

Thus, we prove statement c).

Now prove statement d). The equation (4) multiply scalarly by $x(t)$ and integrate the obtained equality and with respect to t in bounds from 0 to T . Then, considering the condition $x(0) = x(T) = 0$ and the identities

$$\begin{aligned} \langle x''(t), x(t) \rangle &= (\langle x'(t), x(t) \rangle)' - \|x'(t)\|_n^2, \\ \langle A(t)x'(t), x(t) \rangle &= \frac{1}{2} (\langle A(t)x(t), x(t) \rangle)' - \frac{1}{2} \langle A'(t)x(t), x(t) \rangle \end{aligned}$$

(since $A(t)$ is a symmetric matrix),

$$\langle A(t)x'(t), x(t) \rangle + \langle B(t)x(t), x(t) \rangle = \frac{1}{2} (\langle A(t)x(t), x(t) \rangle)' + \left\langle \left(B(t) - \frac{1}{2} A'(t) \right) x(t), x(t) \right\rangle,$$

we get

$$\int_0^T \|x'(t)\|_n^2 dt + \lambda \int_0^T \left\langle \left(B(t) - \frac{1}{2} A'(t) \right) x(t), x(t) \right\rangle dt = \int_0^T \langle f(t), x(t) \rangle dt.$$

Hence by virtue of condition 3) we get

$$\int_0^T \|x'(t)\|_n^2 dt + \alpha \lambda \int_0^T \|x(t)\|_n^2 dt \leq \int_0^T \langle f(t), x(t) \rangle dt. \quad (5)$$

Since $0 \leq \lambda \leq 1$, for $\alpha < 0$ we have $\lambda\alpha \geq \alpha$. Hence and from (5) for $\alpha < 0$ it follows

$$\int_0^T \|x'(t)\|_n^2 dt + \alpha \int_0^T \|x(t)\|_n^2 dt \leq \int_0^T \langle f(t), x(t) \rangle dt. \quad (6)$$

Analogously, from (5) for $\alpha \geq 0$ we get

$$\int_0^T \|x'(t)\|_n^2 dt \leq \int_0^T \langle f(t), x(t) \rangle dt. \quad (7)$$

We easily establish the following inequalities for $x(t) \in C^{(1)}([0, T], \mathbb{R}^n)$ ($x(0) = x(T) = 0$):

$$\int_0^T \|x'(t)\|_n^2 dt \geq \frac{1}{T} \|x(t)\|_n^2, \quad (8)$$

$$\|x(t)\|_n \leq \sqrt{t} \sqrt{\int_0^T \|x'(t)\|_n^2 dt}, \quad (9)$$

$$\|x(t)\|_n \leq \sqrt{T-t} \sqrt{\int_0^T \|x'(t)\|_n^2 dt}, \quad (10)$$

We multiply (9) and (10), and get

$$\|x(t)\|_n^2 \leq \sqrt{(T-t)t} \sqrt{\int_0^T \|x'(t)\|_n^2 dt}.$$

Hence, if we observe that $\int_0^T \sqrt{(T-t)t} dt = \frac{\pi T^2}{8}$ we find

$$\int_0^T \|x(t)\|_n^2 dt \leq \frac{\pi T^2}{8} \int_0^T \|x'(t)\|_n^2 dt, \quad (11)$$

Considering (11) in (6) for $\alpha < 0$ we have

$$\left(\frac{8}{\pi T^2} + \alpha \right) \int_0^T \|x(t)\|_n^2 dt \leq \int_0^T \langle f(t), x(t) \rangle dt. \quad (12)$$

Besides, it follows from (11) and (7) that for $\alpha \geq 0$ it holds

$$\frac{8}{\pi T^2} \int_0^T \|x(t)\|_n^2 dt \leq \int_0^T \langle f(t), x(t) \rangle dt, \quad (13)$$

If we associate (12) and (13) we get the validity of the inequality

$$\beta \int_0^T \|x(t)\|_n^2 dt \leq \int_0^T \langle f(t), x(t) \rangle dt, \quad (14)$$

where

$$\beta = \min \left\{ \frac{8}{\pi T^2} + \alpha, \frac{8}{\pi T^2} \right\} > 0,$$

We shall use the well-known estimate

$$\int_0^T \langle f(t), x(t) \rangle dt \leq \varepsilon \int_0^T \|x(t)\|_n^2 dt + \frac{1}{4\varepsilon} \int_0^T \|f(t)\|_n^2 dt,$$

where ε is a positive constant. Assuming $\varepsilon = \frac{\beta}{2}$ in the last inequality and considering the obtained in (14) we have

$$\beta \int_0^T \|x(t)\|_n^2 dt \leq \frac{\beta}{2} \int_0^T \|x(t)\|_n^2 dt + \frac{1}{2\beta} \int_0^T \|f(t)\|_n^2 dt,$$

or that the same

$$\int_0^T \|x(t)\|_n^2 dt \leq \frac{1}{\beta^2} \int_0^T \|f(t)\|_n^2 dt, \quad (15)$$

Returning to (5) we find

$$\int_0^T \|x'(t)\|_n^2 dt \leq |\alpha| \int_0^T \|x(t)\|_n^2 dt + \frac{1}{2} \int_0^T \|x(t)\|_n^2 dt + \frac{1}{2} \int_0^T \|f(t)\|_n^2 dt.$$

Taking into account the inequality (15) we get

$$\int_0^T \|x'(t)\|_n^2 dt \leq \gamma \int_0^T \|f(t)\|_n^2 dt, \quad (16)$$

where

$$\gamma = \frac{2|\alpha| + 1}{2\beta^2} + \frac{1}{2}.$$

It follows from inequalities (8) and (16) that

$$\|x(t)\|_n^2 \leq T\gamma \int_0^T \|f(t)\|_n^2 dt.$$

Hence we easily get the validity of the inequality

$$\|x\|_0^2 \leq T^2\gamma \|f\|_0^2$$

or that the same

$$\|x\|_0 \leq T\sqrt{\gamma} \|f\|_0. \quad (17)$$

Now estimate $\|x'\|_0$. Assume that $A(t)$, $B(t)$, $f(t)$ and $x(t)$ are number functions given on the segment $[0, T]$. Then we have from (4) ([1], p. 160)

$$\left(x'(t) \exp \left(-\lambda \int_0^t A(\tau) d\tau \right) \right)' = (-\lambda B(t)x(t) - f(t)) \exp \left(-\lambda \int_0^t A(\tau) d\tau \right). \quad (18)$$

Since $x(t)$ is a number continuously differentiable function on $[0, T]$ and $x(0) = x(T) = 0$, then there exists such a point ξ from $(0, T)$ that $x'(\xi) = 0$. If we integrate the both hand of the inequality (18) with respect to t in the bounds from ξ to t we get

$$x'(t) = \exp\left(\lambda \int_0^t A(\tau) d\tau\right) \int_{\xi}^t [\lambda B(\tau)x(\tau) - f(\tau)] \exp\left(-\lambda \int_0^{\tau} A(\sigma) d\sigma\right) d\tau. \quad (19)$$

It is obvious that if the estimate $\|x\|_0$ is known by $\|f\|_0$, then by using (19) we can establish the estimate $\|x\|_0$ by $\|f\|_0$.

As we know, Roll's theorem for a vector-function generally speaking, is not valid; and we also know that passage from the vector problem (4) to the vector form (18) is not always possible.

Write the (4) in the form of n systems of linear differential equations of second order (each of them is a scalar equation) with boundary conditions:

$$\begin{cases} x_i''(t) - \lambda a_{ii}(t)x_i'(t) = \lambda \sum_{j=1, j \neq i}^n a_{ij}(t)x_j'(t) + \lambda \sum_{j=1}^n b_{ij}(t)x_j(t) - f_i(t), \\ x_i(0) = x_i(T) = 0 \quad (i = 1, 2, \dots, n). \end{cases}$$

Hence we easily get

$$\begin{cases} \left(x_i'(t) \exp\left(-\lambda \int_0^t a_{ii}(\tau) d\tau\right) \right)' = \left[\lambda \sum_{j=1, j \neq i}^n a_{ij}(t)x_j'(t) + \lambda \sum_{j=1}^n b_{ij}(t)x_j(t) - f_i(t) \right] \times \\ \times \exp\left(-\lambda \int_0^t a_{ii}(\tau) d\tau\right), \\ x_i(0) = x_i(T) = 0 \quad (i = 1, 2, \dots, n). \end{cases} \quad (20)$$

Since each component of the vector-function $x(t) = (x_1(t), x_2(t), \dots, x_n(t))$ is continuous on $[0, T]$, differentiable on $(0, T)$ and $x_i(0) = x_i(T)$, then by Roll's theorem there exist such points $\xi_i \in (0, T)$ that $x_i'(\xi_i) = 0$ ($i = 1, 2, \dots, n$).

If we integrate the both hand sides of equations in (20) with respect to t in bounds from ξ_i to t we get the validity of the equalities

$$\begin{aligned} x_i'(t) = \exp\left(\lambda \int_0^t a_{ii}(\tau) d\tau\right) \int_{\xi_i}^t \left[\lambda \sum_{j=1, j \neq i}^n a_{ij}(\tau)x_j'(\tau) + \lambda \sum_{j=1}^n b_{ij}(\tau)x_j(\tau) - f_i(\tau) \right] \times \\ \times \exp\left(-\lambda \int_0^{\tau} a_{ii}(\sigma) d\sigma\right) d\tau, \end{aligned} \quad (21)$$

where $i = 1, 2, \dots, n$.

Applying integration formula on the parts we get:

$$\begin{aligned} \lambda \int_{\xi_i}^t \sum_{j=1, j \neq i}^n a_{ij}(\tau)x_j'(\tau) \exp\left(-\lambda \int_0^{\tau} a_{ii}(\sigma) d\sigma\right) d\tau = \lambda \sum_{j=1, j \neq i}^n \left[a_{ij}(t)x_j(t) \exp\left(-\lambda \int_0^t a_{ii}(\sigma) d\sigma\right) - \right. \\ \left. - x_j(\xi_i)a_{ij}(\xi_i) \exp\left(-\lambda \int_0^{\xi_i} a_{ii}(\sigma) d\sigma\right) \right] - \lambda \sum_{j=1, j \neq i}^n \int_{\xi_i}^t [x_j(\tau)(a_{ij}'(\tau) - \lambda a_{ij}(\tau)a_{ii}(\tau))] \times \\ \times \exp\left(-\lambda \int_0^{\tau} a_{ii}(\sigma) d\sigma\right) d\tau. \end{aligned}$$

Taking the last equality in (21) into account, after some simplifications we get

$$x_i'(t) = \lambda \sum_{j=1, j \neq i}^n \left[x_j(t)a_{ij}(t) - x_j(\xi_i)a_{ij}(\xi_i) \exp\left(\lambda \int_{\xi_i}^t a_{ii}(\sigma) d\sigma\right) \right] -$$

$$\begin{aligned}
& -\lambda \sum_{j=1, j \neq i}^n \int_{\xi_i}^t [x_j(\tau)(a'_{ij}(\tau) - \lambda a_{ij}(\tau)a_{ii}(\tau))] \exp\left(\lambda \int_{\tau}^t a_{ii}(\sigma) d\sigma\right) d\tau + \\
& + \lambda \sum_{j=1, j \neq i}^n \int_{\xi_i}^t b_{ij}(\tau)x_j(\tau) \exp\left(\lambda \int_{\tau}^t a_{ii}(\sigma) d\sigma\right) d\tau - \int_{\xi_i}^t f_i(\tau) \exp\left(\lambda \int_{\tau}^t a_{ii}(\sigma) d\sigma\right) d\tau.
\end{aligned}$$

Therefore

$$\begin{aligned}
|x'_i(t) & \leq \sum_{j=1, j \neq i}^n |x_j(t)| \cdot |a_{ij}(t)| + \sum_{j=1, j \neq i}^n |x_j(\xi_i)| \cdot |a_{ij}(\xi_i)| \cdot e^{T\|a_{ii}\|_0} + \left| \int_{\xi_i}^t \sum_{j=1, j \neq i}^n |x_j(\tau)| \cdot |a_{ij}(\tau)| d\tau \right| \cdot e^{T\|a_{ii}\|_0} + \\
& + \left| \int_{\xi_i}^t \sum_{j=1, j \neq i}^n |x_j(\tau)| \cdot |a_{ij}(\tau)| d\tau \right| \cdot e^{T\|a_{ii}\|_0} \cdot \|a_{ii}\|_0 + \left| \int_{\xi_i}^t \sum_{j=1}^n |x_j(\tau)| \cdot |b_{ij}(\tau)| d\tau \right| \cdot e^{T\|a_{ii}\|_0} + \left| \int_{\xi_i}^t |f_i(\tau)| d\tau \right| \cdot e^{T\|a_{ii}\|_0}.
\end{aligned}$$

By using Cauchy-Bunyakovskii inequality we get

$$\begin{aligned}
|x'_i(t) & \leq \sqrt{\sum_{j=1}^n a_{ij}^2(t)} \cdot \sqrt{\sum_{j=1}^n x_j^2(t)} + e^{T\|a_{ii}\|_0} \cdot \sqrt{\sum_{j=1}^n a_{ij}^2(\xi_i)} \cdot \sqrt{\sum_{j=1}^n x_j^2(\xi_i)} + \left| \int_{\xi_i}^t \sqrt{\sum_{j=1}^n x_j^2(\tau)} \times \right. \\
& \times \left. \sqrt{\sum_{j=1}^n a_{ij}^2(\tau)} d\tau \right| \cdot e^{T\|a_{ii}\|_0} + \left| \int_{\xi_i}^t \sqrt{\sum_{j=1}^n x_j^2(\tau)} \cdot \sqrt{\sum_{j=1}^n a_{ij}^2(\tau)} d\tau \right| \cdot e^{T\|a_{ii}\|_0} \|a_{ii}\|_0 + \left| \int_{\xi_i}^t \sqrt{\sum_{j=1}^n x_j^2(\tau)} \times \right. \\
& \times \left. \sqrt{\sum_{j=1}^n b_{ij}^2(\tau)} d\tau \right| \cdot e^{T\|a_{ii}\|_0} + \left| \int_{\xi_i}^t |f_i(\tau)| d\tau \right| \cdot e^{T\|a_{ii}\|_0}.
\end{aligned}$$

Thus

$$\begin{aligned}
|x'_i(t) & \leq \sqrt{\sum_{j=1}^n a_{ij}^2(t)} \cdot \|x(t)\|_n + \sqrt{\sum_{j=1}^n a_{ij}^2(\xi_i)} \cdot \|x(\xi_i)\|_n \cdot e^{T a_0} + \left| \int_{\xi_i}^t \sqrt{\sum_{j=1}^n a_{ij}^2(\tau)} \cdot \|x(\tau)\|_n d\tau \right| \times \\
& \times e^{T a_0} + \left| \int_{\xi_i}^t \sqrt{\sum_{j=1}^n a_{ij}^2(\tau)} \|x(\tau)\|_n d\tau \right| \cdot a_0 \cdot e^{T a_0} + \left| \int_{\xi_i}^t \sqrt{\sum_{j=1}^n b_{ij}^2(\tau)} \cdot \|x(\tau)\|_n d\tau \right| \cdot e^{T a_0} + \\
& + \left| \int_{\xi_i}^t |f_i(\tau)| d\tau \right| \cdot e^{T a_0}, \tag{22}
\end{aligned}$$

where $a_0 = \max_{1 \leq i \leq n} \|a_{ii}\|_0$.

Let

$$a = \sum_{i=1}^n \max_{0 \leq t \leq T} \sqrt{\sum_{j=1}^n a_{ij}^2(t)}, \quad a_1 = \sum_{i=1}^n \max_{0 \leq t \leq T} \sqrt{\sum_{j=1}^n a'_{ij}(t)}, \quad b = \sum_{i=1}^n \max_{0 \leq t \leq T} \sqrt{\sum_{j=1}^n b_{ij}^2(t)}.$$

Hence and from (22) taking into account the inequality $\|x(t)\|_n \leq \|x\|_0$ we have

$$\begin{aligned}
\|x'(t)\|_n & \leq \sum_{i=1}^n |x'_i(t)| \leq a \|x\|_0 + a e^{T a_0} \|x\|_0 + a_1 T e^{T a_0} \|x\|_0 + a_0 a T e^{T a_0} \|x\|_0 + \\
& + b T e^{T a_0} \|x\|_0 + \sum_{i=1}^n \int_0^T |f_i(\tau)| d\tau \cdot e^{T a_0},
\end{aligned}$$

or that the same

$$\|x'(t)\|_n \leq \delta \|x\|_0 + \sum_{i=1}^n \int_0^T |f_i(\tau)| d\tau \cdot e^{T a_0},$$

where $\delta = a + (a + a_1 T + a_0 a T + b T) e^{T a_0}$. Consequently,

$$\|x'\|_0 \leq \delta \|x\|_0 + n T e^{T a_0} \|f\|_0. \quad (23)$$

Comparing the inequalities (17) and (23) we get

$$\|x'\|_0 \leq \delta_1 \|f\|_0, \quad (24)$$

where $\delta_1 = T(\delta \sqrt{\gamma} + n e^{T a_0})$.

It follows from (4) the validity of the inequality

$$\|x''\|_0 \leq \|A\|_{X \rightarrow Y} \|x'\|_0 + \|B\|_{X \rightarrow Y} \|x\|_0 + \|f\|_0.$$

Taking into account the estimates (17) and (24) we find

$$\|x''\|_0 \leq \delta_2 \|f\|_0, \quad (25)$$

where $\delta_2 = \delta_1 \|A\|_{X \rightarrow Y} + T \sqrt{\gamma} \|B\|_{X \rightarrow Y} + 1$. It follows from the inequalities (17), (24) and (25) the estimate

$$\|x\|_0 + \|x'\|_0 + \|x''\|_0 \leq \delta_0 \|f\|_0,$$

or, that the same

$$\|x\|_X \leq \delta_0 \|f\|_0,$$

where $\delta_0 = T \sqrt{\gamma} + \delta_1 + \delta_2$. Thus we proved that for all $x \in X$ and $\lambda \in [0, 1]$ it is valid the inequality

$$\|P(\lambda)x\|_Y \geq \frac{1}{\delta_0} \|x\|_X. \quad (26)$$

Theorem 1 is proved.

We use the following statement:

The theorem (continuation in parameter ([1], p. 154)). Let $E(\lambda)$ be a continuous on $[0, 1]$ operator-function (at each $\lambda \in [0, 1]$ $E(\lambda) \in L(X, Y)$), and operator $E(0)$ be continuously invertible, and let there exist such a constant $\Delta > 0$ that for all $\lambda \in [0, 1]$ and any $x \in X$ it is valid the inequality $\|E(\lambda)x\|_Y \geq \Delta \|x\|_X$. Then the operator $E(1)$ is continuously invertible, moreover $\|E^{-1}(1)\|_{Y \rightarrow X} \geq \Delta^{-1}$.

Theorem 1 shows that the continuation in parameter principle is applicable to the operator $P(\lambda)$ and instead of Δ here we have $\frac{1}{\delta_0}$ (see the inequality (26)).

Theorem 2. By fulfilling the conditions 1)-4) there exists such a constant $K > 0$ that for any solution $x_\lambda(t)$ of the boundary value problem (4) ($\lambda \in [0, 1]$) it is valid the inequality

$$\|x_\lambda\|_0 + \|x'_\lambda\|_0 + \|x''_\lambda\|_0 \leq K \|f\|_0$$

(the constant K doesn't depend on λ and f).

Theorem 3. By fulfilling the conditions 1)-4) there exists a unique solution $x(t)$ of the problem (1) and in addition there exists such a constant $K > 0$ not depending on $x(t)$ and $f(t)$ that it is valid the inequality

$$\|x_\lambda\|_0 + \|x'_\lambda\|_0 + \|x''_\lambda\|_0 \leq K \|f\|_0.$$

Similar boundary value problems were investigated by different methods in many papers (see for instance [1-3]).

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