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ON BOUNDARY VALUE PROBLEMS FOR A CLASS OF SINGULAR INTEGRAL EQUATIONS

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Abstract

This report deals with the solvability of boundary value problems for singular integral equations of the form

$$\left[\left(K^n + K^{n-1} K_c \right) \varphi \right](t) = f(t), \qquad (i)$$

$$(F_j K^j \varphi)(t) = \varphi_j(t), \quad j = 0, ..., n - 1, \quad \varphi_j(t) \in \text{ Ker } K, \quad \text{if } \varpi > 0, \\ (G_0 f)(t) = 0, \quad (G_j R_{j-1} ... R_0) f(t) = 0, \quad j = 1, ..., n - 1 \quad \text{if } \varpi < 0, \\ (\text{ii})$$

By an algebraic method we reduce the problem (i) - (ii) to a system of linear algebraic equations which gives all solutions in a closed form.

Key words and phrases: initial and co-initial operators, singular integral equations, boundary value problem.

1991 Mathematics Subject Classification: 47 G05, 45 GO5, 45 E05

1 Introduction

The theory of general boundary value problem induced by right invertible operators were investigated by Przeworska - Rolewicz and has been developed by many other mathematicians (c.f. [2], [4]). In this paper, we give an application of this theory to solve the following boundary value problem:

$$\left[\left(K^n + K^{n-1}K_c\right)\varphi\right](t) = f(t),\tag{i}$$

$$(F_j K^j \varphi)(t) = \varphi_j(t), \quad j = 0, ..., n - 1, \quad \varphi_j(t) \in \text{Ker } K, \quad \text{if } \varpi > 0, \\ (G_0 f)(t) = 0, \quad (G_j R_{j-1} ... R_0) f(t) = 0, \quad j = 1, ..., n - 1 \quad \text{if } \varpi < 0,$$
 (ii)

where K_c is an operator of multiplication by the function c(t); F_j, G_j (j = 0, ..., n-1) are initial and co-initial operators, respectively, and

$$(K\varphi)(t) = a(t)\varphi(t) + \frac{b(t)}{\pi i} \int_{\Gamma} \frac{\varphi(\tau)}{\tau - t} d\tau, \quad \infty = \text{Ind } K$$

2 Preliminaries

We recall some notations and results which are used in the sequel (see [2], [4]).

Let Γ be a simple regular closed arc in complex plane and let $X = H^{\mu}(\Gamma)$ ($0 < \mu < 1$). Denote by D^+ the domain bounded by Γ (assume that $0 \in D^+$) and by D^- -its complement including the point at infinity. The set of all linear operators with domains and ranges contained in X will be denoted by L(X). Write $L_0(X) := \{A \in L(X) : \operatorname{dom} A = X\}$.

Let R(X) be the set of all right invertible operators belonging to L(X). For $D \in R(X)$, we denote by \mathcal{R}_D the set of all its right inverses.

An operator $F \in L(X)$ is said to be an initial operator for an operator $D \in R(X)$ corresponding to a right inverse R of D if

$$F^2 = F$$
, $F(\text{dom D}) = \text{Ker } D$, $FR = 0$.

Denote by \mathcal{F}_D the set of all initial operators for $D \in R(X)$.

It is well - known the following fact:

 $F \in L(X)$ is an initial operator for $D \in R(X)$ corresponding to $R \in \mathcal{R}_D$ if and only if F = I - RD on dom D.

Let $\Lambda(X)$ be the set of all left invertible operators belonging to $L_0(X)$. For $V \in \Lambda(X)$, we denote by \mathcal{L}_V the set of all its left inverser.

If $V \in \Lambda(X)$ and $L \in \mathcal{L}_V$ then the operator

$$G := I - VL$$

is called the co-initial operators for V corresponding to $L \in \mathcal{L}_V$.

Denote by \mathcal{G}_V the set of all co-initial operators for $V \in \Lambda(X)$.

Lemma 1 (see [2]). Let $A, B \in L(X)$, $\text{Im}A \subset \text{dom}B$, $\text{Im}B \subset \text{dom} A$. Then equation (I - AB)x = y has solutions if and only if (I - BA)u = By does and there is one-to-one correspondence between the two sets of solutions, given by

$$u = Bx \longleftrightarrow x = y + Au.$$

2. The results

Let

$$(K\varphi)(t) := a(t)\varphi(t) + \frac{b(t)}{\pi i} \int_{\Gamma} \frac{\varphi(\tau)}{\tau - t} d\tau,$$

where $a(t), b(t) \in X, a^{2}(t) - b^{2}(t) = 1, \ 0 \neq \infty = \text{Ind}K.$

Denote

$$(R_0\varphi)(t) := a(t)\varphi(t) - \frac{b(t)Z(t)}{\pi i} \int_{\Gamma} \frac{\varphi(\tau)}{Z(\tau)(\tau-t)} d\tau,$$

where

$$Z(t) = e^{\Gamma(t)} t^{-\infty/2}, \quad \Gamma(t) = \frac{1}{2\pi i} \int_{\Gamma} \frac{\ln\left(\tau^{-\infty} \frac{a(\tau) - b(\tau)}{a(\tau) + b(\tau)}\right)}{\tau - t} d\tau.$$

It is known that (see [2], [4])

i) If $\infty > 0$ then K is right invertible and

$$\mathcal{R}_{K} = \Big\{ R = R_{0} + (I - R_{0}K)T : T \in L_{0}(X) \Big\}.$$

Let $F_0, ..., F_{n-1}$ be given initial operators for K corresponding to $R_0, ..., R_{n-1} \in \mathcal{R}_K$, where

$$R_j = R_0 + (I - R_0 K)T_j \quad (j = 1, ..., n - 1); T_1, ..., T_{n-1} \in L_0(X).$$
(1)

ii) If $\infty < 0$ then K is left inverbible and

$$\mathcal{L}_{K} = \Big\{ R = R_{0} + T(I - KR_{0}) : T \in L(X), \text{ dom } T = (I - KR_{0})X \Big\}.$$

In this case, let $G_0, ..., G_{n-1}$ be given co-initial operators for K corresponding to $R_0, ..., R_{n-1} \in \mathcal{L}_K$, where

$$R_j = R_0 + T_j (I - KR_0) \quad (j = 1, ..., n - 1); \quad T_1, ..., T_{n-1} \in L(X).$$
(2)

Lemma 2. If $\infty > 0$, then

$$(F_0\varphi)(t) = \sum_{k=0}^{\infty-1} u_k(\varphi)\psi_k(t) \quad on \ X,$$

where $\psi_k(t) = b(t)Z(t)t^k$ $(k = 0, ..., \infty - 1)$ and $u_k(\varphi)$ $(k = 0, ..., \infty - 1)$ are linear functionals which are defined by

$$u_k(\varphi) = \frac{1}{2\pi i} \int_{\Gamma} \frac{\tau^{\alpha-1-k}}{e^{\Gamma^-(\tau)}} \Big[\varphi(\tau) - \frac{1}{\pi i} \int_{\Gamma} \frac{\varphi(\tau_1)}{\tau_1 - \tau} d\tau_1 \Big] d\tau, \qquad (3)$$

where $\Gamma^{-}(t)$ is a boundary value of the function $\Gamma(z)$ in D^{-} . Proof. We have

$$(F_{0}\varphi)(t) = \left[(I - R_{0}K)\varphi \right](t)$$

$$= \varphi(t) - a^{2}(t)\varphi(t) - \frac{a(t)b(t)}{\pi i} \int_{\Gamma} \frac{\varphi(\tau)}{\tau - t} d\tau$$

$$+ \frac{b(t)Z(t)}{\pi i} \int_{\Gamma} \frac{1}{Z(\tau)(\tau - t)} \left[a(\tau)\varphi(\tau) + \frac{b(\tau)}{\pi i} \int_{\Gamma} \frac{\varphi(\tau_{1})}{\tau_{1} - \tau} d\tau_{1} \right] d\tau$$

$$= \varphi(t) - a^{2}(t)\varphi(t) - \frac{a(t)b(t)}{\pi i} \int_{\Gamma} \frac{\varphi(\tau)}{\tau - t} d\tau$$

$$+ b(t)Z(t) \left[\frac{1}{\pi i} \int_{\Gamma} \frac{\varphi^{+}(\tau)d\tau}{X^{+}(\tau)(\tau - t)} - \frac{1}{\pi i} \int_{\Gamma} \frac{\varphi^{-}(\tau)d\tau}{X^{-}(\tau)(\tau - t)} \right],$$

where $\varphi^+(t) = \frac{1}{2} \Big[(I+S)\varphi \Big](t), \quad \varphi^-(t) = \frac{1}{2} \Big[(-I+S)\varphi \Big](t), \quad X^+(t) = e^{\Gamma^+(t)}, X^-(t) = t^{-\infty} e^{\Gamma^-(t)} \quad (\Gamma^+(t), \Gamma^-(t) \text{ are boundary values of the function } \Gamma(z) \text{ in } D^+, D^-, \text{ respectively}).$

On the other hand

$$\frac{1}{\pi i} \int_{\Gamma} \frac{\varphi^{+}(\tau)d\tau}{X^{+}(\tau)(\tau-t)} - \frac{1}{\pi i} \int_{\Gamma} \frac{\varphi^{-}(\tau)d\tau}{X^{-}(\tau)(\tau-t)} = \frac{\varphi^{+}(t)}{X^{+}(t)} - \frac{1}{\pi i} \int_{\Gamma} \frac{\varphi^{-}(\tau)\tau^{\infty}d\tau}{e^{\Gamma^{-}(\tau)}(\tau-t)}$$
$$= \frac{\varphi^{+}(t)}{X^{+}(t)} - \frac{t^{\infty}}{\pi i} \int_{\Gamma} \frac{\varphi^{-}(\tau)d\tau}{e^{\Gamma^{-}(\tau)}(\tau-t)} - \sum_{k=0}^{\infty-1} \frac{t^{k}}{\pi i} \int_{\Gamma} \frac{\tau^{\infty-1-k}\varphi^{-}(\tau)}{e^{\Gamma^{-}(\tau)}} d\tau$$

$$= \frac{\varphi^+(t)}{X^+(t)} + \frac{\varphi^-(t)}{X^-(t)} - \sum_{k=0}^{\infty-1} \frac{t^k}{\pi i} \int_{\Gamma} \frac{\tau^{\infty-1-k}\varphi^-(\tau)}{e^{\Gamma^-(\tau)}} d\tau$$
$$= \frac{b(t)}{Z(t)}\varphi(t) + \frac{a(t)}{Z(t)\pi i} \int_{\Gamma} \frac{\varphi(\tau)}{\tau-t} d\tau - \sum_{k=0}^{\infty-1} \frac{t^k}{\pi i} \int_{\Gamma} \frac{\tau^{\infty-1-k}\varphi^-(\tau)}{e^{\Gamma^-(\tau)}} d\tau.$$

Hence

$$(F_0\varphi)(t) = \sum_{k=0}^{\infty-1} \frac{b(t)Z(t)t^k}{2\pi i} \int_{\Gamma} \frac{\tau^{\infty-1-k}}{e^{\Gamma^-(\tau)}} \Big[\varphi(\tau) - \frac{1}{\pi i} \int_{\Gamma} \frac{\varphi(\tau_1)}{\tau_1 - \tau} d\tau_1 \Big] d\tau.$$

The lemma is proved.

By similar arguments, we obtain the following result: Lemma 3. If $\infty < 0$, then

$$(G_0\varphi)(t) = \sum_{k=0}^{|\alpha|-1} v_k(\varphi)\psi_k(t) \quad on \ X,$$

where $\psi_k(t) = b(t)t^k$ $(k = 0, ..., |\varpi| - 1)$ and $v_k(\varphi)$ $(k = 0, ... |\varpi| - 1)$ are linear functionals defined by

$$v_k(\varphi) = \frac{1}{2\pi i} \int_{\Gamma} \tau^{|\varphi| - 1 - k} e^{\Gamma^-(\tau)} \Big[\frac{\varphi(\tau)}{Z(\tau)} - \frac{1}{\pi i} \int_{\Gamma} \frac{\varphi(\tau_1) d\tau_1}{Z(\tau_1)(\tau_1 - \tau)} \Big] d\tau \qquad (4)$$

where $\Gamma^{-}(t)$ is a boundary value of the function $\Gamma(z)$ in D^{-} .

In the sequel, for every function $c(t) \in X$, we write

$$(K_c\varphi)(t) = c(t)\varphi(t).$$

Consider singular integral equation of the form

$$\left[(K^n + K^{n-1}K_c)\varphi \right](t) = f(t),$$
(5)

with mixed boundary conditions

i)
$$(F_j K^j \varphi)(t) = \varphi_j(t), \quad \varphi_j(t) \in \text{Ker } K, \quad j = 0, ..., n-1 \quad \text{if } \varpi > 0,$$

ii)
$$(G_0f)(t) = 0$$
, $(G_jR_0...R_{j-1}f)(t) = 0$, $j = 1, ..., n-1$ if $\alpha < 0$,

$$(6)$$

where $f(t), c(t) \in X$; F_j, G_j (j = 0, ..., n - 1) are defined by (1) and (2), respectively, $1 < n \in \mathbb{N}$.

Theorem 1. Suppose that $1 + c(t)a(t) \pm c(t)b(t) \neq 0$ for all $t \in \Gamma$. Then every solution of the problem (5) - (6) can be found in a closed form. Proof

Let $\infty > 0$, we have $K \in R(X)$.

Hence, the equation (5) is equivalent to the equation

$$\varphi(t) = -(R_0 \dots R_{n-1} K^{n-1} K_c \varphi)(t) + (R_0 \dots R_{n-1} f)(t) + (R_0 \dots R_{n-2} z_{n-1})(t) + \dots + (R_0 z_1)(t) + z_0(t),$$

where $z_0(t), ..., z_{n-1}(t) \in \text{Ker } K$ are arbitrary.

Thus, the problem (5)-(6) is equivalent to the equation

$$\varphi(t) = -(R_0 \dots R_{n-1} K^{n-1} K_c \varphi)(t) + (R_0 \dots R_{n-1} f)(t) + (R_0 \dots R_{n-2} \varphi_{n-1})(t) + \dots + (R_0 \varphi_1((t) + \varphi_0(t),$$

i.e.

$$\left[(I + R_0 ... R_{n-1} K^{n-1} K_c) \varphi \right] (t) = f_1(t), \tag{7}$$

where

$$f_1(t) = (R_0 \dots R_{n-1} f)(t) + (R_0 \dots R_{n-2} \varphi_{n-1})(t) + \dots + (R_0 \varphi_1)(t) + \varphi_0(t).$$

By the Taylor-Gontcharov formula for right invertible operators (see [4]), (7) is iquivalent to the equation

$$\left[\left(I + R_0 (I - F_1 - \sum_{k=2}^{n-1} R_1 \dots R_{k-1} F_k K^{k-1}) K_c \right) \varphi \right](t) = f_1(t).$$
(8)

By lemma 1, in order to solve the equation (8) it is enough to solve the equation

$$\left[(I + K_c R_0 - F_1 K_c R_0 - \sum_{k=2}^{n-1} R_1 \dots R_{k-1} F_k K^{k-1} K_c R_0) \psi \right](t) = g(t),$$

where

$$g(t) = \left[(I - F_1 - \sum_{k=2}^{n-1} R_1 \dots R_{k-1} F_k K^{k-1}) K_c f_1 \right](t).$$

Rewrite this equation in the form

$$\left[(I + K_c R_0 - F_1 K_c R_0 - \sum_{k=2}^{n-1} R_1 \dots R_{k-1} F_k K^{k-1} K_c R_0) K_Z \phi \right](t) = g(t), \quad (9)$$

where $\phi(t) = \psi(t)/Z(t)$.

From lemma 2, we have

$$\left(F_k K^{k-1} K_c R_0 K_Z \phi\right)(t) = \sum_{j=0}^{\infty-1} u_{jk}(\phi) \psi_j(t), \qquad k = 1, ..., n-1,$$

where $u_{jk}(\phi) = u_j \Big[(I - T_k K) K^{k-1} K_c R_0 K_Z \phi \Big]; \quad u_j(\varphi), \psi_j(t) \quad (j = 0, ..., \infty - 1)$ are defined by (3).

Hence, (9) is of the form

$$(M\phi)(t) - \sum_{k=1}^{n-1} \sum_{j=0}^{\infty-1} u_{jk}(\phi) \psi_{jk}(t) = g(t),$$
(10)

where $\psi_{j1}(t) := \psi_j(t)$, $\psi_{jk}(t) = (R_1 ... R_{k-1} \psi_j)(t)$ (k = 2, ..., n-1), $j = 0, ..., \infty - 1$ and

$$(M\phi)(t) := \left[1 + c(t)a(t)\right]Z(t)\phi(t) - \frac{c(t)b(t)Z(t)}{\pi i}\int_{\Gamma}\frac{\phi(\tau)}{\tau - t}d\tau.$$
 (11)

Write this equation in the form

$$(M\phi)(t) - \sum_{k=1}^{q} \widetilde{u}_k(\phi)\widetilde{\psi}_k(t) = g(t), \qquad (12)$$

where $q = \alpha(n-1), \{\widetilde{u}_1(\phi), ..., \widetilde{u}_q(\phi)\}$ is a permutation of $\{u_{jk}(\phi), j = 0, ..., \alpha - 1; k = 1, ..., n - 1\}$ and $\{\widetilde{\psi}_1(t), ..., \widetilde{\psi}_q(t)\}$ is obtained by this permutation from the set of functions $\{\psi_{jk}(t), j = 0, ..., \alpha - 1; k = 1, ..., n - 1\}$.

Denote

$$(N\phi)(t) := \frac{[1+a(t)c(t)]\phi(t) + \frac{c(t)b(t)Z_1(t)}{\pi i} \int\limits_{\Gamma} \frac{\phi(\tau)}{Z_1(\tau)(\tau-t)} d\tau}{[(1+a(t)c(t))^2 - c^2(t)b^2(t)]Z(t)},$$

where

$$Z_{1}(t) = Z(t)e^{\Gamma_{1}(t)}t^{-\infty_{1}/2}[(1+a(t)c(t))^{2} - b^{2}(t)c^{2}(t)]^{1/2},$$

$$\Gamma_{1}(t) = \frac{1}{2\pi i}\int_{\Gamma}\frac{\ln(\tau^{-\infty_{1}}G(\tau))}{\tau - t}d\tau,$$

$$G(t) = \frac{1+a(t)c(t) + b(t)c(t)}{1+a(t)c(t) - b(t)c(t)}, \quad \alpha_{1} = \text{Ind } G(t).$$

If $\alpha_1 = 0$, then *M* is invertible and $M^{-1} = N$. Hence, the equation (12) is equivalent to the equation

$$\phi(t) - \sum_{k=1}^{q} \widetilde{u}_k(\phi)(N\widetilde{\psi}_k)(t) = (Ng)(t).$$
(13)

Without loss of generality, we can assume that $\{(N\tilde{\psi}_k)(t)\}_{k=\overline{1,q}}$ is a linearly independent system. Then every solution of (13) can be found in a closed form by means of the system of linear algebraic equations

$$\widetilde{u}_j(\phi) - \sum_{k=1}^q a_{jk} \widetilde{u}_k(\phi) = \widetilde{u}_k(Ng), \quad j = 0, ..., q,$$

where $a_{jk} = \tilde{u}_j(N\tilde{\psi}_k); k, j = 1, ..., q.$

If $\alpha_1 > 0$, then *M* is right invertible and *N* is a right inverse of *M*. Hence, the equation (12) is equivalent to the equation

$$\phi(t) - \sum_{k=1}^{q} \tilde{u}_k(\phi)(N\tilde{\psi}_k)(t) = (Ng)(t) + y(t),$$

where $y(t) \in \text{Ker } M$ is arbitrary.

We now can solve this equation by the same method as for the equation (13), i.e. every its solution can be found in a closed form.

If $\alpha_1 < 0$, then *M* is left invertible and *N* is a left inverse of *M*. Hence, the equation (12) is equivalent to the system

$$\begin{cases} \phi(t) - \sum_{k=1}^{q} \widetilde{u}_k(\phi)(N\widetilde{\psi}_k)(t) = (Ng)(t), \\ \int\limits_{\Gamma} \frac{g(\tau) + \sum_{k=1}^{q} \widetilde{u}_k(\phi)\widetilde{\psi}_k(\tau)}{Z_1(\tau)} \tau^{\nu-1} d\tau = 0, \quad \nu = 1, ..., |\mathfrak{x}_1|, \end{cases}$$

i.e.

$$\phi(t) - \sum_{k=1}^{q} \widetilde{u}_{k}(\phi)(N\widetilde{\psi}_{k})(t) = (Ng)(t),$$

$$\sum_{k=1}^{q} b_{\nu k} \widetilde{u}_{k}(\phi) = f_{\nu}, \quad \nu = 1, ..., |\varpi_{1}|,$$
(14)

where

$$f_{\nu} = -\int_{\Gamma} \frac{g(\tau)\tau^{\nu-1}d\tau}{Z_{1}(\tau)}, \quad b_{\nu k} = \int_{\Gamma} \frac{\psi_{k}(\tau)\tau^{\nu-1}}{Z_{1}(\tau)}d\tau.$$

Without loss of generality, we can assume that $\{(N\tilde{\psi}_k)(t)\}_{k=\overline{1,q}}$ is a linearly independent system. Every solution of (14) can be found in a closed form by means of the system of linear algebraic equations

$$\begin{cases} \widetilde{u}_{j}(\phi) - \sum_{k=1}^{q} a_{jk} \widetilde{u}_{k}(\phi) = \widetilde{u}_{j}(Ng), \quad j = 1, ..., q, \\ \sum_{k=1}^{q} b_{\nu k} \widetilde{u}_{k}(\phi) = f_{\nu}, \quad \nu = 1, ..., |\varpi_{1}|, \end{cases}$$

where $a_{kj} = \tilde{u}_k(N\tilde{\psi}_j), k, j = 1, ..., q$.

Thus, every solution of the equation (12) can be found in a closed form.

Due to the result of Lemma 1, every solution of the problem (5)-(6) is defined by the formula

$$\varphi(t) = (R_0 K_Z \phi)(t) + f_1(t),$$

where $\phi(t)$ is a solution of the equation (12), i.e. every solution of the problem (5)-(6) can be found in a closed form.

Let $\infty < 0$, we have $K \in \Lambda(X)$.

The Taylor-Gontcharov formula for left invertible operators (see [4]) and (6) together imply

$$[(I - K^n R_{n-1} \dots R_0)f](t) = (G_0 f)(t) + [(\sum_{k=1}^{n-1} K^k G_k R_{k-1} \dots R_0)f](t) = 0,$$

i.e.

$$f(t) = \left[(K^n R_{n-1} \dots R_0) f \right](t).$$

Hence, the problem (5)-(6) is equivalent to the equation

$$[(K^{n} + K^{n-1}K_{c})\varphi](t) = (K^{n}R_{n-1}...R_{0}f)(t),$$

i.e.

$$[(K + K_c)\varphi](t) = (KR_{n-1}...R_0f)(t).$$
(15)

If $\varphi(t)$ is a solution of (15) then

$$(G_0 K_c \varphi)(t) = (G_0 K R_{n-1} \dots R_0 f)(t) - (G_0 K \varphi)(t) = 0,$$

Thus, (15) is equivalent to the system

$$\begin{cases} [(I + R_0 K_c)\varphi](t) &= f_2(t), \\ (G_0 K_c \varphi)(t) &= 0, \end{cases}$$
(16)

where $f_2(t) = (R_{n-1}...R_0f)(t)$.

From Lemma 3, $(G_0K_c\varphi)(t) = 0$ if and only if

$$v_k(K_c\varphi) = 0, \quad k = 0, ..., |\alpha| - 1,$$

where $v_k(\varphi)$ $(k = 0, ..., |\alpha| - 1)$ are defined by (4).

Hence, the system (16) is equivalent to the system

$$\begin{cases} [(I + R_0 K_c)\varphi](t) &= f_2(t), \\ v_k(K_c \varphi) &= 0, \quad k = 0, ..., |\varpi| - 1 \end{cases}$$

Consider the system of equations

$$\begin{cases} [(I + K_c R_0)\psi](t) &= (K_c f_2)(t), \\ v_k(\psi) &= 0, \quad k = 0, ..., |\varpi| - 1. \end{cases}$$
(17)

It is easy to check that the system (16) has solutions if and only if the system (17) does. Moreover, if $\varphi(t)$ is a solution of (16) then $\psi(t) = c(t)\varphi(t)$ is a solution of (17). Conversely, if $\psi(t)$ is a solution of (17) then

$$\varphi(t) = \frac{b(t)\psi(t) + \frac{b(t)Z(t)}{\pi i} \int_{\Gamma} \frac{\psi(\tau)}{Z(\tau)(\tau-t)} d\tau + f_2(t)}{1 + c(t)a(t) + c(t)b(t)}$$
(18)

is a solution of (16).

Hence, in order to solve the system (16), it is enough to solve the system (17).

Rewrite (17) in the form

$$\begin{cases} (M\phi)(t) &= (K_c f_2)(t), \\ \tilde{v}_k(\phi) &= 0, \quad k = 0, ..., |\varpi| - 1. \end{cases}$$
(19)

where $\phi(t) = \psi(t)/Z(t)$, $\tilde{v}_k(\phi) = v_k(K_Z\phi)$ and M is defined by (11).

By the same method as for the equation (12), every solution of this system can be found in a closed form. So every solution of the problem (5)-(6) is defined by the formula

$$\varphi(t) = \frac{b(t)Z(t)\phi(t) + \frac{b(t)Z(t)}{\pi i} \int_{\Gamma} \frac{\phi(\tau)}{(\tau-t)} d\tau + f_2(t)}{1 + c(t)a(t) + c(t)b(t)},$$

where $\phi(t)$ is a solution of the system (19), i.e. every solution of the problem (5)-(6) can be found in a closed form. The theorem is proved.

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