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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

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

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

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.

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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:

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

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

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

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

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 $L_0(X) := \{A \in L(X) : \text{dom } A = X\}$.

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

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

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 $\text{dom } D$.

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 inverses.

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

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

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

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

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

$$\mathcal{R}_K = \left\{ R = R_0 + (I - R_0K)T : T \in L_0(X) \right\}.$$

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

$$R_j = R_0 + (I - R_0K)T_j \quad (j = 1, \dots, n-1); T_1, \dots, T_{n-1} \in L_0(X). \quad (1)$$

ii) If $\alpha < 0$ then K is left invertible and

$$\mathcal{L}_K = \left\{ R = R_0 + T(I - KR_0) : T \in L(X), \text{ dom } T = (I - KR_0)X \right\}.$$

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

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

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

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

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

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

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

Proof. We have

$$\begin{aligned} (F_0\varphi)(t) &= \left[(I - R_0K)\varphi \right](t) \\ &= \varphi(t) - a^2(t)\varphi(t) - \frac{a(t)b(t)}{\pi i} \int_{\Gamma} \frac{\varphi(\tau)}{\tau - t} d\tau \\ &\quad + \frac{b(t)Z(t)}{\pi i} \int_{\Gamma} \frac{1}{Z(\tau)(\tau - t)} \left[a(\tau)\varphi(\tau) + \frac{b(\tau)}{\pi i} \int_{\Gamma} \frac{\varphi(\tau_1)}{\tau_1 - \tau} d\tau_1 \right] d\tau \\ &= \varphi(t) - a^2(t)\varphi(t) - \frac{a(t)b(t)}{\pi i} \int_{\Gamma} \frac{\varphi(\tau)}{\tau - t} d\tau \\ &\quad + b(t)Z(t) \left[\frac{1}{\pi i} \int_{\Gamma} \frac{\varphi^+(\tau)d\tau}{X^+(\tau)(\tau - t)} - \frac{1}{\pi i} \int_{\Gamma} \frac{\varphi^-(\tau)d\tau}{X^-(\tau)(\tau - t)} \right], \end{aligned}$$

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

On the other hand

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

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

Hence

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

The lemma is proved.

By similar arguments, we obtain the following result:

Lemma 3. *If $\infty < 0$, then*

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

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

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

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

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

with mixed boundary conditions

- i) $(F_j K^j \varphi)(t) = \varphi_j(t), \quad \varphi_j(t) \in \text{Ker } K, \quad j = 0, \dots, n-1 \quad \text{if } \infty > 0,$
 - ii) $(G_0 f)(t) = 0, \quad (G_j R_0 \dots R_{j-1} f)(t) = 0, \quad j = 1, \dots, n-1 \quad \text{if } \infty < 0,$
- (6)

where $f(t), c(t) \in X$; F_j, G_j ($j = 0, \dots, n-1$) 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 $\alpha > 0$, we have $K \in R(X)$.

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

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

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

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

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

i.e.

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

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 equivalent to the equation

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

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

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

where

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

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

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

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

Hence, (9) is of the form

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

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

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

Write this equation in the form

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

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

Denote

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

where

$$\begin{aligned} Z_1(t) &= Z(t)e^{\Gamma_1(t)}t^{-\alpha_1/2}[(1+a(t)c(t))^2-b^2(t)c^2(t)]^{1/2}, \\ \Gamma_1(t) &= \frac{1}{2\pi i} \int_{\Gamma} \frac{\ln(\tau^{-\alpha_1}G(\tau))}{\tau-t} d\tau, \\ G(t) &= \frac{1+a(t)c(t)+b(t)c(t)}{1+a(t)c(t)-b(t)c(t)}, \quad \alpha_1 = \text{Ind } G(t). \end{aligned}$$

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

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

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

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

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

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

$$\left\{ \begin{aligned} &\phi(t) - \sum_{k=1}^q \tilde{u}_k(\phi)(N\tilde{\psi}_k)(t) = (Ng)(t), \\ &\int_{\Gamma} \frac{g(\tau) + \sum_{k=1}^q \tilde{u}_k(\phi)\tilde{\psi}_k(\tau)}{Z_1(\tau)} \tau^{\nu-1} d\tau = 0, \quad \nu = 1, \dots, |\alpha_1|, \end{aligned} \right.$$

i.e.

$$\left\{ \begin{array}{l} \phi(t) - \sum_{k=1}^q \tilde{u}_k(\phi)(N\tilde{\psi}_k)(t) = (Ng)(t), \\ \sum_{k=1}^q b_{\nu k} \tilde{u}_k(\phi) = f_{\nu}, \quad \nu = 1, \dots, |\mathfrak{ae}_1|, \end{array} \right. \quad (14)$$

where

$$f_{\nu} = - \int_{\Gamma} \frac{g(\tau) \tau^{\nu-1} d\tau}{Z_1(\tau)}, \quad b_{\nu k} = \int_{\Gamma} \frac{\tilde{\psi}_k(\tau) \tau^{\nu-1}}{Z_1(\tau)} d\tau.$$

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

$$\left\{ \begin{array}{l} \tilde{u}_j(\phi) - \sum_{k=1}^q a_{jk} \tilde{u}_k(\phi) = \tilde{u}_j(Ng), \quad j = 1, \dots, q, \\ \sum_{k=1}^q b_{\nu k} \tilde{u}_k(\phi) = f_{\nu}, \quad \nu = 1, \dots, |\mathfrak{ae}_1|, \end{array} \right.$$

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

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 $\mathfrak{ae} < 0$, we have $K \in \Lambda(X)$.

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

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

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

$$[(K^n + K^{n-1}K_c)\varphi](t) = (K^n R_{n-1} \dots R_0 f)(t),$$

i.e.

$$[(K + K_c)\varphi](t) = (K R_{n-1} \dots R_0 f)(t). \quad (15)$$

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

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

where $f_2(t) = (R_{n-1} \dots R_0 f)(t)$.

From Lemma 3, $(G_0 K_c \varphi)(t) = 0$ if and only if

$$v_k(K_c \varphi) = 0, \quad k = 0, \dots, |\mathfrak{a}| - 1,$$

where $v_k(\varphi)$ ($k = 0, \dots, |\mathfrak{a}| - 1$) are defined by (4).

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

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

Consider the system of equations

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

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

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

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

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

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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