

BOUNDARY VALUE PROBLEMS FOR ORDINARY DIFFERENTIAL EQUATIONS¹

LYNN ERBE

1. Consider the n th order differential equation

$$(1.1) \quad y^{(n)} = f(t, y, y', \dots, y^{(n-1)}) \quad (n \geq 2)$$

where $f(t, x_0, x_1, \dots, x_{n-1})$ and $f_i(t, x_0, \dots, x_{n-1})$ are continuous on $I \times R^n$ where I is an open subinterval of R and where

$$f_i(t, x_0, \dots, x_{n-1}) = \frac{\partial f}{\partial x_i}(t, x_0, \dots, x_{n-1}), \quad i = 0, 1, \dots, n-1.$$

After some preliminaries in §1, we devote §2 to establishing necessary and (or) sufficient conditions in order that there exist at most one solution of (1.1) satisfying the boundary conditions

$$(1.2) \quad y^{(i)}(c) = \alpha_i, \quad y^{(k)}(d) = \beta,$$

or

$$(1.3) \quad y^{(k)}(c) = \alpha, \quad y^{(i)}(d) = \beta_i,$$

when $c, d \in I$, $c < d$, $i = 0, 1, 2, \dots, n-2$, $0 \leq k \leq n-1$ is fixed, and the α_i and β_i are constants. We shall refer to (1.2) as an $(n; k)$ BVP for equation (1.1) and (1.3) as a $(k; n)$ BVP. (We use n rather than $n-1$ to avoid confusion when $k = n-1$.) Our technique, similar to that used in [1] for $n = 2$, involves studying the behaviour of solutions of the variational equation

$$(1.4) \quad z^{(n)} = \sum_{i=0}^{n-1} f_i(t, y(t), \dots, y^{(n-1)}(t))z^{(i)}$$

where $y(t)$ is a solution of (1.1). For $n = 2$ and 3 it has been shown [2], [3] that if solutions to the n -point BVP,

$$(1.5) \quad y(t_i) = \alpha_i, \quad t_i < t_{i+1}, \quad 1 \leq i \leq n-1,$$

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Boundary Value Problems

Ravi P Agarwal



Boundary Value Problems:

Boundary Value Problems of Mathematical Physics Ivar Stakgold, 2000-06-30 For more than 30 years this two volume set has helped prepare graduate students to use partial differential equations and integral equations to handle significant problems arising in applied mathematics engineering and the physical sciences Originally published in 1967 this graduate level introduction is devoted to the mathematics needed for the modern approach to boundary value problems using Green's functions and using eigenvalue expansions Now a part of SIAM's Classics series these volumes contain a large number of concrete interesting examples of boundary value problems for partial differential equations that cover a variety of applications that are still relevant today For example there is substantial treatment of the Helmholtz equation and scattering theory subjects that play a central role in contemporary inverse problems in acoustics and electromagnetic theory

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This book has been designed for a one year graduate course on boundary value problems for students of mathematics engineering and the physical sciences It deals mainly with the three fundamental equations of mathematical physics namely the heat equation the wave equation and Laplace's equation The goal of the book is to obtain a formal solution to a given problem either by the method of separation of variables or by the method of general solutions and to verify that the formal solution possesses all the required properties To provide the mathematical justification for this approach the theory of Sturm Liouville problems the Fourier series and the Fourier transform are fully developed The book assumes a knowledge of advanced calculus and elementary differential equations **Boundary Value Problems From Higher Order Differential Equations**

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Keywords Boundary Value Problems Ordinary Differential Equations Green's Function Quasilinearization Shooting Methods Maximal Solutions Infinite Interval Problems Polyharmonic Boundary Value Problems Filippo Gazzola, Hans-Christoph Grunau, Guido Sweers, 2010-05-26 This accessible monograph covers higher order linear and nonlinear elliptic boundary value problems in bounded domains mainly with the biharmonic or poly harmonic operator as leading principal part It provides rapid access to recent results and references

Boundary Value Problems and Integral Equations in Nonsmooth Domains Martin Costabel, Monique Dauge, Serge Nicaise, 1994-10-25 Based on the International Conference on Boundary Value Problems and Integral Equations In Nonsmooth Domains held recently in Luminy France this work contains strongly interrelated refereed papers that detail the latest findings in the fields of nonsmooth domains and corner singularities Two dimensional polygonal or Lipschitz domains three dimensional polyhedral corners and edges and conical points in any dimension are examined

Two-Point Boundary Value Problems: Lower and Upper Solutions C. De Coster, P. Habets, 2006-03-21 This book introduces the method of lower and upper solutions for ordinary differential equations This method is known to be both easy and powerful to solve second order boundary value problems Besides an extensive introduction to the method the first half of the book describes some recent and more involved results on this subject These concern the combined use of the method with degree theory with variational methods and positive operators The second half of the book concerns applications This part exemplifies the method and provides the reader with a fairly large introduction to the problematic of boundary value problems Although the book concerns mainly ordinary differential equations some attention is given to other settings such as partial differential equations or functional differential equations A detailed history of the problem is described in the introduction Presents the fundamental features of the method Construction of lower and upper solutions in problems Working applications and illustrated theorems by examples Description of the history of the method and Bibliographical notes

Numerical Methods for Two-Point Boundary-Value Problems Herbert B. Keller, 2018-11-14 Elementary yet rigorous this concise treatment explores practical numerical methods for solving very general two point boundary value problems The approach is directed toward students with a knowledge of advanced calculus and basic numerical analysis as well as some background in ordinary differential equations and linear algebra After an introductory chapter that covers some of the basic prerequisites the text studies three techniques in detail initial value or shooting methods finite difference methods and integral equations methods Sturm Liouville eigenvalue problems are treated with all three techniques and shooting is applied to generalized or nonlinear eigenvalue problems Several other areas of numerical analysis are introduced throughout the study The treatment concludes with more than 100 problems that augment and clarify the text and several research papers appear in the Appendixes

Numerical Solutions of Boundary Value Problems for Ordinary Differential Equations A.K. Aziz, 2014-05-10 Numerical Solutions of Boundary Value Problems for Ordinary Differential Equations covers the

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Boundary Value Problems for Systems of Differential, Difference and Fractional Equations Johnny Henderson, Rodica Luca, 2015-10-12 Boundary Value Problems for Systems of Differential Difference and Fractional Equations Positive Solutions discusses the concept of a differential equation that brings together a set of additional constraints called the boundary conditions As boundary value problems arise in several branches of math given the fact that any physical differential equation will have them this book will provide a timely presentation on the topic Problems involving the wave equation such as the determination of normal modes are often stated as boundary value problems To be useful in applications a boundary value problem should be well posed This means that given the input to the problem there exists a unique solution which depends continuously on the input Much theoretical work in the field of partial differential equations is devoted to proving that boundary value problems arising from scientific and engineering applications are in fact well posed

A Unified Approach to Boundary Value Problems Athanassios S. Fokas, 2008-11-06 A novel approach to analysing initial boundary value problems for integrable partial differential equations PDEs in two dimensions based on ideas of the inverse scattering transform that the author introduced in 1997 This method is unique in also yielding novel integral representations for linear PDEs Several new developments are addressed in the book including a new transform method for linear evolution equations on the half line and on the finite interval analytical inversion of certain integrals such as the attenuated Radon transform and the Dirichlet to Neumann map for a moving boundary integral representations for linear boundary value problems analytical and numerical methods for elliptic PDEs in a convex polygon and integrable nonlinear PDEs An epilogue provides a list of problems on which the author's new approach has been used offers open problems and gives a glimpse into how the method might be applied to problems in three dimensions

Solving Ordinary and Partial Boundary Value Problems in Science and Engineering Karel Rektorys, 2024-11-01 This book provides an elementary accessible introduction for engineers and scientists to the concepts of ordinary and partial boundary value problems acquainting readers with fundamental properties and with efficient methods of constructing solutions or satisfactory approximations Discussions include ordinary differential equations classical theory of partial differential

equations Laplace and Poisson equations heat equation variational methods of solution of corresponding boundary value problems methods of solution for evolution partial differential equations The author presents special remarks for the mathematical reader demonstrating the possibility of generalizations of obtained results and showing connections between them For the non mathematician the author provides profound functional analytical results without proofs and refers the reader to the literature when necessary Solving Ordinary and Partial Boundary Value Problems in Science and Engineering contains essential functional analytical concepts explaining its subject without excessive abstraction *Nonlinear Interpolation And Boundary Value Problems* Paul W Eloe, Johnny L Henderson, 2015-12-31 This book is devoted to the study of boundary value problems for nonlinear ordinary differential equations and focuses on questions related to the study of nonlinear interpolation In 1967 Andrzej Lasota and Zdzisław Opial showed that under suitable hypotheses if solutions of a second order nonlinear differential equation passing through two distinct points are unique when they exist then in fact a solution passing through two distinct points does exist That result coupled with the pioneering work of Philip Hartman on what was then called unrestricted n parameter families has stimulated 50 years of development in the study of solutions of boundary value problems as nonlinear interpolation problems The purpose of this book is two fold First the results that have been generated in the past 50 years are collected for the first time to produce a comprehensive and coherent treatment of what is now a well defined area of study in the qualitative theory of ordinary differential equations Second methods and technical tools are sufficiently exposed so that the interested reader can contribute to the study of nonlinear interpolation

Singularities in Boundary Value Problems Pierre Grisvard, 1992 *Multiple Solutions Of Boundary Value Problems: A Variational Approach* John R Graef, Lingju Kong, 2015-08-26 Variational methods and their generalizations have been verified to be useful tools in proving the existence of solutions to a variety of boundary value problems for ordinary impulsive and partial differential equations as well as for difference equations In this monograph we look at how variational methods can be used in all these settings In our first chapter we gather the basic notions and fundamental theorems that will be applied in the remainder of this monograph While many of these items are easily available in the literature we gather them here both for the convenience of the reader and for the purpose of making this volume somewhat self contained Subsequent chapters deal with the Sturm Liouville problems multi point boundary value problems problems with impulses partial differential equations and difference equations An extensive bibliography is also included **Boundary Value Problems Of Linear Partial Differential Equations For Engineers And Scientists** Shien Siu Shu, 1987-09-01 This book is a revised version of the author's lecture notes in a graduate course of applied mathematics It is based on the idea that it may be more interesting to learn mathematics through the introduction of concrete examples The materials are organised in a logical order that transmits the package of mathematical knowledge and methods to the students in an efficient manner

Numerical Solution of Boundary Value Problems for Ordinary Differential Equations Uri M. Ascher, Robert M. M.

Mattheij, Robert D. Russell, 1988-01-01 This book is the most comprehensive up to date account of the popular numerical methods for solving boundary value problems in ordinary differential equations It aims at a thorough understanding of the field by giving an in depth analysis of the numerical methods by using decoupling principles Numerous exercises and real world examples are used throughout to demonstrate the methods and the theory Although first published in 1988 this republication remains the most comprehensive theoretical coverage of the subject matter not available elsewhere in one volume Many problems arising in a wide variety of application areas give rise to mathematical models which form boundary value problems for ordinary differential equations These problems rarely have a closed form solution and computer simulation is typically used to obtain their approximate solution This book discusses methods to carry out such computer simulations in a robust efficient and reliable manner

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