

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

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

or

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

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

C. De Coster, P. Habets



Boundary Value Problems:

Boundary Value Problems F. D. Gakhov, 1990-01-01 A brilliant monograph directed to graduate and advanced undergraduate students on the theory of boundary value problems for analytic functions and its applications to the solution of singular integral equations with Cauchy and Hilbert kernels With exercises **Student Solutions Manual, Boundary Value Problems** David L. Powers, 2009-07-13 Student Solutions Manual 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 *Boundary Value Problems* Fedor Dmitrievich Gakhov, 1966 **Boundary Value Problems** David L. Powers, 2006 Preface Chapter 0 Ordinary Differential Equations Chapter 1 Fourier Series and Integrals Chapter 2 The Heat Equation Chapter 3 The Wave Equation Chapter 4 The Potential Equation Chapter 5 Higher Dimensions Other Coordinates **Boundary Value Problems** Chi Y Lo, 2000-05-12 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* Ravi P Agarwal, 1986-07-01 Contents Some Examples Linear Problems Green's Function Method of Complementary Functions Method of Adjoints Method of Chasing Second Order Equations Error Estimates in Polynomial Interpolation Existence and Uniqueness Picard's and Approximate Picard's Method Quasilinearization and Approximate Quasilinearization Best Possible Results Weight Function Technique Best Possible Results Shooting Methods Monotone Convergence and Further Existence Uniqueness Implies Existence Compactness Condition and Generalized Solutions Uniqueness Implies Uniqueness Boundary Value Functions Topological Methods Best Possible Results Control Theory Methods Matching Methods Maximal Solutions Maximum Principle Infinite Interval Problems Equations with Deviating Arguments Readership

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Keywords Boundary Value Problems Ordinary Differential Equations Green's Function Quasilinearization Shooting Methods Maximal Solutions Infinite Interval Problems

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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 proceedings of the 1974 Symposium by the same title held at the University of Maryland Baltimore Country Campus This symposium aims to bring together a number of numerical analysis involved in research in both theoretical and practical aspects of this field This text is organized into three parts encompassing 15 chapters Part I reviews the initial and boundary value problems Part II explores a large number of important results of both theoretical and practical nature of the field including discussions of the smooth and local interpolant with small K th derivative the occurrence and solution of boundary value reaction systems the posteriori error estimates and boundary problem solvers for first order systems based on deferred corrections Part III highlights the practical applications of the boundary value problems specifically a high order finite difference method for the solution of two point boundary value problems on a uniform mesh This book will prove useful to mathematicians engineers and physicists

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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

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Singularities in Boundary Value Problems Pierre Grisvard,1992

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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

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

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

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