

BOUNDARY VALUE PROBLEMS FOR ORDINARY DIFFERENTIAL EQUATIONS¹

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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

Johnny Henderson, Rodica Luca



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 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**

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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 polyharmonic operator as leading principal part It
provides rapid access to recent results and references **Boundary Value Problems and Integral Equations in
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strongly interrelated refereed papers that detail the latest findings in the fields of nonsmooth domains and corner
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Habets, 2006-03-21 This book introduces the method of lower and upper solutions for ordinary differential equations This
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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 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 County Campus This
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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 *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 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

Two-point Boundary Value Problems: Shooting Methods Sanford M. Roberts, Jerome

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