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Abstract

Full Text

Mathematics

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ON CERTAIN ESTIMATES OF A DIFFERENTIABLE FUNCTION

(Presented by Academician A. N. Kolmogorov, 20 XII 1960)

1. In the present note two estimates* are given for a real differentiable function satisfying certain conditions, and an application of one of them to a multipoint boundary-value problem is indicated.

Theorem 1. Let $x(t)$ be continuously differentiable n times on the interval $[a, b]$ and satisfy the conditions

$$x(a_1) = x'(a_2) = \dots = x^{(n-1)}(a_n) = 0, \quad (1)$$

where a_1, a_2, \dots, a_n are certain points of the interval $[a, b]$. Then on $[a, b]$ the estimate

$$|x(t)| \leq C_n (b-a)^n \max_{a \leq t \leq b} |x^{(n)}(t)|, \quad a \leq t \leq b, \quad (2)$$

holds, where the numbers C_1, C_2, \dots are determined from the expansion

$$\operatorname{tg} t + \sec t = 1 + \sum_{k=1}^{\infty} C_k t^k \quad \left(|t| < \frac{\pi}{2} \right). \quad (3)$$

In accordance with (3), the values C_k can be expressed in terms of the Bernoulli numbers B_k ($B_1 = 1/6, B_2 = 1/30, \dots$) and the Euler numbers E_k ($E_1 = 1, E_2 = 5, \dots$) as follows ($n = 1, 2, \dots$):

$$C_{2n-1} = \frac{2^{2n}(2^{2n}-1)B_n}{(2n)!}, \quad C_{2n} = \frac{E_n}{(2n)!}.$$

Theorem 2. Let $x(t)$ satisfy the conditions (1), and suppose that one of the inequalities

$$(a \leq) a_2 \leq a_3 \leq \dots \leq a_n (\leq b),$$

$$(a \leq) a_n \leq a_{n-1} \leq \dots \leq a_2 (\leq b).$$

is fulfilled. Then on $[a, b]$ the estimate

$$|x(t)| \leq \frac{1}{n \left[\frac{n-1}{2}\right]! \left[\frac{n}{2}\right]!} (b-a)^n \max_{a \leq t \leq b} |x^{(n)}(t)|, \quad a \leq t \leq b. \quad (4)$$

holds.

The values of the constants in the estimates (2), (4) cannot be improved.

2. Let the multipoint boundary-value problem be considered:

$$x^{(n)} + p_1(t)x^{(n-1)} + \dots + p_n(t)x = f(t), \quad (5)$$

$$x(a_1) = A_1, \quad x(a_2) = A_2, \dots, \quad x(a_n) = A_n, \quad (6)$$

$$a \leq a_1 < a_2 < \dots < a_n \leq b,$$

where $p_1(t), \dots, p_n(t), f(t)$ are continuous on $[a, b]$. One may also not exclude the case of coincidence of several a_i ; in that case, at one point values are prescribed both for $x(t)$ and for its successive derivatives (in accordance with the multiplicity of a_i).

* The first of them, as has become clear, was obtained by S. N. Bernstein as early as 1910.

Set

$$h = a_n - a_1, \quad \max_{a_1 \leq t \leq a_n} |p_i(t)| = P_i \quad (i = 1, 2, \dots, n).$$

Vallée-Poussin ⁽¹⁾ (see also ⁽²⁾) indicated the following sufficient condition for the solvability of problem (5)–(6):

$$\sum_{k=1}^n \frac{1}{k!} P_k h^k \leq 1. \quad (7)$$

The author ⁽³⁾ (and, independently of him, V. G. Maz'ya) found a less restrictive condition than (7) for the solvability of problem (5)–(6):

$$\sum_{k=1}^{n-1} \frac{1}{k!} P_k h^k + \frac{(n-1)^{n-1}}{n^n n!} P_n h^n \leq 1. \quad (8)$$

With the aid of Theorem 2 the following proposition can be proved.

Theorem 3. In order that problem (5)–(6) be solvable for arbitrary A_1, A_2, \dots, A_n and arbitrary continuous $f(t)$, it is sufficient that the inequality

$$\sum_{k=1}^n \frac{1}{2^k k \left[\frac{k-1}{2}\right]! \left[\frac{k}{2}\right]!} P_k h^k \leq 1 \quad (9)$$

hold.

From the relation

$$\frac{1}{2^k k \left[\frac{k-1}{2}\right]! \left[\frac{k}{2}\right]!} = \frac{C_{k-1}^{\left[\frac{k}{2}\right]}}{2^k} \frac{1}{k!} \leq \frac{1}{2} \frac{1}{k!}$$

it follows that in inequality (9) the coefficients of all powers of h are smaller than the corresponding coefficients in inequality (7).

It is easy to verify that conditions (8) and (9) are (for $n > 2$) mutually independent.

3. With the aid of the same Theorem 2 one can obtain a strengthening of Vallée-Poussin's uniqueness theorem (see (2)) for a nonlinear boundary-value problem. Namely, the following proposition is valid:

Theorem 4. Let the right-hand side of the equation

$$x^{(n)} = f(t, x, x', \dots, x^{(n-1)}) \quad (10)$$

satisfy the condition

$$|f(t, v_0, v_1, \dots, v_{n-1}) - f(t, u_0, u_1, \dots, u_{n-1})| \leq \sum_{k=0}^{n-1} P_{n-k} |v_k - u_k|$$

and, in addition, suppose that one of inequalities (8), (9) is fulfilled. Then equation (10) has no more than one solution satisfying conditions (6).

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References

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- ³ A. Yu. Levin, *Scientific Reports of the Higher School. Physics and Mathematics*, No. 5 (1958).
- ⁴ S. N. Bernstein, *Collected Works*, 2, article 100, 1954, p. 497.

Note: Figure translations are in progress. See original paper for figures.

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