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Abstract

Full Text

Mathematical Physics

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AN APPROXIMATE METHOD FOR SOLVING ONE TYPE OF SYSTEM OF LINEAR SINGULAR INTEGRAL EQUATIONS

(Presented by Academician N. N. Bogolyubov on 4 February 1963)

The work is devoted to an approximate method for solving a system of linear singular integral equations arising in the theory of dispersion relations.

An equation of the Chew-Low type for the process $\pi + N \rightarrow 2\pi + N$ has the form ^(1,2)

$$u(t) = -\frac{1}{\pi} \int_{-1}^{+1} \frac{v(\tau)}{\tau - t} d\tau,$$

$$v(t) = [S_1(t) - N_1(-t)]\lambda + S_1(t)u(t) + S_2(t)v(t) - N_1(-t)u(-t) + N_2(-t)v(-t), \quad (1)$$

where $-1 \leq t \leq +1$; $u(v), v(t)$ are the unknown vector-functions; $S_1(t), S_2(t), N_1(t), N_2(t)$ are matrices belonging to $H(\alpha)$ and, for $t = \pm 1$, have zero of order $3/2$; $S_1(t) = S_2(t) = N_1(t) = N_2(t) = 0$ for $t \leq 0$. We seek solutions of the system of equations (1) in the Hölder class $H(\alpha)$.

§ 1. Consider the system of equations (1) in L_2 .

Theorem 1. If $\sqrt{n}(S_1 + S_2 + N_1 + N_2) \leq q < 1$, where

$$S_\beta = \max_{i,j,t} |S_{\beta ij}(t)|, \quad N_\beta = \max_{i,j,t} |N_{\beta ij}(t)|,$$

$$\beta = 1, 2; \quad i, j = 1, 2, \dots, s; \quad -1 \leq t \leq +1,$$

then the system of equations (1) has a unique solution in the class $H(\alpha)$, and the successive approximations

$$v_{m+1}(t) = [S_1(t) - N_1(-t)]\pi - S_1(t) \frac{1}{\pi} \int_{-1}^{+1} \frac{v_m(\tau)}{\tau - t} d\tau + S_2(t)v_m(t) + N_1(-t) \frac{1}{\pi} \int_{-1}^{+1} \frac{v_m(\tau)}{\tau + t} d\tau + N_2(-t)v_m(-t), \quad v_0(t) \in H(\alpha)$$

converge in norm in L_2 .

Using the formula

$$\left\| \frac{1}{\pi} \int_{-1}^{+1} \frac{\varphi(\tau)}{\tau - t} d\tau \right\| \leq \|\varphi(t)\| \quad (3,4),$$

it is easy to prove Theorem 1.

§ 2. Consider the following Riemann boundary-value problem.

Problem 1. Find a vector-function $\Phi(z) = (\Phi_1(z), \Phi_2(z), \dots, \Phi_s(z))$, analytic in the plane cut along $[-1, +1]$, continuous everywhere up to the boundary except perhaps for only a finite number of points on $[-1, +1]$, where integrable singularities are allowed, tending to zero at infinity and satisfying the boundary condition

$$(P(t) + i\sqrt{1-t^2}Q(t))\Phi^+(t) - (P(t) - i\sqrt{1-t^2}Q(t))\Phi^-(t) = 2if(t), \quad (2)$$

where $P(t), Q(t)$ are matrices whose elements are polynomials; $f(t)$ is a given a vector-function satisfying the Hölder condition. $\Phi^\pm(t)$ are the limiting values of $\Phi(z)$, respectively for $z \rightarrow t + 0i$, $z \rightarrow t - 0i$, $t \in [-1, +1]$.

Problem 1 is easily solved by the method of Muskhelishvili ⁽⁵⁾.

Theorem 2. *If boundary-value problem 1 is solvable, then the solution is represented in the form*

$$\Phi(z) = X^{-1}(z) \left[\frac{1}{\pi} \int_{-1}^{+1} \frac{f(\tau)}{\tau - z} d\tau + R(z) \right], \quad (3)$$

where

$$X(z) = P(z) + \sqrt{z^2 - 1}Q(z);$$

$R(z)$ is a vector-function whose components are polynomials. $R(z)$ is determined from the condition of analyticity of $\Phi(z)$ in the plane with the cut $[-1, +1]$ and from its behavior at infinity. $R(z)$ may include arbitrary coefficients.

Sec. 3. Consider the system of singular integral equations

$$\bar{K}\varphi(t) \equiv P(t)\varphi(t) + \sqrt{1-t^2}Q(t)\frac{1}{\pi}\int_{-1}^{+1}\frac{\varphi(\tau)}{\tau-t}d\tau = f(t), \quad (4)$$

where $\varphi(t) \equiv (\varphi_1(t), \varphi_2(t), \dots, \varphi_s(t))$ is the sought vector-function; $P(t), Q(t), f(t)$ are the same as in problem 1.

Putting

$$\Phi(z) = \frac{1}{\pi}\int_{-1}^{+1}\frac{\varphi(\tau)}{\tau-z}d\tau,$$

the system of equations (4) can be reduced to problem 1 ⁽⁵⁾.

Theorem 3. *The system of equations (4), in the sense of solvability, is equivalent to problem 1. If problem 1 is solvable, then the solution of the system of equations (4) is given in the form*

$$\varphi(t) = \Gamma f(t) + B(t)R(t), \quad (5)$$

where

$$\Gamma f(t) \equiv A(t)f(t) + B(t)\frac{1}{\pi}\int_{-1}^{+1}\frac{f(\tau)}{\tau-t}d\tau,$$

$$A(t) \equiv \frac{1}{2}([X^+(t)]^{-1} + [X^-(t)]^{-1}),$$

$$B(t) \equiv \frac{1}{2i}([X^+(t)]^{-1} - [X^-(t)]^{-1}).$$

Sec. 4. The system of equations (1) can be reduced to the following form

$$a(t)\varphi(t) + b(t)\frac{1}{\pi}\int_{-1}^{+1}\frac{\varphi(\tau)}{\tau-t}d\tau = f(t), \quad (6)$$

where

$$\varphi(t) = \left(\frac{v(t) + v(-t)}{2}, \frac{v(t) - v(-t)}{2} \right),$$

$$a(t) = \begin{pmatrix} I - c_1(t) & -d_2(t) \\ -c_2(t) & I - d_1(t) \end{pmatrix},$$

$$b(t) = \begin{pmatrix} b_2(t) & a_1(t) \\ b_1(t) & a_2(t) \end{pmatrix},$$

$$f(t) = (a_1(t)\lambda, a_2(t)\lambda),$$

I is the identity matrix,

$$a_1(t) = \frac{S_1(t) + S_1(-t) - N_1(t) - N_1(-t)}{2},$$

$$a_2(t) = \frac{S_1(t) - S_1(-t) + N_1(t) - N_1(-t)}{2},$$

$$b_1(t) = \frac{S_1(t) + S_1(-t) + N_1(t) + N_1(-t)}{2}.$$

$$b_2(t) = \frac{S_1(t) - S_1(-t) - N_1(t) + N_1(-t)}{2},$$

$$c_1(t) = \frac{S_2(t) + S_2(-t) + N_2(t) + N_2(-t)}{2},$$

$$c_2(t) = \frac{S_2(t) - S_2(-t) - N_2(t) + N_2(-t)}{2},$$

$$d_1(t) = \frac{S_2(t) + S_2(-t)^2 - N_2(t) - N_2(-t)}{2},$$

$$d_2(t) = \frac{S_2(t) - S_2(-t) + N_2(t) - N_2(-t)}{2},$$

$$b_{ij}(\pm 1) = 0$$

and the order of the zero is $3/2$.

It is then clear that any solution of system (1) is a solution of system (6), and conversely, from any solution of system (6), for $\varphi_1, \varphi_2, \dots, \varphi_s$ even and $\varphi_{s+1}, \varphi_{s+2}, \dots, \varphi_{2s}$ odd functions, a solution of system (1) is constructed by the formulas

$$v_1(t) = \varphi_1(t) + \varphi_{s+1}(t), \quad v_2(t) = \varphi_2(t) + \varphi_{s+2}(t), \dots, \quad v_s(t) = \varphi_s(t) + \varphi_{2s}(t).$$

In the case $\det \|a(t) + ib(t)\| \neq 0$ on $[-1; +1]$, the system of equations (6) is solved effectively.

We approximate $a(t), b(t)$ by polynomials (this is possible ⁶). Suppose that

$$a(t) = P(t) + \xi(t), \quad b(t) = \sqrt{1-t^2} Q(t) + \sqrt{1-t^2} \eta(t),$$

$$\max |\xi_{ij}(t)| < \varepsilon, \quad \max |\eta_{ij}(t)| < \varepsilon,$$

where $\varepsilon > 0$ is a sufficiently small number. Equation (6) can be rewritten in the form

$$\overline{K}\varphi(t) = f(t) - S\varphi(t), \quad (7)$$

where

$$S\varphi(t) \equiv \xi(t)\varphi(t) + \sqrt{1-t^2}\eta(t) \frac{1}{\pi} \int_{-1}^{+1} \frac{\varphi(\tau)}{\tau-t} d\tau,$$

\overline{K} is the same operator as in Sec. 3.

By virtue of Theorem 3, if equation (7) has a solution, then it must be

$$\varphi(t) = \Gamma f(t) - \Gamma S\varphi(t) + B(t)R(t). \quad (8)$$

We choose ε so that the condition $\|\Gamma S\| \leq q < 1$ is satisfied. Then, by Banach's theorem, the solution of system (8) is given in the form

$$\varphi(t) = \sum_{l=0}^{\infty} (-\Gamma S)^l \Gamma f(t) + \sum_{l=0}^{\infty} (-\Gamma S)^l B(t)R(t). \quad (9)$$

The coefficients in $R(t)$ are undetermined.

Substituting (9) into (6), we can determine the coefficients $R(t)$.

Thus, by solving equation (6), we can find all solutions of the original equation.

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