

BASIC PROPERTIES OF AN EIGENPARAMETER-DEPENDENT q -BOUNDARY VALUE PROBLEM

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ABSTRACT. This paper is devoted to study a q -fractional boundary value problem that includes q -Jackson derivative in the differential equation and an eigenvalue parameter in the boundary condition. We introduced a modified Hilbert space and a symmetric operator. We illustrated the examined boundary value problem as a spectral problem for this operator. Properties of the eigenvalues and eigenfunctions are investigated and the Green's function is constructed.

1. INTRODUCTION AND PRELIMINARIES

In this paper, we study the q -fractional boundary value problem (qFBVP) which consists the differential equation

$$(1.1) \quad l(u) := -\frac{1}{q}D_{q^{-1}}D_q u(x) + v(x)u(x) = \mu u(x), \quad x \in [0, \pi],$$

and the boundary conditions

$$(1.2) \quad V_1(u) := u(0) = 0,$$

$$(1.3) \quad V_2(u) := \alpha_1 u(\pi) + \alpha_2 D_{q^{-1}} u(\pi) + \mu [\alpha_3 u(\pi) + \alpha_4 D_{q^{-1}} u(\pi)] = 0,$$

where $q \in (0, 1)$ is fixed, $v(\cdot)$ is a real valued function defined on $[0, \pi]$ and continuous at zero, μ is a spectral parameter and $\alpha_i \neq 0$, $i = 1, 2, 3, 4$, are any given real numbers.

There has recently been a considerable attention on q -calculus and many papers subject to the boundary value problems consisting a q -Jackson derivative in the differential equation have appeared. In [8, 10] the authors studied a q -analogue of Sturm-Liouville eigenvalue problems and formulated a self-adjoint q -difference operator in a Hilbert

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space. Their results are applied and developed in different aspects. In [1, 7], for instance, sampling theory associated with q -difference equations of the Sturm-Liouville type is considered. In [6, 26] a regular q -fractional Sturm-Liouville problem which includes the left-sided Riemann-Liouville and right-sided Caputo q -fractional derivatives of the same order is formulated and the properties of eigenvalues and eigenfunctions are investigated. In [5] a Parseval equality and an expansion formula in eigenfunctions for a singular q -Sturm-Liouville operator on the whole line are established. In [3] the eigenvalues and the spectral singularities of non-selfadjoint q -difference equations of second order are investigated. In [14] a boundary value problem consisting of a second-order q -difference equation together with Dirichlet boundary conditions is reduced to an eigenvalue problem for a second-order Euler q -difference equation by separation of variables and in [17] a q -Sturm-Liouville boundary value problem with a spectral parameter in the boundary condition is considered.

For further studies related to the spectral analysis of q -differential equations, the readers are directed to [9, 12, 22] and the references therein. Applicable problems involving mathematical physical problems are extensively studied in [2, 4, 15, 16, 20, 24, 28, 29].

Now we introduce some of the q -notations which will be used throughout the paper. We use the standard notations found in [8] and [11]. A set $S \subseteq \mathbb{R}$ is called q -geometric if, for every $x \in S$, $qx \in S$. Let u be a real or complex valued function defined on a q -geometric set S . The q -difference operator is defined by

$$D_q u(x) := \frac{u(x) - u(qx)}{x(1 - q)}, \quad x \neq 0.$$

If $0 \in S$, the q -derivative at zero is defined as

$$D_q u(0) := \lim_{n \rightarrow \infty} \frac{u(xq^n) - u(0)}{xq^n}, \quad x \in S,$$

if the limit exists and does not depend on x . Since the formulation of self-adjoint eigenvalue problems requires $D_{q^{-1}}$, we define it for $x \in S$ to be

$$D_{q^{-1}} u(x) := \begin{cases} \frac{u(x) - u(q^{-1}x)}{x(1 - q^{-1})}, & x \neq 0, \\ D_q u(0), & x = 0, \end{cases}$$

provided that $D_q u(0)$ exists. A right inverse, q -integration of the q -difference operator D_q is defined by Jackson [23] as

$$\int_0^x u(t) d_q t := x(1 - q) \sum_{n=0}^{\infty} q^n u(xq^n), \quad x \in S,$$

provided that the series converges. In general the below equation is valid:

$$\int_a^b u(t) d_q t := \int_0^b u(t) d_q t - \int_0^a u(t) d_q t, \quad a, b \in S.$$

There is no unique canonical choice for the q -integration over $[0, \infty)$. Hahn [21] defined the q -integration for a function u over $[0, \infty)$ by

$$\int_0^\infty u(t) d_q t = (1 - q) \sum_{n=-\infty}^\infty q^n u(q^n),$$

while Matsuo [27] defined q -integration on the interval $[0, \infty)$ with

$$\int_0^\infty u(t) d_q t := b(1 - q) \sum_{-\infty}^\infty q^n u(bq^n), \quad b > 0,$$

provided that the series converges.

Consequently, the q -integration of a function u defined on \mathbb{R} can be defined as

$$\int_{-\infty/b}^{\infty/b} u(t) d_q t = \frac{1 - q}{b} \sum_{-\infty}^\infty q^n (u(q^n/b) + u(-q^n/b)), \quad b > 0$$

provided that the series converges absolutely.

Definition 1.1. Let u be a function defined on a q -geometric set S . We say that u is q -integrable on S if and only if $\int_0^x u(t) d_q t$ exists for all $x \in S$.

For a detailed analysis of classical Sturm-Liouville problems with eigenparameter-dependent boundary conditions one can refer to [13, 18, 19, 30] and the references cited there. The purpose of this paper is to extend some results obtained in [25] to the case of q -fractional boundary value problem (1.1)-(1.3).

The structure of the paper is as follows. In Section 2, we establish an operator-theoretic formulation for the qFBVP (1.1)–(1.3) in the Hilbert space $L_q^2(0, \pi) \oplus \mathbb{C}$ and we give some of the virtues of eigenvalues and eigenfunctions and Section 3 is devoted to construct the Green’s function for the inhomogeneous q -fractional boundary value problem corresponding to the qFBVP (1.1)–(1.3) and to mention some of its properties.

2. PROPERTIES OF THE EIGENVALUES AND EIGENFUNCTIONS

In this section, we give the operator-theoretic formulation for the qFBVP (1.1)–(1.3) in the Hilbert space $L_q^2(0, \pi) \oplus \mathbb{C}$. We formulate a symmetric q -difference operator in this Hilbert space and we discuss some characteristics of eigenvalues and eigenfunctions.

In the Hilbert space $H := L_q^2(0, \pi) \oplus \mathbb{C}$ an inner product is defined by

$$(f, g) := \int_0^\pi f_1(x) \overline{g_1(x)} d_q x + \frac{f_2 \overline{g_2}}{\chi},$$

where

$$f = \begin{pmatrix} f_1(x) \\ f_2 \end{pmatrix} \in H, \quad g = \begin{pmatrix} g_1(x) \\ g_2 \end{pmatrix} \in H, \quad \chi = \alpha_1 \alpha_4 - \alpha_2 \alpha_3 > 0.$$

Let us define the operator A

$$A(f) := \begin{pmatrix} -\frac{1}{q}D_{q^{-1}}D_q f_1(x) + v(x)f_1(x) \\ \alpha_1 f_1(\pi) + \alpha_2 D_{q^{-1}} f_1(\pi) \end{pmatrix},$$

with the domain $D(A)$ which consists all the functions $u(x) \in H$ that satisfy (1.2), (1.3) such that $D_q u(x)$ is q -regular at zero and $D_q^2 u(x)$ lies in $L_q^2(0, \pi)$. Thus A is the operator generated by the differential expression $l(u) = \mu u$ and the boundary conditions (1.2), (1.3).

Lemma 2.1. *Let $f(\cdot)$ and $g(\cdot)$ be the elements of H which is defined on $[0, q^{-1}\pi]$. Then for $x \in (0, \pi]$ we have*

$$D_q g(xq^{-1}) = D_{q^{-1}} g(x) = D_{q, xq^{-1}} g(xq^{-1}),$$

$$(2.1) \quad (D_q f, g) = f(\pi)g(\pi q^{-1}) - \lim_{n \rightarrow \infty} f(\pi q^n)g(\pi q^{n-1}) + \left(f, -\frac{1}{q}D_{q^{-1}}g \right),$$

$$(2.2) \quad \left(-\frac{1}{q}D_{q^{-1}}f, g \right) = \lim_{n \rightarrow \infty} f(\pi q^{n-1})g(\pi q^n) - f(\pi q^{-1})g(\pi) + (f, D_q g),$$

Proof. The proof can be done similar to [10]. □

Theorem 2.1. *The operator A is symmetric in the Hilbert space H .*

Proof. For each $f, g \in D(A)$ we have

$$\begin{aligned} (Af, g) - (f, Ag) &= \int_0^\pi Af_1(x)\overline{g_1(x)}d_qx + \frac{Af_2\overline{g_2}}{\chi} \\ &\quad - \int_0^\pi f_1(x)\overline{Ag_1(x)}d_qx - \frac{f_2\overline{Ag_2}}{\chi} \\ &= \int_0^\pi \left(-\frac{1}{q}D_{q^{-1}}D_q f_1(x) + v(x)f_1(x) \right) \overline{g_1(x)}d_q(x) \\ &\quad - \int_0^\pi f_1(x) \overline{\left(-\frac{1}{q}D_{q^{-1}}D_q g_1(x) + v(x)g_1(x) \right)}d_q(x) \\ &\quad + \frac{Af_2\overline{g_2}}{\chi} - \frac{f_2\overline{Ag_2}}{\chi}. \end{aligned}$$

Using (2.1) with $f(x) = D_q f_1(x)$, $g(x) = g_1(x)$ to the first integral gives us

$$\begin{aligned} (Af, g) - (f, Ag) &= \lim_{n \rightarrow \infty} (D_q f_1)(\pi q^{n-1})\overline{g_1(\pi q^n)} - (D_q f_1)(\pi q^{-1})\overline{g_1(\pi)} \\ &\quad + \langle D_q f_1, D_q g_1 \rangle - \int_0^\pi f_1(x) \left(-\frac{1}{q}D_{q^{-1}}D_q g_1(x) \right) d_qx \\ &\quad + \frac{Af_2\overline{g_2}}{\chi} - \frac{f_2\overline{Ag_2}}{\chi}, \end{aligned}$$

where $\langle \cdot, \cdot \rangle$ denotes the usual inner product in $L_q^2(0, \pi)$. Applying (2.2) with $f(x) = f_1(x)$, $g(x) = D_q g_1(x)$ to the term $\langle D_q f_1, D_q g_1 \rangle$ in the above equation yields

$$(2.3) \quad (Af, g) - (f, Ag) = [f_1, g_1](\pi) - \lim_{n \rightarrow \infty} [f_1, g_1](\pi q^n) + \frac{Af_2 \overline{g_2}}{\chi} - \frac{f_2 \overline{Ag_2}}{\chi},$$

where

$$[f, g](x) := f(x) \overline{D_{q^{-1}} g(x)} - D_{q^{-1}} f(x) \overline{g(x)}.$$

The definition for the domain of the operator A concludes $\frac{Af_2 \overline{g_2}}{\chi} - \frac{f_2 \overline{Ag_2}}{\chi} = 0$ and thus equation (2.3) becomes

$$(Af, g) - (f, Ag) = [f_1, g_1](\pi) - \lim_{n \rightarrow \infty} [f_1, g_1](\pi q^n).$$

Since $f_1(x), g_1(x) \in C_q^2(0)$ satisfy the boundary condition (1.2) we have

$$(2.4) \quad f_1(0) = 0, \quad g_1(0) = 0.$$

The continuity of the functions $f_1(x), g_1(x)$ at zero implies

$$\lim_{n \rightarrow \infty} [f_1, g_1](\pi q^n) = [f_1, g_1](0),$$

and thus we have

$$(Af, g) - (f, Ag) = [f_1, g_1](\pi) - [f_1, g_1](0).$$

It follows from (2.4) that

$$[f_1, g_1](0) = f_1(0) \overline{D_{q^{-1}} g_1(0)} - D_{q^{-1}} f_1(0) \overline{g_1(0)} = 0.$$

Likewise,

$$[f_1, g_1](\pi) = f_1(\pi) \overline{D_{q^{-1}} g_1(\pi)} - D_{q^{-1}} f_1(\pi) \overline{g_1(\pi)} = 0.$$

Hence, the equation $(Af, g) - (f, Ag) = 0$ is satisfied and this completes the proof. \square

Definition 2.1. A μ which the qFBVP (1.1)–(1.3) has a nontrivial solution is called an eigenvalue, and the corresponding solution, an eigenfunction. The multiplicity of an eigenvalue is defined to be the number of linearly independent solutions corresponding to it. In particular an eigenvalue is simple if and only if it has only one linearly independent solution.

Corollary 2.1. *The eigenvalues of the qFBVP (1.1)–(1.3) are real.*

The eigenfunctions of the operator A are in the form of

$$\Phi(x, \mu_n) = \Phi_n := \begin{pmatrix} \varphi(x, \mu_n) \\ \alpha_3 \varphi(\pi, \mu_n) + \alpha_4 D_{q^{-1}} \varphi(\pi, \mu_n) \end{pmatrix}.$$

Corollary 2.2. *Two eigenfunctions Φ_1 and Φ_2 corresponding to the different eigenvalues are orthogonal.*

Now, let us denote

$$\Delta(\mu) := \begin{vmatrix} V_1(\phi_1) & V_1(\phi_2) \\ V_2(\phi_1) & V_2(\phi_2) \end{vmatrix},$$

where $\phi_1(\cdot, \mu)$ and $\phi_2(\cdot, \mu)$ are linearly independent solutions of (1.1) determined by the initial conditions

$$D_q^{j-1}\phi_i(\cdot, \mu) = \delta_{ij}, \quad i, j = 1, 2,$$

as δ_{ij} refers to the Kronecker delta. The function $\Delta(\mu)$ is the characteristic function of the qFBVP (1.1)-(1.3). It is an entire function with respect to μ and thus the eigenvalues of the qFBVP (1.1)-(1.3) has an at most countable set of $\{\mu_n\}$ with no finite limit points.

In the following theorem, we prove that the eigenvalues of the qFBVP (1.1)–(1.3) are the simple zeros of the characteristic function $\Delta(\mu)$.

Theorem 2.2. *The eigenvalues of the qFBVP (1.1)-(1.3) coincide with the simple zeros of $\Delta(\mu)$.*

Proof. Let us define the functions $\theta_1(\cdot, \mu)$ and $\theta_2(\cdot, \mu)$ as

$$(2.5) \quad \begin{cases} \theta_1(x, \mu) := U_1(\phi_2)\phi_1(x, \mu) - U_1(\phi_1)\phi_2(x, \mu), \\ \theta_2(x, \mu) := U_2(\phi_2)\phi_1(x, \mu) - U_2(\phi_1)\phi_2(x, \mu). \end{cases}$$

The functions $\theta_1(\cdot, \mu)$ and $\theta_2(\cdot, \mu)$ are the two solutions of equation (1.1) which satisfy the conditions

$$(2.6) \quad \begin{cases} \theta_1(0, \mu) = 0, & D_{q^{-1}}\theta_1(0, \mu) = -1, \\ \theta_2(\pi, \mu) = \alpha_2 + \mu\alpha_4, & D_{q^{-1}}\theta_2(\pi, \mu) = -(\alpha_1 + \mu\alpha_3). \end{cases}$$

It can easily be seen that the below equation holds for the functions $\theta_1(\cdot, \mu)$ and $\theta_2(\cdot, \mu)$:

$$(2.7) \quad W_q(\theta_1(\cdot, \mu), \theta_2(\cdot, \mu)) = \Delta(\mu)W_q(\phi_1(\cdot, \mu), \phi_2(\cdot, \mu))(x) = \Delta(\mu),$$

where the q -Wronskian of two functions $y_1(x)$ and $y_2(x)$ is defined as

$$W_q(y_1, y_2)(x) := y_1(x)D_q y_2(x) - y_2(x)D_q y_1(x), \quad x \in [0, \pi]$$

(see [10], pg.60). Now, let μ_0 be an eigenvalue of the qFBVP (1.1)-(1.3). Equation (2.7) leads us to the fact that the functions $\theta_i(x, \mu_0)$, $i = 1, 2$, are linearly dependent:

$$\theta_1(x, \mu_0) = k_0\theta_2(x, \mu_0), \quad k_0 \neq 0.$$

Using (2.5) and (2.6) implies

$$\begin{cases} \theta_1(\pi, \mu_0) = k_0\theta_2(\pi, \mu_0) = k_0(\alpha_2 + \mu_0\alpha_4), \\ D_{q^{-1}}\theta_1(\pi, \mu_0) = k_0D_{q^{-1}}\theta_2(\pi, \mu_0) = -k_0(\alpha_1 + \mu_0\alpha_3). \end{cases}$$

By applying the q -Lagrange identity (see [10], page 81) to the functions $\theta_1(x, \mu)$ and $\theta_1(x, \mu_0)$ we obtain

$$\begin{aligned} (\mu - \mu_0) \int_0^\pi \theta_1(x, \mu)\theta_1(x, \mu_0)d_qx &= \theta_1(\pi, \mu)D_{q^{-1}}\theta_1(\pi, \mu_0) - D_{q^{-1}}\theta_1(\pi, \mu)\theta_1(\pi, \mu_0) \\ &= k_0 (\theta_1(\pi, \mu)D_{q^{-1}}\theta_2(\pi, \mu_0) - \theta_2(\pi, \mu_0)D_{q^{-1}}\theta_1(\pi, \mu)) \\ &= k_0 W_q (\theta_1(\cdot, \mu), \theta_2(\cdot, \mu_0)) (q^{-1}\pi) \\ &= k_0 \Delta(\mu). \end{aligned}$$

Since $\Delta(\mu)$ is an entire function of μ , we have the opportunity to write the expression below:

$$(2.8) \quad \frac{d}{d\mu} \Delta(\mu) = \lim_{\mu \rightarrow \mu_0} \frac{\Delta(\mu) - \Delta_0(\mu)}{\mu - \mu_0} = \frac{1}{k_0} \int_0^\pi \theta_1^2(x, \mu_0)d_qx \neq 0.$$

The simplicity of the zeros of the function $\Delta(\lambda)$ is the direct result of (2.8). □

3. CONSTRUCTION OF THE q -TYPE GREEN'S FUNCTION

The q -type Green's function arises when we pursue a solution of the inhomogeneous q FBVP

$$(3.1) \quad l(u) := -\frac{1}{q}D_{q^{-1}}D_q u(x) + \{-\mu + v(x)\} u(x) = f(x), \quad x \in [0, \pi],$$

$$(3.2) \quad V_1(u) := u(0) = 0,$$

$$(3.3) \quad V_2(u) := \alpha_1 u(\pi) + \alpha_2 D_{q^{-1}} u(\pi) + \mu [\alpha_3 u(\pi) + \alpha_4 D_{q^{-1}} u(\pi)] = f_2,$$

as $f(x) \in L_q^2(0, \pi)$.

Theorem 3.1. *Assume that μ is not an eigenvalue of the q FBVP (1.1)-(1.3). Let $\phi(\cdot, \mu)$ satisfy the q -difference equation (3.1) and the boundary conditions (3.2)-(3.3) where $f(x) \in L_q^2(0, \pi)$. Then*

$$(3.4) \quad \phi(x, \mu) = \int_0^\pi G(x, t, \mu) f(t) d_q t + \frac{f_2 (\alpha_3 G(0, \cdot, \mu) + \alpha_4 D_{q^{-1}} G(0, \cdot, \mu))}{\chi},$$

where $G(x, t; \mu)$ is the Green's function of the boundary value problem (1.1)-(1.3) defined by

$$G(x, t; \mu) = -\frac{1}{\Delta(\mu)} \begin{cases} \theta_2(x, \mu)\theta_1(t, \mu), & t \leq x, \\ \theta_1(x, \mu)\theta_2(t, \mu), & x \leq t. \end{cases}$$

Conversely, the function $\phi(x, \mu)$ defined by (3.4) satisfies (3.1) and (3.2), (3.3).

Proof. We shall search the solution of the boundary value problem (3.1)-(3.3) as

$$(3.5) \quad \phi(x, \mu) = c_1(x)\theta_1(x, \mu) + c_2(x)\theta_2(x, \mu)$$

where the functions $c_1(x)$ and $c_2(x)$ are the solutions of the system of equations

$$(3.6) \quad \begin{cases} D_{q,x}c_1(x)\theta_1(x, \mu) + D_{q,x}c_2(x)\theta_2(x, \mu) = 0, \\ D_{q,x}c_1(x)D_{q,x}\theta_1(x, \mu) + D_{q,x}c_2(x)D_{q,x}\theta_2(x, \mu) = f(x). \end{cases}$$

If the functions $D_{q,x}c_i(x)$ ($i = 1, 2$) are q -integrable on $[0, t]$ then

$$\lim_{n \rightarrow \infty} tq^n \theta_i(tq^{n+1}, \lambda) f(tq^{n+1}) = 0, \quad i = 1, 2,$$

holds. Now, let us define the q -geometric set S_f by

$$S_f := \left\{ x \in [0, \pi] : \lim_{n \rightarrow \infty} xq^n |f(xq^n)|^2 = 0 \right\}.$$

Since $f \in L_q^2(0, \pi)$ the set S_f is a q -geometric set containing $\{aq^m : m \in \mathbb{N}_0\}$. Therefore, the functions $D_q c_i(\cdot)$ ($i = 1, 2$) are q -integrable on $[0, x]$ for all $x \in S_f$ and the solutions of (3.6) are

$$(3.7) \quad \begin{cases} c_1(x) = \tilde{c}_1 + \frac{q}{\Delta(\mu)} \int_0^x \theta_2(qt, \mu) f(qt) d_q t, \\ c_2(x) = \tilde{c}_2 + \frac{q}{\Delta(\mu)} \int_x^\pi \theta_1(qt, \mu) f(qt) d_q t, \end{cases}$$

where \tilde{c}_1, \tilde{c}_2 are unknown constants and $x \in S_f$. Substituting (3.7) into (3.5) and taking (3.2), (3.3) into consideration leads us to (3.4). Conversely, if $\phi(x, \mu)$ is given by (3.4), then it is a solution of (3.1) which satisfies the boundary conditions (3.2), (3.3) and this completes the proof. \square

The theorem which is given below lists a number of properties of the Green's function.

Theorem 3.2. *Green's function has the following properties:*

- (a) $G(x, t, \mu)$ is continuous at the point $(0, 0)$;
- (b) $G(x, t, \mu) = G(t, x, \mu)$;
- (c) for each fixed $t \in (0, q\pi]$, $G(x, t, \mu)$ satisfies the q -difference equation (3.1) in the intervals $[0, t)$, $(t, \pi]$ and it also satisfies the boundary conditions (3.2)-(3.3).

Proof. The proof can easily be obtained by using a similar procedure to [10]. \square

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