



ASYMPTOTIC PROPERTIES OF EIGENVALUES AND EIGENFUNCTIONS OF A STURM-LIOUVILLE PROBLEM WITH DISCONTINUOUS WEIGHT FUNCTION

ERDOĞAN ŞEN

Received 24 September, 2013

Abstract. In this paper, we extend some spectral properties of regular Sturm-Liouville problems to those which consist of a Sturm-Liouville equation with discontinuous weight at two interior points together with spectral parameter-dependent boundary conditions. By modifying some techniques of [C. T. Fulton, Two-point boundary value problems with eigenvalue parameter contained in the boundary conditions, Proc. Roy. Soc. Edinburgh Sect. A 77 (1977) 293-308; O. Sh. Mukhtarov and M. Kadakal, Some spectral properties of one Sturm-Liouville type problem with discontinuous weight, Siberian Mathematical Journal, 46 (2005) 681-694], we give an operator-theoretic formulation for the considered problem and obtain asymptotic formulas for the eigenvalues and eigenfunctions.

2010 *Mathematics Subject Classification:* 34L20; 35R10

Keywords: Sturm-Liouville problem, eigenparameter, transmission conditions, asymptotics of eigenvalues and eigenfunctions

1. INTRODUCTION

Sturmian theory is one of the most extensively developing fields in theoretical and applied mathematics. The literature is voluminous and we refer to [1–25]. Particularly, there has been an increasing interest in the spectral analysis of boundary-value problems with eigenvalue-dependent boundary conditions [1–3, 5–10, 12–14, 16, 17, 19–22, 24, 25].

In this paper following [12] we consider the boundary value problem for the differential equation

$$\tau u := -u'' + q(x)u = \lambda\omega(x)u \quad (1.1)$$

for $x \in [-1, h_1) \cup (h_1, h_2) \cup (h_2, 1]$ (i.e., x belongs to $[-1, 1]$ but the two inner points $x = h_1$ and $x = h_2$), where $q(x)$ is a real valued function, continuous in $[-1, h_1)$, (h_1, h_2) and $(h_2, 1]$ with the finite limits $q(\pm h_1) = \lim_{x \rightarrow \pm h_1}$, $q(\pm h_2) = \lim_{x \rightarrow \pm h_2}$; $\omega(x)$ is a discontinuous weight function such that $\omega(x) = \omega_1^2$ for $x \in [-1, h_1)$, $\omega(x) = \omega_2^2$ for $x \in (h_1, h_2)$ and $\omega(x) = \omega_3^2$ for $x \in (h_2, 1]$, $\omega > 0$ together

with the standart boundary condition at $x = -1$

$$L_1 u := \cos \alpha u(-1) + \sin \alpha u'(-1) = 0, \quad (1.2)$$

the spectral parameter dependent boundary condition at $x = 1$

$$L_2 u := \lambda (\beta'_1 u(1) - \beta'_2 u'(1)) + (\beta_1 u(1) - \beta_2 u'(1)) = 0, \quad (1.3)$$

and the four transmission conditions at the points of discontinuity $x = h_1$ and $x = h_2$

$$L_3 u := \gamma_1 u(h_1 - 0) - \delta_1 u(h_1 + 0) = 0, \quad (1.4)$$

$$L_4 u := \gamma_2 u'(h_1 - 0) - \delta_2 u'(h_1 + 0) = 0, \quad (1.5)$$

$$L_5 u := \gamma_3 u(h_2 - 0) - \delta_3 u(h_2 + 0) = 0, \quad (1.6)$$

$$L_6 u := \gamma_4 u'(h_2 - 0) - \delta_4 u'(h_2 + 0) = 0, \quad (1.7)$$

in the Hilbert space $L_2(-1, h_1) \oplus L_2(h_1, h_2) \oplus L_2(h_2, 1)$ where $\lambda \in \mathbb{C}$ is a complex spectral parameter; and all coefficients of the boundary and transmission conditions are real constants. We assume naturally that $|\alpha_1| + |\alpha_2| \neq 0$, $|\beta'_1| + |\beta'_2| \neq 0$ and $|\beta_1| + |\beta_2| \neq 0$. Moreover, we will assume that $\rho := \beta'_1 \beta_2 - \beta_1 \beta'_2 > 0$. A Sturm-Liouville problem with eigenparameter contained in the boundary condition arise upon separation of variables in the one-dimensional wave and heat equations for a varied assortment of physical problems, e.g. in the diffusion of water vapour through a porous membrane and several electric circuit problems involving long cables. (for example, see [3, 13]), vibrating string problems when the string loaded additionally with point masses (for example, see [18]), and a thermal conduction problem for a thin laminated plate (for example, see [23]).

2. OPERATOR-THEORETIC FORMULATION OF THE PROBLEM

In this section, we introduce a special inner product in the Hilbert space $(L_2(-1, h_1) \oplus L_2(h_1, h_2) \oplus L_2(h_2, 1)) \oplus \mathbb{C}$ and define a linear operator A in it so that the problem (1.1)-(1.7) can be interpreted as the eigenvalue problem for A . To this end, we define a new Hilbert space inner product on

$$H := (L_2(-1, h_1) \oplus L_2(h_1, h_2) \oplus L_2(h_2, 1)) \oplus \mathbb{C}$$

by

$$\begin{aligned} \langle F, G \rangle_H &= \omega_1^2 \int_{-1}^{h_1} f(x) \overline{g(x)} dx + \omega_2^2 \frac{\delta_1 \delta_2}{\gamma_1 \gamma_2} \int_{h_1}^{h_2} f(x) \overline{g(x)} dx \\ &\quad + \omega_3^2 \frac{\delta_1 \delta_2 \delta_3 \delta_4}{\gamma_1 \gamma_2 \gamma_3 \gamma_4} \int_{h_2}^1 f(x) \overline{g(x)} dx + \frac{\delta_1 \delta_2 \delta_3 \delta_4}{\rho \gamma_1 \gamma_2 \gamma_3 \gamma_4} f_1 \overline{g_1} \end{aligned}$$

for $F = \begin{pmatrix} f(x) \\ f_1 \end{pmatrix}$ and $G = \begin{pmatrix} g(x) \\ g_1 \end{pmatrix} \in H$. For convenience we will use the notations

$$R_1(u) := \beta_1 u(1) - \beta_2 u'(1), \quad R'_1(u) := \beta'_1 u(1) - \beta'_2 u'(1).$$

In this Hilbert space we construct the operator $A : H \rightarrow H$ with domain

$$D(A) = \left\{ F = \begin{pmatrix} f(x) \\ f_1 \end{pmatrix} \mid f(x), f'(x) \text{ are absolutely continuous in} \right. \\ \left. [1, h_1] \cup [h_1, h_2] \cup [h_2, 1]; \right. \\ \left. \begin{aligned} &\text{has finite limits } f(h_1 \pm 0), f(h_2 \pm 0), f'(h_1 \pm 0), f'(h_2 \pm 0); \\ &\tau f \in L_2(-1, h_1) \oplus L_2(h_1, h_2) \oplus L_2(h_2, 1); \\ &L_1 f = L_3 f = L_4 f = L_5 f = L_6 f = 0, f_1 = R'_1(f) \end{aligned} \right\} \quad (2.1)$$

which acts by the rule

$$AF = \begin{pmatrix} \frac{1}{\omega(x)} [-f'' + q(x)f] \\ -R_1(f) \end{pmatrix} \quad \text{with } F = \begin{pmatrix} f(x) \\ R'_1(f) \end{pmatrix} \in D(A). \quad (2.2)$$

Thus we can pose the boundary-value-transmission problem (1.1)-(1.7) in H as

$$AU = \lambda U, \quad U := \begin{pmatrix} u(x) \\ R'_1(u) \end{pmatrix} \in D(A). \quad (2.3)$$

It is readily verified that the eigenvalues of A coincide with those of the problem (1.1)-(1.7).

Theorem 1. *The operator A is symmetric.*

Proof. Let $F = \begin{pmatrix} f(x) \\ R'_1(f) \end{pmatrix}$ and $G = \begin{pmatrix} g(x) \\ R'_1(g) \end{pmatrix}$ be arbitrary elements of $D(A)$. Twice integrating by parts we find

$$\begin{aligned} \langle AF, G \rangle_H - \langle F, AG \rangle_H &= W(f, \bar{g}; h_1 - 0) - W(f, \bar{g}; -1) \\ &+ \frac{\delta_1 \delta_2}{\gamma_1 \gamma_2} (W(f, \bar{g}; h_2 - 0) - W(f, \bar{g}; h_1 + 0)) \\ &+ \frac{\delta_1 \delta_2 \delta_3 \delta_4}{\gamma_1 \gamma_2 \gamma_3 \gamma_4} (W(f, \bar{g}; 1) - W(f, \bar{g}; h_2 + 0)) \\ &+ \frac{\delta_1 \delta_2 \delta_3 \delta_4}{\rho \gamma_1 \gamma_2 \gamma_3 \gamma_4} (R'_1(f) R_1(\bar{g}) - R_1(f) R'_1(\bar{g})) \end{aligned} \quad (2.4)$$

where, as usual, $W(f, g; x)$ denotes the Wronskian of f and g ; i.e.,

$$W(f, g; x) := f(x)g'(x) - f'(x)g(x).$$

Since $F, G \in D(A)$, the first components of these elements, i.e. f and g satisfy the boundary condition (1.2). From this fact we easily see that

$$W(f, \bar{g}; -1) = 0, \quad (2.5)$$

since $\cos \alpha$ and $\sin \alpha$ are real. Further, as f and g also satisfy both transmission conditions, we obtain

$$W(f, \bar{g}; h_1 - 0) = \frac{\delta_1 \delta_2}{\gamma_1 \gamma_2} W(f, \bar{g}; h_1 + 0) \quad (2.6)$$

$$W(f, \bar{g}; h_2 - 0) = \frac{\delta_1 \delta_2 \delta_3 \delta_4}{\gamma_1 \gamma_2 \gamma_3 \gamma_4} W(f, \bar{g}; h_2 + 0) \quad (2.7)$$

Moreover, the direct calculations give

$$R_1'(f) R_1(\bar{g}) - R_1(f) R_1'(\bar{g}) = -\rho W(f, \bar{g}; 1) \quad (2.8)$$

Now, inserting (2.5)-(2.8) in (2.4), we have

$$\langle AF, G \rangle_H = \langle F, AG \rangle_H \quad (F, G \in D(A))$$

and so A is symmetric. \square

Recalling that the eigenvalues of (1.1)-(1.7) coincide with the eigenvalues of A , we have the next corollary:

Corollary 1. *All eigenvalues of (1.1)-(1.7) are real.*

Since all eigenvalues are real it is enough to study only the real-valued eigenfunctions. Therefore we can now assume that all eigenfunctions of (1.1)-(1.7) are real-valued.

3. ASYMPTOTIC FORMULAS FOR EIGENVALUES AND FUNDAMENTAL SOLUTIONS

Let us define fundamental solutions

$$\phi(x, \lambda) = \begin{cases} \phi_1(x, \lambda), & x \in [-1, h_1], \\ \phi_2(x, \lambda), & x \in (h_1, h_2), \\ \phi_3(x, \lambda), & x \in (h_2, 1] \end{cases}$$

and

$$\chi(x, \lambda) = \begin{cases} \chi_1(x, \lambda), & x \in [-1, h_1], \\ \chi_2(x, \lambda), & x \in (h_1, h_2), \\ \chi_3(x, \lambda), & x \in (h_2, 1] \end{cases}$$

of (1.1) by the following procedure. We first consider the next initial-value problem:

$$-u'' + q(x)u = \lambda \omega_1^2 u, \quad x \in [-1, h_1] \quad (3.1)$$

$$u(-1) = \sin \alpha, \quad (3.2)$$

$$u'(-1) = -\cos \alpha \quad (3.3)$$

By virtue of ([19], Theorem 1.5) the problem (3.1)-(3.3) has a unique solution $u = \phi_1(x, \lambda)$ which is an entire function of $\lambda \in \mathbb{C}$ for each fixed $x \in [-1, h_1]$. Similarly,

$$-u'' + q(x)u = \lambda\omega_2^2 u, \quad x \in [h_1, h_2] \quad (3.4)$$

$$u(h_1) = \frac{\gamma_1}{\delta_1} \phi_1(h_1, \lambda), \quad (3.5)$$

$$u'(h_1) = \frac{\gamma_2}{\delta_2} \phi_1'(h_1, \lambda), \quad (3.6)$$

has a unique solution $u = \phi_2(x, \lambda)$ which is an entire function of $\lambda \in \mathbb{C}$ for each fixed $x \in [h_1, h_2]$. Continuing in this manner

$$-u'' + q(x)u = \lambda\omega_3^2 u, \quad x \in [h_2, 1] \quad (3.7)$$

$$u(h_2) = \frac{\gamma_3}{\delta_3} \phi_2(h_2, \lambda), \quad (3.8)$$

$$u'(h_2) = \frac{\gamma_4}{\delta_4} \phi_2'(h_2, \lambda), \quad (3.9)$$

has a unique solution $u = \phi_3(x, \lambda)$ which is an entire function of $\lambda \in \mathbb{C}$ for each fixed $x \in [h_2, 1]$. Slightly modifying the method of ([19], Theorem 1.5) we can prove that the initial-value problem

$$-u'' + q(x)u = \lambda\omega_3^2 u, \quad x \in [h_2, 1] \quad (3.10)$$

$$u(1) = \beta_2' \lambda + \beta_2, \quad (3.11)$$

$$u'(1) = \beta_1' \lambda + \beta_1 \quad (3.12)$$

(3.10)-(3.13) has a unique solution $u = \chi_3(x, \lambda)$ which is an entire function of spectral parameter $\lambda \in \mathbb{C}$ for each fixed $x \in [h_2, 1]$. Similarly,

$$-u'' + q(x)u = \lambda\omega_2^2 u, \quad x \in [h_1, h_2] \quad (3.13)$$

$$u(h_2) = \frac{\delta_3}{\gamma_3} \chi_3(h_2, \lambda), \quad (3.14)$$

$$u'(h_2) = \frac{\delta_4}{\gamma_4} \chi_3'(h_2, \lambda), \quad (3.15)$$

has a unique solution $u = \chi_2(x, \lambda)$ which is an entire function of $\lambda \in \mathbb{C}$ for each fixed $x \in [h_1, h_2]$. Continuing in this manner

$$-u'' + q(x)u = \lambda\omega_3^2 u, \quad x \in [-1, h_1] \quad (3.16)$$

$$u(h_1) = \frac{\delta_1}{\gamma_1} \chi_2(h_1, \lambda), \quad (3.17)$$

$$u'(h_1) = \frac{\delta_2}{\gamma_2} \chi_2'(h_1, \lambda), \quad (3.18)$$

has a unique solution $u = \chi_1(x, \lambda)$ which is an entire function of $\lambda \in \mathbb{C}$ for each fixed $x \in [-1, h_1]$.

By virtue of (3.2) and (3.3) the solution $\phi(x, \lambda)$ satisfies the first boundary condition (1.2). Moreover, by (3.5), (3.6), (3.8) and (3.9), $\phi(x, \lambda)$ satisfies also transmission conditions (1.4)-(1.7). Similarly, by (3.11), (3.12), (3.14), (3.15), (3.17) and (3.18) the other solution $\chi(x, \lambda)$ satisfies the second boundary condition (1.3) and transmission conditions (1.4)-(1.7). It is well-known from the theory of ordinary differential equations that each of the Wronskians $\Delta_1(\lambda) = W(\phi_1(x, \lambda), \chi_1(x, \lambda))$, $\Delta_2(\lambda) = W(\phi_2(x, \lambda), \chi_2(x, \lambda))$ and $\Delta_3(\lambda) = W(\phi_3(x, \lambda), \chi_3(x, \lambda))$ are independent of x in $[-1, h_1]$, $[h_1, h_2]$ and $[h_2, 1]$ respectively.

Lemma 1. *The equality $\Delta_1(\lambda) = \frac{\delta_1 \delta_2}{\gamma_1 \gamma_2} \Delta_2(\lambda) = \frac{\delta_1 \delta_2 \delta_3 \delta_4}{\gamma_1 \gamma_2 \gamma_3 \gamma_4} \Delta_3(\lambda)$ holds for each $\lambda \in \mathbb{C}$.*

Proof. Since the above Wronskians are independent of x , using (3.8), (3.9), (3.11), (3.12), (3.14), (3.15), (3.17) and (3.18) we find

$$\begin{aligned} \Delta_1(\lambda) &= \phi_1(h_1, \lambda) \chi_1'(h_1, \lambda) - \phi_1'(h_1, \lambda) \chi_1(h_1, \lambda) \\ &= \left(\frac{\delta_1}{\gamma_1} \phi_2(h_1, \lambda) \right) \left(\frac{\delta_2}{\gamma_2} \chi_2'(h_1, \lambda) \right) - \left(\frac{\delta_2}{\gamma_2} \phi_2'(h_1, \lambda) \right) \left(\frac{\delta_1}{\gamma_1} \chi_2(h_1, \lambda) \right) \\ &= \frac{\delta_1 \delta_2}{\gamma_1 \gamma_2} \Delta_2(\lambda) = \left(\frac{\delta_1 \delta_3}{\gamma_1 \gamma_3} \phi_3(h_2, \lambda) \right) \left(\frac{\delta_2 \delta_4}{\gamma_2 \gamma_4} \chi_3'(h_2, \lambda) \right) \\ &\quad - \left(\frac{\delta_2 \delta_4}{\gamma_2 \gamma_4} \phi_3'(h_2, \lambda) \right) \left(\frac{\delta_1 \delta_3}{\gamma_1 \gamma_3} \chi_3(h_2, \lambda) \right) = \frac{\delta_1 \delta_2 \delta_3 \delta_4}{\gamma_1 \gamma_2 \gamma_3 \gamma_4} \Delta_3(\lambda). \end{aligned}$$

□

Corollary 2. *The zeros of $\Delta_1(\lambda)$, $\Delta_2(\lambda)$ and $\Delta_3(\lambda)$ coincide.*

In view of Lemma 3.1 we denote $\Delta_1(\lambda)$, $\frac{\delta_1 \delta_2}{\gamma_1 \gamma_2} \Delta_2(\lambda)$ and $\frac{\delta_1 \delta_2 \delta_3 \delta_4}{\gamma_1 \gamma_2 \gamma_3 \gamma_4} \Delta_3(\lambda)$ by $\Delta(\lambda)$. Recalling the definitions of $\phi_i(x, \lambda)$ and $\chi_i(x, \lambda)$, we can state the next corollary.

Corollary 3. *The function $\Delta(\lambda)$ is an entire function.*

Theorem 2. *The eigenvalues of (1.1)-(1.7) are the roots of $\Delta(\lambda) = 0$.*

Proof. Let $\Delta(\lambda_0) = 0$. Then $W(\phi_1(x, \lambda_0), \chi_1(x, \lambda_0)) = 0$ for all $x \in [-1, h_1]$. Consequently, the functions $\phi_1(x, \lambda_0)$ and $\chi_1(x, \lambda_0)$ are linearly dependent, i.e. $\chi_1(x, \lambda_0) = k\phi_1(x, \lambda_0)$, $x \in [-1, h_1]$, for some $k \neq 0$. By (3.2) and (3.3), from this equality, we have

$$\begin{aligned} \cos \alpha \chi(-1, \lambda_0) + \sin \alpha \chi'(-1, \lambda_0) &= \cos \alpha \chi_1(-1, \lambda_0) + \sin \alpha \chi_1'(-1, \lambda_0) \\ &= k (\cos \alpha \phi_1(-1, \lambda_0) + \sin \alpha \phi_1'(-1, \lambda_0)) = k (\cos \alpha \sin \alpha + \sin \alpha (-\cos \alpha)) = 0, \end{aligned}$$

and so $\chi(x, \lambda_0)$ satisfies the first boundary condition (1.2). Recalling that the solution $\chi(x, \lambda_0)$ also satisfies the other boundary condition (1.3) and transmission conditions (1.4)-(1.7). We conclude that $\chi(x, \lambda_0)$ is an eigenfunction of (1.1)-(1.7); i.e., λ_0 is an eigenvalue. Thus, each zero of $\Delta(\lambda)$ is an eigenvalue. Now let λ_0 be an eigenvalue and let $u_0(x)$ be an eigenfunction with this eigenvalue. Suppose that $\Delta(\lambda_0) \neq 0$. Whence $W(\phi_1(x, \lambda_0), \chi_1(x, \lambda_0)) \neq 0$, $W(\phi_2(x, \lambda_0), \chi_2(x, \lambda_0)) \neq 0$ and $W(\phi_3(x, \lambda_0), \chi_3(x, \lambda_0)) \neq 0$. From this, by virtue of the well-known properties of Wronskians, it follows that each of the pairs $\phi_1(x, \lambda_0), \chi_1(x, \lambda_0)$; $\phi_2(x, \lambda_0), \chi_2(x, \lambda_0)$ and $\phi_3(x, \lambda_0), \chi_3(x, \lambda_0)$ is linearly independent. Therefore, the solution $u_0(x)$ of (1.1) may be represented as

$$u_0(x) = \begin{cases} c_1\phi_1(x, \lambda_0) + c_2\chi_1(x, \lambda_0), & x \in [-1, h_1], \\ c_3\phi_2(x, \lambda_0) + c_4\chi_2(x, \lambda_0), & x \in (h_1, h_2), \\ c_5\phi_3(x, \lambda_0) + c_6\chi_3(x, \lambda_0), & x \in (h_2, 1], \end{cases}$$

where at least one of the coefficients c_i ($i = \overline{1, 6}$) is not zero. Considering the true equalities

$$L_\nu(u_0(x)) = 0, \quad \nu = \overline{1, 6}, \quad (3.19)$$

as the homogenous system of linear equations in the variables c_i ($i = \overline{1, 6}$) and taking (3.5), (3.6), (3.8), (3.9), (3.14), (3.15), (3.17) and (3.18) into account, we see that the determinant of this system is equal to $-\frac{(\delta_1\delta_2\delta_3\delta_4)^2}{\gamma_1\gamma_2\gamma_3\gamma_4}\Delta^4(\lambda_0)$ and so it does not vanish by assumption. Consequently the system (3.19) has the only trivial solution $c_i = 0$ ($i = \overline{1, 6}$). This is a contradiction. And the proof is complete. \square

Theorem 3. *Let $\lambda = \mu^2$ and $\text{Im } \mu = t$. Then the following asymptotic equalities hold as $|\lambda| \rightarrow \infty$:*

(1) *In case $\sin \alpha \neq 0$*

$$\phi_1^{(k)}(x, \lambda) = \sin \alpha \frac{d^k}{dx^k} \cos[\mu \omega_1(x+1)] + O\left(\frac{1}{|\mu|^{1-k}} \exp(|t| \omega_1(x+1))\right), \quad (3.20)$$

$$\begin{aligned} \phi_2^{(k)}(x, \lambda) &= \frac{\gamma_1}{\delta_1} \sin \alpha \frac{d^k}{dx^k} \cos[\mu(\omega_2 x + \omega_1 h_1 + \omega_1)] \\ &+ O\left(\frac{1}{|\mu|^{1-k}} \exp(|t|(\omega_2 x + \omega_1 h_1 + \omega_1))\right), \end{aligned} \quad (3.21)$$

$$\begin{aligned} \phi_3^{(k)}(x, \lambda) &= \frac{\gamma_1 \gamma_3}{\delta_1 \delta_3} \sin \alpha \frac{d^k}{dx^k} \cos[\mu(\omega_3 x + \omega_2 h_2 + \omega_1)] \\ &+ O\left(\frac{1}{|\mu|^{1-k}} \exp(|t|(\omega_3 x + \omega_2 h_2 + \omega_1))\right). \end{aligned} \quad (3.22)$$

(2) In case $\sin \alpha = 0$

$$\phi_1^{(k)}(x, \lambda) = \frac{-1}{\mu \omega_1} \cos \alpha \frac{d^k}{dx^k} \sin[\mu \omega_1 (x + 1)] + O\left(\frac{1}{|\mu|^{2-k}} \exp(|t| \omega_1 (x + 1))\right), \quad (3.23)$$

$$\begin{aligned} \phi_2^{(k)}(x, \lambda) &= -\frac{\gamma_1}{\mu \delta_1} \cos \alpha \frac{d^k}{dx^k} \sin[\mu (\omega_2 x + \omega_1 h_1 + \omega_1)] \\ &+ O\left(\frac{1}{|\mu|^{2-k}} \exp(|t| (\omega_2 x + \omega_1 h_1 + \omega_1))\right), \end{aligned} \quad (3.24)$$

$$\begin{aligned} \phi_3^{(k)}(x, \lambda) &= -\frac{\gamma_1 \gamma_3}{\mu \delta_1 \delta_3} \cos \alpha \frac{d^k}{dx^k} \sin[\mu (\omega_3 x + \omega_2 h_2 + \omega_1)] \\ &+ O\left(\frac{1}{|\mu|^{2-k}} \exp(|t| (\omega_3 x + \omega_2 h_2 + \omega_1))\right). \end{aligned} \quad (3.25)$$

for $k = 0$ and $k = 1$. Moreover, each of these asymptotic equalities holds uniformly for x .

Proof. Asymptotic formulas for $\phi_1(x, \lambda)$ and $\phi_2(x, \lambda)$ are found in ([19], Lemma 1.7) and ([12], Theorem 3.2) respectively. But the formulas for $\phi_3(x, \lambda)$ need individual considerations, since this solution is defined by the initial condition with some special nonstandart form. The initial-value problem (3.7)-(3.9) can be transformed into the equivalent integral equation

$$\begin{aligned} u(x) &= \frac{\gamma_3}{\delta_3} \phi_2(h_2, \lambda) \cos \mu \omega_3 x + \frac{\gamma_4}{\mu \omega_3 \delta_4} \phi_2'(h_2, \lambda) \sin \mu \omega_3 x \\ &+ \frac{\omega_3}{\mu} \int_{h_2}^x \sin[\mu \omega_3 (x - y)] q(y) u(y) dy \end{aligned} \quad (3.26)$$

Let $\sin \alpha \neq 0$. Inserting (3.21) in (3.26) we have

$$\begin{aligned} \phi_3(x, \lambda) &= \frac{\gamma_1 \gamma_3}{\delta_1 \delta_3} \sin \alpha \cos[\mu (\omega_3 x + \omega_2 h_2 + \omega_1)] \\ &+ \frac{\omega_3}{\mu} \int_{h_2}^x \sin[\mu \omega_3 (x - y)] q(y) \phi_3(y, \lambda) dy \\ &+ O\left(\frac{1}{|\mu|} \exp(|t| (\omega_3 x + \omega_2 h_2 + \omega_1))\right). \end{aligned} \quad (3.27)$$

Multiplying this by $\exp(-|t| (\omega_3 x + \omega_2 h_2 + \omega_1))$ and denoting

$$F(x, \lambda) = \exp(-|t| (\omega_3 x + \omega_2 h_2 + \omega_1)) \phi_3(x, \lambda),$$

we have the following integral equation

$$F(x, \lambda) = \frac{\gamma_1 \gamma_3}{\delta_1 \delta_3} \sin \alpha \exp(-|t|(\omega_3 x + \omega_2 h_2 + \omega_1)) \cos[\mu(\omega_3 x + \omega_2 h_2 + \omega_1)] \\ + \frac{\omega_3}{\mu} \int_{h_2}^x \sin[\mu \omega_3(x-y)] \exp(-|t|\omega_3(x-y)) q(y) F(y, \lambda) dy + O\left(\frac{1}{\mu}\right).$$

Putting $M(\lambda) = \max_{x \in [h_2, 1]} |F(x, \lambda)|$, from the last equation we derive that

$$M(\lambda) \leq M_0 \left(\left| \frac{\gamma_1 \gamma_3}{\delta_1 \delta_3} \right| + \frac{1}{\mu} \right)$$

for some $M_0 > 0$. Consequently, $M(\lambda) = O(1)$ as $|\lambda| \rightarrow \infty$, and so $\phi_3(x, \lambda) = O(\exp(|t|(\omega_3 x + \omega_2 h_2 + \omega_1)))$ as $|\lambda| \rightarrow \infty$. Inserting the integral term of (3.27) yields (3.22) for $k = 0$. The case $k = 1$ of (3.22) follows at once on differentiating (3.21) and making the same procedure as in the case $k = 0$. The proof of (3.25) is similar to that of (3.22). \square

Theorem 4. Let $\lambda = \mu^2$, $\mu = \sigma + it$. Then the following asymptotic formulas hold for the eigenvalues of the boundary-value-transmission problem(1.1)-(1.7):

Case 1: $\beta'_2 \neq 0$, $\sin \alpha \neq 0$

$$\mu_n = \frac{\pi(n-1)}{\omega_3 + \omega_2 h_2 + \omega_1} + O\left(\frac{1}{n}\right), \quad (3.28)$$

Case 2: $\beta'_2 \neq 0$, $\sin \alpha = 0$

$$\mu_n = \frac{\pi(n-\frac{1}{2})}{\omega_3 + \omega_2 h_2 + \omega_1} + O\left(\frac{1}{n}\right), \quad (3.29)$$

Case 3: $\beta'_2 = 0$, $\sin \alpha \neq 0$

$$\mu_n = \frac{\pi(n-\frac{1}{2})}{\omega_3 + \omega_2 h_2 + \omega_1} + O\left(\frac{1}{n}\right), \quad (3.30)$$

Case 4: $\beta'_2 = 0$, $\sin \alpha = 0$

$$\mu_n = \frac{\pi n}{\omega_3 + \omega_2 h_2 + \omega_1} + O\left(\frac{1}{n}\right), \quad (3.31)$$

Proof. Let us consider only the case 1. Putting $x = 1$ in

$$\Delta_3(\lambda) = \phi_3(x, \lambda) \chi'_3(x, \lambda) - \phi'_3(x, \lambda) \chi_3(x, \lambda)$$

and inserting $\chi_3(1, \lambda) = \beta'_2 \lambda + \beta_2$, $\chi'_3(1, \lambda) = \beta'_1 \lambda + \beta_1$ we have the following representation for $\Delta_3(\lambda)$:

$$\Delta_3(\lambda) = (\beta'_1 \lambda + \beta_1) \phi_3(1, \lambda) - (\beta'_2 \lambda + \beta_2) \phi'_3(1, \lambda). \quad (3.32)$$

Putting $x = 1$ in (3.22) and inserting the result in (3.32), we derive now that

$$\begin{aligned} \Delta_3(\lambda) &= \frac{\delta_2 \delta_4}{\gamma_2 \gamma_4} \omega_3 \beta_2'(\sin \alpha) \mu^3 \sin[\mu(\omega_3 + \omega_2 h_2 + \omega_1)] \\ &\quad + O\left(|\mu|^2 \exp(2|t|(\omega + \omega_2 h_2 + \omega_1))\right). \end{aligned} \quad (3.33)$$

By applying the Rouché Theorem, it follows that $\Delta_3(\lambda)$ has the same number of zeros inside the contour as the leading term in (3.33). Hence, if $\lambda_0 < \lambda_1 < \lambda_2 \dots$ are the zeros of $\Delta_3(\lambda)$ and $\mu_n^2 = \lambda_n$, we have

$$\frac{\pi(n-1)}{\omega_3 + \omega_2 h_2 + \omega_1} + \delta_n \quad (3.34)$$

for sufficiently large n , where $|\delta_n| < \frac{\pi}{4(\omega_3 + \omega_2 h_2 + \omega_1)}$ for sufficiently large n . By putting in (3.33) we have $\delta_n = O\left(\frac{1}{n}\right)$, and the proof is completed in Case 1. The proofs for the other cases are similar. \square

Theorem 5. *The following asymptotic formulas hold for the eigenfunctions*

$$\phi_{\lambda_n}(x) = \begin{cases} \phi_1(x, \lambda_n), & x \in [-1, h_1), \\ \phi_2(x, \lambda_n), & x \in (h_1, h_2), \\ \phi_3(x, \lambda_n), & x \in (h_2, 1] \end{cases}$$

of (1.1)-(1.7):

Case 1: $\beta_2' \neq 0, \sin \alpha \neq 0$

$$\phi_{\lambda_n}(x) = \begin{cases} \sin \alpha \cos \left[\frac{\omega_1 \pi (n-1)(x+1)}{\omega_2 + \omega_1} \right] + O\left(\frac{1}{n}\right), & x \in [-1, h_1), \\ \frac{\gamma_1}{\delta_1} \sin \alpha \cos \left[\frac{(\omega_2 x + \omega_1 h_1 + \omega_1) \pi (n-1)}{\omega_2 + \omega_1 h_1 + \omega_1} \right] + O\left(\frac{1}{n}\right), & x \in (h_1, h_2), \\ \frac{\gamma_1 \gamma_3}{\delta_1 \delta_3} \sin \alpha \cos \left[\frac{(\omega_3 x + \omega_2 h_2 + \omega_1) \pi (n-1)}{\omega_3 + \omega_2 h_2 + \omega_1} \right] + O\left(\frac{1}{n}\right), & x \in (h_2, 1]. \end{cases}$$

Case 2: $\beta_2' \neq 0, \sin \alpha = 0$

$$\begin{aligned} &\phi_{\lambda_n}(x) \\ = &\begin{cases} -\frac{\omega_1 + \omega_2}{\omega_1} \frac{\cos \alpha}{\pi(n-\frac{1}{2})} \sin \left[\frac{\omega_1 \pi (n-\frac{1}{2})(x+1)}{\omega_2 + \omega_1} \right] + O\left(\frac{1}{n^2}\right), & x \in [-1, h_1), \\ \frac{-\gamma_1}{\delta_1} \frac{\omega_1 + \omega_2}{\omega_1} \frac{\cos \alpha}{\pi(n-\frac{1}{2})} \sin \left[\frac{(\omega_2 x + \omega_1 h_1 + \omega_1) \pi (n-\frac{1}{2})}{\omega_2 + \omega_1 h_1 + \omega_1} \right] + O\left(\frac{1}{n^2}\right), & x \in (h_1, h_2), \\ \frac{-\gamma_1 \gamma_3}{\delta_1 \delta_3} \frac{\omega_1 + \omega_2}{\omega_1} \frac{\cos \alpha}{\pi(n-\frac{1}{2})} \sin \left[\frac{(\omega_3 x + \omega_2 h_2 + \omega_1) \pi (n-\frac{1}{2})}{\omega_3 + \omega_2 h_2 + \omega_1} \right] + O\left(\frac{1}{n^2}\right), & x \in (h_2, 1]. \end{cases} \end{aligned}$$

Case 3: $\beta'_2 = 0$, $\sin \alpha \neq 0$

$$\phi_{\lambda_n}(x) = \begin{cases} \sin \alpha \cos \left[\frac{\omega_1 \pi (n - \frac{1}{2})(x+1)}{\omega_2 + \omega_1} \right] + O\left(\frac{1}{n}\right), & x \in [-1, h_1), \\ \frac{\gamma_1}{\delta_1} \sin \alpha \cos \left[\frac{(\omega_2 x + \omega_1 h_1 + \omega_1) \pi (n - \frac{1}{2})}{\omega_2 + \omega_1 h_1 + \omega_1} \right] + O\left(\frac{1}{n}\right), & x \in (h_1, h_2), \\ \frac{\gamma_1 \gamma_3}{\delta_1 \delta_3} \sin \alpha \cos \left[\frac{(\omega_3 x + \omega_2 h_2 + \omega_1) \pi (n - \frac{1}{2})}{\omega_3 + \omega_2 h_2 + \omega_1} \right] + O\left(\frac{1}{n}\right), & x \in (h_2, 1]. \end{cases}$$

Case 4: $\beta'_2 = 0$, $\sin \alpha = 0$

$$\phi_{\lambda_n}(x) = \begin{cases} -\frac{\omega_1 + \omega_2}{\omega_1} \frac{\cos \alpha}{\pi n} \sin \left[\frac{\omega_1 \pi n (x+1)}{\omega_2 + \omega_1} \right] + O\left(\frac{1}{n^2}\right), & x \in [-1, h_1), \\ \frac{-\gamma_1}{\delta_1} \frac{\omega_1 + \omega_2}{\omega_1} \frac{\cos \alpha}{\pi n} \sin \left[\frac{(\omega_2 x + \omega_1 h_1 + \omega_1) \pi n}{\omega_2 + \omega_1 h_1 + \omega_1} \right] + O\left(\frac{1}{n^2}\right), & x \in (h_1, h_2), \\ \frac{-\gamma_1 \gamma_3}{\delta_1 \delta_3} \frac{\omega_1 + \omega_2}{\omega_1} \frac{\cos \alpha}{\pi n} \sin \left[\frac{(\omega_3 x + \omega_2 h_2 + \omega_1) \pi n}{\omega_3 + \omega_2 h_2 + \omega_1} \right] + O\left(\frac{1}{n^2}\right), & x \in (h_2, 1]. \end{cases}$$

All these asymptotic formulas hold uniformly for x .

Proof. Let us consider only the Case 1. Inserting (3.22) in the integral term of (3.27), we easily see that

$$\int_{h_2}^x \sin[\mu \omega_3 (x - y)] q(y) \phi_3(y, \lambda) dy = O(\exp(|t|(\omega_3 x + \omega_2 h_2 + \omega_1))).$$

Inserting in (3.20) yields

$$\begin{aligned} \phi_3(x, \lambda) &= \frac{\gamma_1 \gamma_3}{\delta_1 \delta_3} \sin \alpha \cos[\mu(\omega_3 x + \omega_2 h_2 + \omega_1)] \\ &\quad + O\left(\frac{1}{|\mu|} \exp|t|(\omega_3 x + \omega_2 h_2 + \omega_1)\right). \end{aligned} \quad (3.35)$$

We already know that all eigenvalues are real. Furthermore, putting $\lambda = -H$, $H > 0$ in (3.33) we infer that $\omega(-H) \rightarrow \infty$ as $H \rightarrow +\infty$, and so $\omega(-H) \neq 0$ for sufficiently large $R > 0$. Consequently, the set of eigenvalues is bounded below. Letting $\sqrt{\lambda_n} = \mu_n$ in (3.35) we now obtain

$$\phi_3(x, \lambda_n) = \frac{\gamma_1 \gamma_3}{\delta_1 \delta_3} \sin \alpha \cos[\mu_n(\omega_3 x + \omega_2 h_2 + \omega_1)] + O\left(\frac{1}{\mu_n}\right)$$

since $t_n = lm\mu_n$ for sufficiently large n . After some calculation, we easily see that

$$\cos[\mu_n(\omega_3 x + \omega_2 h_2 + \omega_1)] = \cos\left[\frac{(\omega_3 x + \omega_2 h_2 + \omega_1) \pi (n-1)}{\omega_3 + \omega_2 h_2 + \omega_1}\right] + O\left(\frac{1}{n}\right).$$

Consequently,

$$\phi_3(x, \lambda_n) = \frac{\gamma_1 \gamma_3}{\delta_1 \delta_3} \sin \alpha \cos\left[\frac{(\omega_3 x + \omega_2 h_2 + \omega_1) \pi (n-1)}{\omega_3 + \omega_2 h_2 + \omega_1}\right] + O\left(\frac{1}{n}\right).$$

In a similar method, we can deduce that

$$\phi_2(x, \lambda_n) = \frac{\gamma_1}{\delta_1} \sin \alpha \cos \left[\frac{(\omega_2 x + \omega_1 h_1 + \omega_1) \pi (n-1)}{\omega_2 + \omega_1 h_1 + \omega_1} \right] + O\left(\frac{1}{n}\right),$$

and

$$\phi_1(x, \lambda_n) = \sin \alpha \cos \left[\frac{\omega_1 \pi (n-1)(x+1)}{\omega_2 + \omega_1} \right] + O\left(\frac{1}{n}\right).$$

Thus the proof of the theorem completed in Case 1. The proofs for the other cases are similar. \square

ACKNOWLEDGEMENT

The author is grateful for the valuable comments and suggestions of the referee.

REFERENCES

- [1] Z. Akdoğan, M. Demirci, and O. S. Mukhtarov, "Green function of discontinuous boundary-value problem with transmission conditions," *Math. Methods Appl. Sci.*, vol. 30, no. 14, pp. 1719–1738, 2007.
- [2] P. A. Binding, P. J. Browne, and B. A. Watson, "Sturm–Liouville problems with boundary conditions rationally dependent on the eigenparameter. II," *J. Comput. Appl. Math.*, vol. 148, no. 1, pp. 147–168, 2002.
- [3] C. T. Fulton, "Two-point boundary value problems with eigenvalue parameter contained in the boundary conditions," *Proc. R. Soc. Edinb., Sect. A, Math.*, vol. 77, pp. 293–308, 1977.
- [4] R. P. Gilbert and H. C. Howard, "On the singularities of Sturm-Liouville expansions: II," *Appl. Anal.*, vol. 2, pp. 269–282, 1972.
- [5] D. B. Hinton, "An expansion theorem for an eigenvalue problem with eigenvalue parameter in the boundary condition," *Q. J. Math., Oxf. II. Ser.*, vol. 30, pp. 33–42, 1979.
- [6] M. Kadakal, O. S. Mukhtarov, and F. Ş. Muhtarov, "Some spectral problems of Sturm-Liouville problem with transmission conditions," *Iranian Journal of Science and Technology*, vol. 49, no. A2, pp. 229–245, 2005.
- [7] N. B. Kerimov and K. R. Mamedov, "On a boundary value problem with a spectral parameter in the boundary conditions," *Sib. Math. J.*, vol. 40, no. 2, pp. 281–290 (1999); translation from *sib. mat. zh.* 40, no.2, 325–335, 1999.
- [8] K. R. Mamedov, "On boundary value problem with parameter in boundary conditions," *Spectral Theory of Operator and Its Applications*, vol. 11, pp. 117–121, 1997.
- [9] K. R. Mamedov, "On a basic problem for a second order differential equation with a discontinuous coefficient and a spectral parameter in the boundary conditions," in *Proceedings of the 7th international conference on geometry, integrability and quantization, Sts. Constantine and Elena (near Varna), Bulgaria, June 2–10, 2005*. Sofia: Bulgarian Academy of Sciences, 2006, pp. 218–225.
- [10] K. R. Mamedov, "On an inverse scattering problem for a discontinuous Sturm-Liouville equation with a spectral parameter in the boundary condition," *Bound. Value Probl.*, vol. 2010, p. 17, 2010.
- [11] O. Muhtarov and S. Yakubov, "Problems for ordinary differential equations with transmission conditions," *Appl. Anal.*, vol. 81, no. 5, pp. 1033–1064, 2002.
- [12] O. S. Mukhtarov and M. Kadakal, "Some spectral properties of one Sturm-Liouville type problem with discontinuous weight," *Sib. Mat. Zh.*, vol. 46, no. 4, pp. 860–875, 2005.

- [13] O. S. Mukhtarov, M. Kandemir, and N. Kuruoğlu, “Distribution of eigenvalues for the discontinuous boundary-value problem with functional-manypoint conditions,” *Isr. J. Math.*, vol. 129, pp. 143–156, 2002.
- [14] N. A. nışık, O. Mukhtarov, and M. Kadakal, “Asymptotic formulas for eigenfunctions of the Sturm-Liouville problems with eigenvalue parameter in the boundary conditions,” *Kuwait journal of Science and Engineering*, vol. 39, no. 1A, pp. 1–17, 2012.
- [15] M. Ronto and A. M. Samoilenko, *Numerical-analytic methods in the theory of boundary-value problems*. Singapore: World Scientific, 2000.
- [16] E. Şen and A. Bayramov, “Calculation of eigenvalues and eigenfunctions of a discontinuous boundary value problem with retarded argument which contains a spectral parameter in the boundary condition,” *Math. Comput. Modelling*, vol. 54, no. 11-12, pp. 3090–3097, 2011.
- [17] A. A. Shkalikov, “Boundary value problems for ordinary differential equations with a parameter in the boundary conditions,” *Tr. Semin. Im. I. G. Petrovskogo*, vol. 9, pp. 190–229, 1983.
- [18] A. N. Tikhonov and A. A. Samarskii, *Equations of mathematical physics. Translated by A. R. M. Robson and P. Basu. Translation edited by D. M. Brink*, ser. International Series of Monographs on Pure and Applied Mathematics. Oxford: Pergamon Press, 1963, vol. 39.
- [19] E. C. Titchmarsh, *Eigenfunction expansions associated with second-order differential equations. Part I. 2nd ed.* Oxford: At the Clarendon Press, 1962.
- [20] E. Tunc and O. S. Muhtarov, “Fundamental solutions and eigenvalues of one boundary-value problem with transmission conditions,” *Pure Appl. Math. Sci.*, vol. 59, no. 1-2, pp. 1–9, 2004.
- [21] J. Walter, “Regular eigenvalue problems with eigenvalue parameter in the boundary condition,” *Math. Z.*, vol. 133, pp. 301–312, 1973.
- [22] A. Wang, J. Sun, X. Hao, and S. Yao, “Completeness of eigenfunctions of Sturm-Liouville problems with transmission conditions,” *Methods Appl. Anal.*, vol. 16, no. 3, pp. 299–312, 2009.
- [23] S. Yakubov and Y. Yakubov, “Abel basis of root functions of regular boundary value problems,” *Math. Nachr.*, vol. 197, pp. 157–187, 1999.
- [24] Q. Yang and W. Wang, “Asymptotic behavior of a differential operator with discontinuities at two points,” *Math. Methods Appl. Sci.*, vol. 34, no. 4, pp. 373–383, 2011.
- [25] Q. Yang and W. Wang, “Asymptotic behaviour of a discontinuous differential operator with transmission conditions,” *Mathematics Applicata*, vol. 24, no. 1, pp. 15–24, 2011.

Author’s address

Erdoğan Şen

Namik Kemal University, Faculty of Arts and Science, Department of Mathematics 59030 Tekirdağ, Turkey and Department of Mathematics Engineering, Istanbul Technical University, Maslak, 34469 Istanbul, Turkey

E-mail address: erdogan.math@gmail.com