

THE MIXED BOUNDARY VALUE PROBLEM FOR A THIRD ORDER EQUATION WITH MULTIPLE CHARACTERISTICS

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ABSTRACT

In the paper, the boundary value problem is considered for equation $U_{xxx} - U_{yy} = 0$ in the domain $D = \{(x; y); 0 < x < a; 0 < y < b\}$.

Uniqueness of the stated problem is proved by the method of energy integral. The solution is constructed by the Fourier method. Eigenvalues and eigenfunctions are found for a problem of Sturm-Louville's type.

Key words: mixed boundary value problem, multiple characteristics, method of energy integral.

ÖZET

Bu makalede, $D = \{(x; y); 0 < x < a; 0 < y < b\}$ bölgesinde $U_{xxx} - U_{yy} = 0$ eşitliği için sınır değer problemi incelenmiştir. Ortaya konulan problemin teklifi enerji integrali metoduyla ispatlanmıştır. Bu çözüm Fourier metoduyla kurulmuştur. Özdeğerler ve özfonksiyonlar Sturm-Louville tipli bir problem için bulunmuştur.

Anahtar Kelimeler: karışık sınır değer problemi, çoklu karakteristikler, enerji integralinin metodu.

1. Introduction

Consider the equation

$$U_{xxx} - U_{yy} = 0 \quad (1)$$

in the domain $D = \{(x; y); 0 < x < a; 0 < y < b\}$.

First works devoted to the equation (1) were papers of Italian mathematics H. Block [6] and E. Del Vecchio [12,13]. Then their results were generalized in the paper by L. Cattabriga [7] where he constructed fundamental solutions and developed the theory of potentials. Later, various boundary value problems were studied in [1]-[2] using fundamental solutions constructed in [7].

Some local boundary value problems for the equation (1) were constructed in [3]-[5] where solutions were constructed using the Fourier method.

2. Statement of the problem

We study the following boundary value problem for the equation (1) in the domain D .

Problem A_α . To find a regular solution $U(x, y) \in C_{x,y}^{3,2}(D) \cap C_{x,y}^{2,1}(\overline{D})$ of the equation (1) in the domain D satisfying the boundary conditions

$$\left. \begin{aligned} \alpha U(x, 0) + \beta U_y(x, 0) &= 0, \\ \gamma U(x, b) + \delta U_y(x, b) &= 0, \end{aligned} \right\} 0 < x < a, \quad (2)$$

$$U_{xx}(0, y) = \varphi_1(y), \quad U_x(a, y) = \varphi_2(y), \quad U_{xx}(a, y) = \varphi_3(y), \quad 0 \leq y \leq b \quad (3)$$

where $\alpha, \beta, \gamma, \delta$ are constants such that $\alpha^2 + \beta^2 \neq 0$, $\gamma^2 + \delta^2 \neq 0$ and functions $\varphi_j \in C^1[0, b]$, $j=1, 3$, $\varphi_2 \in C^2[0, b]$, $\varphi_i(0) = \varphi_i(b)$, $i=1, 2, 3$.

Note that Problem A_α was considered at $\alpha = \gamma = 1$, $\beta = \delta = 0$ [3] at $\beta = \delta = 1$, $\alpha = \gamma = 0$ in [4], and an analogous problem was considered in [5].

3. Uniqueness of the solution

Theorem 1. If $\alpha\beta \leq 0$, $\gamma\delta \geq 0$, then the homogeneous problem A_α has not more than one solution.

Proof. Suppose the opposite, i.e. let $U_1(x, y)$ and $U_2(x, y)$ be solutions of Problem A_α . Then $U(x, y) = U_1(x, y) - U_2(x, y)$ is the solution of the homogeneous problem.

Consider the identity

$$\frac{\partial}{\partial x} \left(UU_{xx} - \frac{1}{2} U_x^2 \right) - \frac{\partial}{\partial y} (UU_y) + U_y^2 = 0.$$

Integrating it in D and taking into account homogeneous boundary conditions, we obtain

$$\frac{1}{2} \int_0^b U_x^2(0, y) dy - \int_0^a U(x, b) U_y(x, b) dx + \int_0^a U(x, 0) U_y(x, 0) dx + \iint_D U_y^2(x, y) dx dy = 0.$$

Requiring $\alpha \neq 0$, $\gamma \neq 0$ in (2), we have

$$\frac{1}{2} \int_0^b U_x^2(0, y) dy - \frac{\delta}{\gamma} \int_0^a U_y^2(x, b) dx - \frac{\beta}{\alpha} \int_0^a U_y^2(x, 0) dx + \iint_D U_y^2(x, y) dx dy = 0.$$

Taking into account conditions of theorem, we obtain $U_y(x, y) = 0$, i.e. $U(x, y) = f(x)$. $U_y(x, 0) = 0$ therefore $U(x, 0) = 0$, hence, $f(x) \equiv 0$ or $U(x, y) = 0$. If $\alpha \neq 0$, $\delta \neq 0$, $\beta \neq 0$, $\gamma \neq 0$, then we also have $U(x, y) = 0$.

4. Existence of the solution

Consider the following subsidiary problem: to find a non-zero solution of the equation (1) satisfying conditions (2) which is represented in the form

$$U(x, y) = X(x)Y(y). \quad (4)$$

Substituting (4) in (1) and separating the variables, we obtain

$$Y'' + \lambda Y = 0, \quad (5)$$

$$X''' + \lambda X = 0. \quad (6)$$

We have from (5) and (2) the problem of Sturm-Louville's type:

$$\left. \begin{aligned} Y'' + \lambda Y &= 0, \\ \alpha Y(0) + \beta Y'(0), \\ \gamma(b) + \delta Y'(b). \end{aligned} \right\} \quad (7)$$

It is known [10] that eigenvalues of the parameter λ , for the problem (7) exist only at $\lambda > 0$, the corresponding general solution has the form

$$Y(y) = C_1 \cos \sqrt{\lambda} y + C_2 \sin \sqrt{\lambda} y$$

where C_1, C_2 are arbitrary constants.

Satisfying the conditions of the problem (7), we obtain the transcendental equation for determination of λ :

$$\operatorname{ctg} \sqrt{\lambda} y = \frac{\alpha\gamma + \lambda\delta\beta}{\sqrt{\lambda}(\gamma\beta - \alpha\delta)}. \quad (8)$$

Putting $\xi = \sqrt{\lambda} b$, we have

$$\operatorname{ctg} \xi = \frac{P_1 + P_2 \xi^2}{P_3 \xi}.$$

where $P_1 = a\gamma b^2$, $P_2 = \delta\beta$, $P_3 = b(\gamma\beta - \alpha\delta)$.

Rewrite this equation as the system

$$\begin{aligned} \eta &= \operatorname{ctg} \xi \\ \eta &= \frac{P_1 + P_2 \xi^2}{P_3 \xi} = \frac{1}{P_3} \left(\frac{P_1}{\xi} + P_2 \xi \right). \end{aligned} \quad (9)$$

Then points of intersection of two curves give the eigenvalue $\lambda_n = \frac{1}{b^2} \xi^2$. The first curve is the graph of $\eta = \operatorname{ctg} \xi$ at $\xi > 0$, and the second one is a hyperbola.

We conclude that the system (9) has infinite set of roots and these roots are real and different, i.e. $\lambda_n - \lambda_m \neq 0$ if $m \neq n$ and $\lambda_n > \lambda_m$ as $n > m$. Thus, $\{\lambda_n\}$ form an increasing sequence.

These roots are $0 < \xi_1 < \frac{\pi}{2}$ and $\xi_n = \xi_1 + (n-1)\pi$, $n = 1, 2, 3, \dots$.

Then eigenvalues have the form $\lambda_n = \frac{1}{b^2} [\xi_1 + (n-1)\pi]^2$.

Corresponding eigenfunctions have the form

$$Y_n(y) = (\alpha \sin \sqrt{\lambda_n} y - \beta \sqrt{\lambda_n} \cos \sqrt{\lambda_n} y) A_n \quad (10)$$

where A_n are constants.

Let's prove that the system of functions $\{Y_n(y)\}$ (10) of the problem (7) is orthogonal in the segment $[0, b]$.

The orthogonality of the system (10) is proven as the work in [11].

At $n = m$, without any loss of generality supposing $A_n = 1$, we obtain

$$\begin{aligned} \|Y_n(y)\|^2 &= \int_0^b Y_n^2(y) dy = \int_0^b (\alpha \sin \sqrt{\lambda_n} y - \beta \sqrt{\lambda_n} \cos \sqrt{\lambda_n} y)^2 dy \\ &= \frac{1}{2} (\alpha^2 b + \beta^2 \lambda_n b - \alpha \beta) + \frac{\beta^2 \lambda_n - \alpha^2}{4 \sqrt{\lambda_n}} \sin 2 \sqrt{\lambda_n} b + \frac{\alpha \beta}{2} \cos 2 \sqrt{\lambda_n} b. \end{aligned}$$

The general solution of the equation (6) has the form

$$X_n(x) = C_{1n} e^{-k_n x} + e^{\frac{1}{2} k_n x} (C_{2n} \cos v_n x + C_{3n} \sin v_n x) \quad (13)$$

where $k_n = \sqrt[3]{\lambda_n}$, $v_n = \frac{\sqrt{3}}{2} k_n$, C_{in} ($i = 1, 2, 3$) are arbitrary constants.

Then the function

$$U_n(x, y) = X_n(x) Y_n(y)$$

satisfies the equation and conditions (2).

By virtue of linearity and homogeneity of the equation (1), the sum of particular

Solutions

$$U(x, y) = \sum_{n=1}^{\infty} X_n(x) Y_n(y) \quad (14)$$

will be also the solution of (1).

The function $U(x, y)$, represented by the series (14), satisfies conditions (2) since all the members of the series satisfy them.

Satisfying the boundary conditions (3), we obtain

$$\left. \begin{aligned} U_{.xx}(0, y) = \varphi_1(y) &= \sum_{n=1}^{\infty} X_n''(0) Y_n(y), \\ U_x(a, y) = \varphi_2(y) &= \sum_{n=1}^{\infty} X_n'(a) Y_n(y), \\ U_{.xx}(a, y) = \varphi_3(y) &= \sum_{n=1}^{\infty} X_n''(a) Y_n(y), \end{aligned} \right\} \quad (15)$$

Series (15) are represented the expansion of an arbitrary function $\varphi_i(y)$, $i=1,2,3$ eigenvalues of the problem (7). Members $X_n''(0)$, $X_n'(a)$, $X_n''(a)$ are coefficients of this expansion. If functions $\varphi_i(y)$ are integrable in the segment $[0, b]$, then the expansion (15) behaves with respect to convergence like an usual Fourier trigonometrical series [11].

For determining coefficients of (15), multiply it on $Y_m(y)$ and integrate at limits $[0, b]$, then taking into account orthogonality of the system of functions $Y_m(y)$, we obtain

$$\begin{aligned} X_m''(0) &= \frac{1}{\|Y_m\|^2} \int_0^b \varphi_1(\eta) Y_m(\eta) d\eta, \quad X_m'(a) = \frac{1}{\|Y_m\|^2} \int_0^b \varphi_2(\eta) Y_m(\eta) d\eta, \\ X_m''(a) &= \frac{1}{\|Y_m\|^2} \int_0^b \varphi_3(\eta) Y_m(\eta) d\eta. \end{aligned}$$

For convenience, introduce the notations

$$B_{in} = \frac{1}{\|Y_n\|^2} \int_0^b \varphi_i(\eta) Y_n(\eta) d\eta, \quad i=1,2,3. \quad (16)$$

Then we obtain the system of algebraic equations for determining coefficients C_{in} ($i=1,2,3$):

$$\left\{ \begin{aligned} k_n^2 C_{1n} - \frac{1}{2} k_n^2 C_{2n} + \frac{\sqrt{3}}{2} k_n^2 C_{3n} &= B_{1n} \\ -k_n C_{1n} e^{-k_n a} + k_n e^{\frac{1}{2} k_n a} \cos\left(v_n a + \frac{\pi}{3}\right) C_{2n} + k_n e^{\frac{1}{2} k_n a} \sin\left(v_n a + \frac{\pi}{3}\right) C_{3n} &= B_{2n} \\ k_n^2 e^{-k_n a} C_{1n} - k_n^2 e^{\frac{1}{2} k_n a} \cos\left(v_n a - \frac{\pi}{3}\right) C_{2n} - k_n^2 e^{\frac{1}{2} k_n a} \sin\left(v_n a - \frac{\pi}{3}\right) C_{3n} &= B_{3n}. \end{aligned} \right. \quad (17)$$

Calculations shows that

$$\Delta = \sqrt{3}k_n^5 e^{k_n a} \left[\frac{1}{2} - e^{-\frac{3}{2}k_n a} \sin\left(v_n a - \frac{\pi}{6}\right) \right] \neq 0.$$

Solving the system (17), substituting values of C_{in} in (14), we obtain the solution of Problem A_α in the form

$$U(x, y) = \sum_{n=1}^{\infty} [B_{1n} D_{1n}(x) + B_{2n} D_{2n}(x) + B_{3n} D_{3n}(x)] Y_n(y) \quad (18)$$

where

$$D_{1n}(x) = \frac{\sqrt{3}k_n^3}{\Delta} \left[\frac{1}{2} e^{k_n(a-x)} + e^{-\frac{1}{2}k_n(a-x)} \cos(v_n a - v_n x) \right],$$

$$D_{2n}(x) = \frac{k_n^4}{\Delta} \left\{ -\frac{1}{2} k_n(a-2x) \sin v_n a - e^{-k_n(a-\frac{1}{2}x)} \left[\sin\left(v_n a + \frac{\pi}{3}\right) + e^{\frac{3}{2}k_n a} \sin\left(v_n(a-x) - \frac{\pi}{3}\right) \right] \right\},$$

$$D_{3n}(x) = \frac{k_n^3}{\Delta} \left\{ -\frac{1}{2} k_n(a-2x) \cos\left(v_n a + \frac{\pi}{6}\right) - e^{-k_n(a-\frac{1}{2}x)} \left[\sin\left(v_n a + \frac{\pi}{3}\right) + e^{\frac{3}{2}k_n a} \sin\left(v_n(a-x) - \frac{\pi}{3}\right) \right] \right\}.$$

Let's prove the uniform convergence of the series (18) with respect to both variables.

Let (x_0, y_0) be an arbitrary point of the domain D . Then

$$U(x_0, y_0) = \sum_{n=1}^{\infty} B_{1n} D_{1n}(x_0) Y_n(y_0) + \sum_{n=1}^{\infty} B_{2n} D_{2n}(x_0) Y_n(y_0) + \sum_{n=1}^{\infty} B_{3n} D_{3n}(x_0) Y_n(y_0) \quad (19)$$

what follows

$$|U(x_0, y_0)| \leq \sum_{n=1}^{\infty} |B_{1n} Y_n(y_0)| |D_{1n}(x_0)| + \sum_{n=1}^{\infty} |B_{2n} Y_n(y_0)| |D_{2n}(x_0)| + \sum_{n=1}^{\infty} |B_{3n} Y_n(y_0)| |D_{3n}(x_0)|. \quad (20)$$

Denoting

$$\mathcal{G}_i(x_0, y_0) = \sum_{n=1}^{\infty} B_{in} D_{in}(x_0) Y_n(y_0),$$

we have

$$|\mathcal{G}_i(x_0, y_0)| \leq \sum_{n=1}^{\infty} |B_{in} Y_n(y_0)| |D_{in}(x_0)|, \quad i = 1, 2, 3.$$

Estimate $|B_{in} Y_n(y_0)|$:

$$|B_{in} Y_n(y_0)| \leq |Y_n(y_0)| |B_{in}| = |Y_n(y_0)| \frac{1}{\|Y_n\|^2} \int_0^b \varphi_i(\eta) Y_n(\eta) d\eta.$$

But

$$|Y_n(y_0)| = |\alpha \sin \sqrt{\lambda_n} y_0 - \beta \sqrt{\lambda_n} \cos \sqrt{\lambda_n} y_0| \leq |\alpha| + |\beta| \sqrt{\lambda_n}.$$

Then we have

$$|B_{in} Y_n(y_0)| \leq \frac{(|\alpha| + |\beta| \sqrt{\lambda_n})^2}{\|Y_n\|^2} \int_0^b |\varphi_i(\eta)| d\eta.$$

Let's prove that the expression $\frac{(|\alpha| + |\beta| \sqrt{\lambda_n})^2}{\|Y_n\|^2}$ is bounded at

$n \rightarrow \infty$:

$$\begin{aligned} \frac{(|\alpha| + |\beta| \sqrt{\lambda_n})^2}{\|Y_n\|^2} &= \frac{\alpha^2 + 2|\alpha\beta| \sqrt{\lambda_n} + \beta^2 \lambda_n}{\|Y_n\|^2} \\ &= \frac{\alpha^2 + 2|\alpha\beta| \sqrt{\lambda_n} + \beta^2 \lambda_n}{\frac{1}{2}(\alpha^2 b + \beta^2 \lambda_n b - \alpha\beta) + \frac{\beta^2 \lambda_n - \alpha^2}{4\sqrt{\lambda_n}} \sin 2\sqrt{\lambda_n} b + \frac{\alpha\beta}{2} \cos 2\sqrt{\lambda_n} b} \\ &= \frac{\frac{\alpha^2}{\lambda_n} + \frac{2|\alpha\beta|}{\sqrt{\lambda_n}} + \beta^2}{\frac{1}{2\lambda_n}(\alpha^2 b - \alpha\beta) + \frac{1}{2}\beta^2 b + \left(\frac{\beta^2}{4\sqrt{\lambda_n}} - \frac{\alpha^2}{4\lambda_n \sqrt{\lambda_n}}\right) \sin 2\sqrt{\lambda_n} b + \frac{\alpha\beta}{2\lambda_n} \cos 2\sqrt{\lambda_n} b} \end{aligned}$$

We obtain from here

$$\lim_{n \rightarrow \infty} \frac{(|\alpha| + |\beta| \sqrt{\lambda_n})^2}{\|Y_n\|^2} = \frac{\beta^2}{\frac{1}{2}\beta^2 b} = \frac{2}{b}.$$

We conclude from this that for any λ_n ,

$$|B_{in} Y_n(y_0)| \leq \frac{2}{b} \int_0^b |\varphi_i(\eta)| d\eta.$$

Under made suppositions concerning $\varphi_i(y)$, the following inequalities

$$|\varphi_i(y)| \leq \frac{M_i}{n^2}, \quad i = 1, 3 \quad |\varphi_2(y)| \leq \frac{M_i}{n^3}$$

hold (see [9]). Then

$$|B_{1n}Y_n(y_0)| \leq \frac{2}{n^2} N, \quad i=1,3, \quad |B_{2n}Y_n(y_0)| \leq \frac{2}{n^3} N$$

where $N = \max M_i, i=1,2,3$.

Now estimate the functions $D_{in}(x_0)$: Calculations show that we obtain the following estimations:

$$|D_{1n}(x_0)| \leq \frac{1}{k_n^2 |\bar{\Delta}|} \left[\frac{1}{2} e^{-k_n x_0} + e^{-\frac{1}{2} k_n (3a-x_0)} \right],$$

$$|D_{2n}(x_0)| \leq \frac{1}{\sqrt{3} k_n |\bar{\Delta}|} \left[e^{-k_n \left(\frac{1}{2} a + x_0\right)} + e^{-k_n \left(2a - \frac{1}{2} x_0\right)} + e^{-\frac{1}{2} k_n (a-x_0)} \right],$$

$$|D_{3n}(x_0)| \leq \frac{1}{\sqrt{3} k_n^2 |\bar{\Delta}|} \left[e^{-k_n \left(\frac{1}{2} a + x_0\right)} + e^{-k_n \left(2a - \frac{1}{2} x_0\right)} + e^{-\frac{1}{2} k_n (a-x_0)} \right],$$

where

$$\bar{\Delta} = \frac{1}{2} + e^{-\frac{3}{2} k_n a} \sin\left(va - \frac{\pi}{6}\right).$$

Then

$$\begin{aligned} |\mathcal{G}_1(x_0, y_0)| &\leq \sum_{n=1}^{\infty} |B_{1n}Y_n(y_0)| |D_{1n}(x_0)| \leq \sum_{n=1}^{\infty} \frac{2}{n^2} N \frac{1}{k_n^2 |\bar{\Delta}|} \left[\frac{1}{2} e^{-k_n x_0} + e^{-\frac{1}{2} k_n (3a-x_0)} \right] \\ &\leq C_1 N \sum_{n=1}^{\infty} \frac{1}{2} \frac{e^{-k_n x_0} + e^{-\frac{1}{2} k_n (a-x_0)}}{n^{\frac{10}{3}}}. \end{aligned}$$

One can easily be convinced that the series $\mathcal{G}_1(x_0, y_0)$ converges absolutely. In exactly the same way, absolute convergence of other series in (19) can be proved.

This implies that the series $U(x_0, y_0)$ converges absolutely. By virtue of arbitrariness of (x_0, y_0) , the series (18) converges absolutely in

the domain \bar{D} . And what is more, derivatives with respect to both variables converge since for derivatives with respect to x , the equalities

$$D_{1n}^{(p)}(x) \leq \frac{\sqrt{3}}{\Delta} k_n^{p+3} \left\{ (-1)^p \frac{1}{2} e^{k_n(a-x)} + e^{-\frac{1}{2}k_n(a-x)} \cos \left[v_n(a-x) - p \frac{\pi}{3} \right] \right\},$$

$$D_{2n}^{(p)}(x) \leq \frac{k_n^{p+4}}{\Delta} \left\{ \begin{aligned} &(-1)^{p+1} e^{\frac{1}{2}k_n(a-2x)} \sin v_n a - e^{-\frac{1}{2}k_n(a-\frac{1}{2}x)} \sin \left[\left(v_n x + \frac{\pi}{3} \right) + p \frac{\pi}{3} \right] \\ &- e^{-\frac{1}{2}k_n(a+x)} \sin \left[\left(v_n(a-x) - \frac{\pi}{3} \right) - p \frac{\pi}{3} \right] \end{aligned} \right\},$$

$$D_{3n}^{(p)}(x) \leq \frac{k_n^{p+3}}{\Delta} \left\{ \begin{aligned} &(-1)^{p+1} e^{\frac{1}{2}k_n(a-x)} \cos \left(v_n a + \frac{\pi}{3} \right) - e^{-k_n(a-\frac{1}{2}x)} \sin \left[\left(v_n x + \frac{\pi}{3} \right) + p \frac{\pi}{3} \right] \\ &- e^{-\frac{1}{2}k_n(a+x)} \sin \left[\left(v_n(a-x) + \frac{\pi}{3} \right) - p \frac{\pi}{3} \right] \end{aligned} \right\},$$

hold.

For the functions $D_{in}^{(p)}(x)$, $i = 1, 2, 3$, the estimations

$$|D_{1n}^{(p)}(x)| \leq \frac{k_n^{p-3}}{|\Delta|} \left[\frac{1}{2} e^{-k_n x} + e^{-\frac{1}{2}k_n(3a-x)} \right],$$

$$|D_{2n}^{(p)}(x)| \leq \frac{k_n^{p-1}}{\sqrt{3}|\Delta|} \left[e^{-k_n \left(\frac{1}{2}a+x \right)} + e^{-k_n \left(2a - \frac{1}{2}x \right)} + e^{-\frac{1}{2}k_n(a-x)} \right],$$

$$|D_{3n}^{(p)}(x)| \leq \frac{k_n^{p-2}}{\sqrt{3}|\Delta|} \left[e^{-k_n \left(\frac{1}{2}a+x \right)} + e^{-k_n \left(2a - \frac{1}{2}x \right)} + e^{-\frac{1}{2}k_n(a-x)} \right]$$

are valid where $0 < x < a$ and $p = 1, 2, 3$.

Estimate derivatives with respect to x :

$$\frac{\partial^3 U}{\partial x^3} = \sum_{n=1}^{\infty} [B_{1n} D_{1n}'''(x) + B_{2n} D_{2n}'''(x) + B_{3n} D_{3n}'''(x)] Y_n(y),$$

$$\left| \frac{\partial^3 U}{\partial x^3} \right| \leq \sum_{n=1}^{\infty} |B_{1n} Y_n(y_0)| |D_{1n}'''(x_0)| + \sum_{n=1}^{\infty} |B_{2n} Y_n(y_0)| |D_{2n}'''(x_0)| + \sum_{n=1}^{\infty} |B_{3n} Y_n(y_0)| |D_{3n}'''(x_0)|.$$

(21)

Then

$$\mathcal{G}_i'''(x_0, y_0) = \sum_{n=1}^{\infty} B_{in} D_{in}'''(x_0) Y(y_0),$$

$$\begin{aligned} |\mathcal{G}_i'''(x_0, y_0)| &\leq \sum_{n=1}^{\infty} |B_{in} Y(y_0)| |D_{in}'''(x_0)| \leq \sum_{n=1}^{\infty} \frac{2}{n^2} N \frac{k_n}{|\Delta|} \left[\frac{1}{2} e^{-k_n x_0} + e^{-\frac{1}{2} k_n (3a-x_0)} \right] \\ &= C_2 N \sum_{n=1}^{\infty} \frac{2}{n^{\frac{4}{3}}} \frac{1}{n^{\frac{4}{3}}} e^{-k_n x_0} + e^{-\frac{1}{2} k_n (3a-x_0)}. \end{aligned}$$

This series converges that's why the series $\mathcal{G}_i'''(x_0, y_0)$ converges absolutely. By the same way one can prove absolute convergence of other series in (21). Since $\frac{\partial^3 U}{\partial x^3} = \frac{\partial^2 U}{\partial y^2}$, the absolute convergence of the second derivative with respect to y of the series (18) can be proved analogously.

In all the expressions $D_{in}^{(p)}(x)$ for $p=3$, the identity

$$D_{in}^{(3)}(x) + \lambda_n D_{in}(x) = 0, \quad i=1, 2, 3$$

is valid.

For the function $D_{in}(x)$, the identity

$$\begin{bmatrix} D_{1n}''(0) & D_{1n}'(a) & D_{1n}''(a) \\ D_{2n}''(0) & D_{2n}'(a) & D_{2n}''(a) \\ D_{3n}''(0) & D_{3n}'(a) & D_{3n}''(a) \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

holds which is verified immediately.

Thus, we have proved the following

Theorem 2. If $\varphi_i(y) \in C^1[0, b]$, $i=1, 3$, $\varphi_2(y) \in C^2[0, b]$, and $\varphi_j(0) = \varphi_j(b) = 0$, $j=1, 2, 3$, then the solution of Problem A_α exists and is represented by the series (18).

Substituting values of B_{in} from (16) in (18), we obtain the solution of Problem A_α in the form

$$U(x, y) = \int_0^b K_1(x, y, \eta) \varphi_1(\eta) d\eta + \int_0^b K_2(x, y, \eta) \varphi_2(\eta) d\eta + \int_0^b K_3(x, y, \eta) \varphi_3(\eta) d\eta$$

where

$$K_i(x, y, \eta) = \sum_{n=1}^{\infty} D_{in} \frac{1}{\|Y_n\|^2} Y_n(\eta) Y_n(y).$$

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