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1968

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Abstract

Full Text

Reports of the Academy of Sciences of the USSR
1968. Volume 182, No. 3

UDC 517.948.32

MATHEMATICS

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ASYMPTOTIC PROPERTIES OF SOLUTIONS OF SYSTEMS OF INTEGRAL EQUATIONS ON THE HALF-AXIS

(Presented by Academician A. N. Tikhonov on February 9, 1968)

Introduction. Consider the system of integral equations

$$y(x) = f(x) + \int_0^{\infty} k(x, s)y(s) ds. \quad (1)$$

Here $y(x) = \{y_1(x), y_2(x), \dots\}$ and $f(x) = \{f_1(x), f_2(x), \dots\}$ are vectors; $k(x, s)$ is the matrix $k_{ij}(x, s)$, with $f(x) \equiv 0$ for $x \geq x_0$, $k(x, s) = 0$ for $x - s > a$.

In the paper it is shown that the solutions of system (1), for a rather general class of kernels $k(x, s)$, have a common asymptotic behavior as $x \rightarrow \infty$ (up to a constant factor) for various functions $f(x)$. This fact is a generalization of the well-known property of solutions of integral equations with kernels depending on the difference of the arguments, when an explicit form of the solution $y(x)$ can be found.

Many equations of mathematical physics, in particular problems connected with the transport equation (Milne's problem, etc.), lead to equations of the form (1), but with $f(x) \rightarrow 0$ as $x \rightarrow \infty$ and with kernels that do not vanish for $x - s > a$, but decrease rapidly as $x - s \rightarrow +\infty$.

§ 1. Auxiliary formulas. Everywhere in what follows we shall assume that the solution of equation (1) can be obtained by the method of successive approximations. In addition, we shall assume that $k(x, s) \geq 0$ (we shall write $a \geq b$ when $a_{ij} \geq b_{ij}$) and $y(x) > 0$ for $x \geq x_0$, if $f(x) > 0$. Introduce the notation: $x_m = x_0 + ma$, $u_m = [x_m, x_{m+1}]$, $G_m(x, s)$ is the resolvent of the equation

$$y(x) = f(x) + \int_{x_m}^{\infty} k(x, s)y(s) ds,$$

considered for $x \geq x_m$. Writing equation (1) for $x \geq x_m$ in the form

$$y(x) = f_m(x) + \int_{x_m}^{\infty} k(x, s)y(s) ds,$$

$$f_m(x) = \begin{cases} \int_{x-a}^{x_m} k(x, s)y(s) ds, & \text{for } x \in u_m, \\ 0, & \text{for } x > x_{m+1}, \end{cases}$$

we obtain, for $x \in u_m$,

$$y(x) = \int_{x_{m-1}}^{x_m} \psi^{(m)}(x, s)y(s) ds, \quad (2)$$

where

$$\psi^{(m)}(x, s) = k(x, s) + \int_{x_m}^{x_{m+1}} G_m(x, t)k(t, s) dt. \quad (3)$$

Let $\bar{y}(x)$ be a solution of equation (1) with $f(x)$ replaced by $\underline{f}(x)$, and let $\bar{f}(x) > 0$ for $x \leq x_0$. The function $z(x)$ with components $z_i(x) = y_i(x)/\bar{y}_i(x)$ is a solution of the equation

$$z(x) = \int_{x_{m-1}}^{x_m} \varphi^{(m)}(x, s)z(s) ds. \quad (4)$$

Here $\varphi^{(m)}(x, s)$ is the matrix with components

$$\varphi_{ij}^{(m)}(x, s) = \psi_{ij}^{(m)}(x, s)\bar{y}_j(s)/\bar{y}_i(x). \quad (5)$$

In what follows we shall need the obvious equality

$$\sum_{j=1}^n \int_{x_{m-1}}^{x_m} \varphi_{ij}^{(m)}(x, s) ds = 1. \quad (6)$$

§ 2. Asymptotic properties of solutions of integral equations

1. We shall show that, under fairly general conditions, $z_i(x) \rightarrow c$ as $x \rightarrow \infty$, where c is some constant independent of i .

Theorem 1. Let

$$P_m = \max_i \sup_{x \in u_m} z_i(x) \quad \text{and} \quad p_m = \min_i \inf_{x \in u_m} z_i(x).$$

Suppose there exist finite limits

$$P = \lim_{m \rightarrow \infty} P_m \quad \text{and} \quad p = \lim_{m \rightarrow \infty} p_m.$$

If, moreover,

$$\prod_{k=1}^{\infty} (1 - \delta_k) = 0,$$

where

$$\delta_m = \min_{i_1, i_2, x', x'', E_{m,j}} \inf \sum_{j=1}^n \left[\int_{E_{m,j}} \varphi_{i_1 j}^{(m)}(x', s) ds + \int_{\bar{E}_{m,j}} \varphi_{i_2 j}^{(m)}(x'', s) ds \right]$$

($E_{m,j}$ are arbitrary measurable sets, $\bar{E}_{m,j}$ is the complement of $E_{m,j}$ to u_{m-1}), then $P = p$, i.e., there exists a common finite limit

$$z(\infty) = \lim_{x \rightarrow \infty} z_i(x),$$

and moreover

$$|z_i(x) - z(\infty)| \leq (P_0 - p_0) \prod_{k=1}^m (1 - \delta_k), \quad \text{for } x \in u_m.$$

Proof. We have

$$\begin{aligned} P_m &= \max_i \sup_{x \in u_m} \left[\sum_{j=1}^n \int_{x_{m-1}}^{x_m} \varphi_{ij}^{(m)}(x, s) z_j(s) ds \right] \leq \\ &\leq P_{m-1} \max_i \sup_{x \in u_m} \left[\sum_{j=1}^n \int_{x_{m-1}}^{x_m} \varphi_{ij}^{(m)}(x, s) ds \right] = P_{m-1} \end{aligned}$$

by virtue of (6). Similarly, we obtain $p_m \geq p_{m-1}$. Thus the sequences $\{P_m\}$ and $\{p_m\}$ are monotone and bounded, whence the first part of the theorem follows.

Next,

$$P_m - p_m = \max_{i_1, i_2} \sup_{x', x'' \in u_m} [z_{i_1}(x') - z_{i_2}(x'')].$$

But

$$z_{i_1}(x') - z_{i_2}(x'') = \sum_{j=1}^n \int_{x_{m-1}}^{x_m} [\varphi_{i_1 j}^{(m)}(x', s) - \varphi_{i_2 j}^{(m)}(x'', s)] ds.$$

Let E_{mj} be the set on which $\varphi_{i_1 j}^{(m)}(x', s) \geq \varphi_{i_2 j}^{(m)}(x'', s)$. Splitting the integral over u_{m-1} into integrals over E_{mj} and $\bar{E}_{mj}$ ($E_{mj} + \bar{E}_{mj} = u_{m-1}$), we note them in the first integral $z_j(s)$ by P_{m-1} , and in the second integral by p_{m-1} . Then, by virtue of the obvious relation:

$$\begin{aligned} & \sum_{j=1}^n \int_{E_{mj}} [\varphi_{i_1 j}^{(m)}(x', s) - \varphi_{i_2 j}^{(m)}(x'', s)] ds = \\ & = \sum_{j=1}^n \int_{E_{mj}} [\varphi_{i_1 j}^{(m)}(x'', s) - \varphi_{i_2 j}^{(m)}(x', s)] ds \leq 1 - \delta_m \end{aligned}$$

we obtain the inequality $P_m - p_m \leq (1 - \delta_m)(P_{m-1} - p_{m-1})$. From this inequality the second part of the theorem follows.

2. The expression for δ_m in Theorem 1 is rather complicated. Therefore we shall give cruder, but simpler and obvious estimates for δ_m :

$$\delta_m \geq \min_{i_1, i_2} \left\{ \sum_{j=1}^n \int_{x_{m-1}}^{x_m} \min [\alpha_{i_1 j}^{(m)}(s), \alpha_{i_2 j}^{(m)}(s)] ds \right\}, \quad (7)$$

where

$$\alpha_{ij}^{(m)}(s) = \inf_{x \in u_m} \varphi_{ij}^{(m)}(x, s).$$

If $\varphi^{(m)}(x, s) > 0$, then the estimates can be simplified still further:

$$\delta_m \geq \sum_{j=1}^n \int_{x_{m-1}}^{x_m} \left[\min_i \alpha_{ij}^{(m)}(s) \right] ds. \quad (8)$$

If the solution $\bar{y}(x)$ is not known explicitly, then it is necessary to obtain estimates that do not contain $\bar{y}(x)$. For simplicity we shall obtain such estimates under $\psi^{(m)}(x, s) > 0$ for $s > x_{m-1}$. We have

$$\begin{aligned}
\alpha_{ij}(s) &\geq \frac{\inf_x \psi_{ij}^{(m)}(x, s) \cdot \sum_{l=1}^n \int_{x_{m-2}}^{x_{m-1}} \bar{y}_l(t) \psi_{jl}^{(m-1)}(s, t) dt}{\sup_x \left\{ \sum_{l=1}^n \int_{x_{m-2}}^{x_{m-1}} \bar{y}_l(t) dt \cdot \sum_{p=1}^n \int_{x_{m-1}}^{x_m} \psi_{ip}^{(m)}(x, z) \psi_{pl}^{(m-1)}(z, t) dz \right\}} \geq \\
&\geq \frac{\left[\min_i \inf_x \psi_{ij}^{(m)}(x, s) \right] \left[\min_l \inf_t p(t) \psi_{jl}^{(m-1)}(s, t) \right]}{\left[\max_{ij} \sup_{xs} \psi_{ij}^{(m)}(x, s) \right] \left[\max_{ij} \sup_t p(t) \cdot \int_{x_{m-1}}^{x_m} \psi_{ij}^{(m-1)}(z, t) dz \right]}. \quad (9)
\end{aligned}$$

Here $p(t)$ is an arbitrary nonnegative function. We cannot put $p(t) = 1$, since

$$\inf_t \psi_{jl}^{(m-1)}(s, t) = \psi_{jl}^{(m-1)}(s, x_{m-2}) = 0.$$

Taking this consideration into account, one may put $p(t) = 1/(t - x_{m-2})$. Substituting (9) into (8), we obtain an estimate for δ_m that does not contain $\bar{y}(x)$.

- Thus, we obtain that the estimate for the quantity δ_m reduces to estimating the functions $\psi^{(m)}(x, s)$ from above and below. If the functions $\psi^{(m)}(x, s)$ are known explicitly, then such estimates present no difficulty. If, however, the functions $\psi^{(m)}(x, s)$ are not known explicitly, then one may use the obvious consideration: if $\underline{k}(x, s) \leq k(x, s) \leq \tilde{k}(x, s)$, then $\underline{\psi}^{(m)}(x, s) \leq \psi^{(m)}(x, s) \leq \tilde{\psi}^{(m)}(x, s)$ (the functions $\underline{\psi}^{(m)}(x, s)$ and $\tilde{\psi}^{(m)}(x, s)$ are obtained with the help of the kernels $\underline{k}(x, s)$ and $\tilde{k}(x, s)$ in the same way as the function $\psi^{(m)}(x, s)$ is obtained with the help of $k(x, s)$). In this case, as the kernels $\underline{k}(x, s)$ and $\tilde{k}(x, s)$ it is convenient to take such kernels for which the functions $\underline{\psi}^{(m)}(x, s)$ and $\tilde{\psi}^{(m)}(x, s)$ can be computed explicitly. If, in particular, $k(x, s) \geq \bar{c}_m$

for $x-a \leq s \leq x$, $x \in u_m$ ($\bar{c}_m$ is a constant matrix), then $\psi^{(m)}(x, s) \geq \bar{\psi}^{(m)}(x, s)$, where

$$\bar{\psi}^{(m)}(x, s) = \begin{cases} \bar{c}_m e^{\bar{c}_m(x-x_m)}, & \text{for } s > x-a, \\ \bar{c}_m [e^{\bar{c}_m(x-x_m)} - e^{\bar{c}_m(x-a-s)}], & \text{for } s \leq x-a. \end{cases}$$

If we consider Volterra equations, then to estimate the function $\psi^{(m)}(x, s)$ from above one may use a similar estimate: if $k(x, s) \leq \tilde{c}_m$ for $x-a \leq s \leq x$ ($x \in u_m$), then $\psi^{(m)}(x, s) \leq \tilde{\psi}^{(m)}(x, s)$ (the expression for $\tilde{\psi}^{(m)}(x, s)$ is obtained from the expression for $\psi^{(m)}(x, s)$ by replacing $\bar{c}_m$ by $\tilde{c}_m$).

It is easy to obtain for the function $\psi^{(m)}(x, s)$ an upper estimate also in the case of Fredholm equations with kernels satisfying the condition

$$\sum_{j=1}^n \int_0^\infty k_{ij}(x, s) ds \leq \alpha < 1.$$

In this case, to estimate the resolvent $G_m(x, s)$, it is convenient to use the obvious estimates:

$$G_m(x, s) \leq G(x, s), \quad \sum_{j=1}^n \int_0^\infty G_{ij}(x, s) ds \leq \frac{\alpha}{1-\alpha}.$$

From the functional relation for the resolvent $G_m(x, s)$

$$G_m(x, s) = k(x, s) + \int_{x_m}^{s+a} G_m(x, t) k(t, s) dt$$

for $x \in u_m$, $s \in u_m$, we have

$$\max_{ij} [G_m(x, s)]_{ij} \leq \frac{1}{1-\alpha} \left[\max_{i,j} \sup_{s \in u_m, x_m \leq x \leq s+a} k_{ij}(x, s) \right] = \frac{q_m}{1-\alpha}.$$

Hence

$$\psi_{ij}^{(m)}(x, s) \leq q_{m-1} + \frac{q_{m-1} q_m (s - x_{m-1})}{1-\alpha} \quad \text{for } s > x - a,$$

$$\psi_{ij}^{(m)} \leq \frac{q_{m-1} q_m (s - x_{m-1})}{1-\alpha} \quad \text{for } s \leq x - a.$$

Substituting these estimates into the expression for δ_m , one can obtain conditions for the existence of a single limit

$$z(\infty) = \lim_{x \rightarrow \infty} z_i(x).$$

In view of the cumbersomeness of the estimates δ_m for the cases considered above, we shall not present them. We note only that, when the inequalities

$$0 < \bar{c} \leq k_{ij}(x, s) \leq \tilde{c}$$

($\bar{c}, \tilde{c}$ are certain constants) hold in the domain $2a \geq x - s \geq a$, for the cases considered above $\delta_m \geq \delta > 0$, and, consequently, there exists a single limit

$$z(\infty) = \lim_{x \rightarrow \infty} z_i(x).$$

§ 3. All the results obtained are easily generalized to the continuum case, when instead of equation (1) one considers equations of the form

$$y(x, \lambda) = f(x, \lambda) + \int_{\Omega} d\mu \int_0^{\infty} k(x, \lambda; s, \mu) y(s, \mu) ds,$$

where $f(x, \lambda) \equiv 0$ for $x \geq x_0$, $k(x, \lambda; s, \mu) = 0$ for $x - s > a$, and $\lambda = (\lambda_1, \lambda_2, \dots, \lambda_p)$ belongs to some closed domain Ω . In view of the obviousness of such a generalization, we shall not consider it in detail.

The author expresses gratitude to I. V. Fryazinov and I. M. Sobol' for discussing a number of questions touched upon in this work.

Received
19 XII 1967

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

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