

ON THE INFINITE PRODUCT REPRESENTATION OF SOLUTION AND DUAL EQUATIONS OF STURM-LIOUVILLE EQUATION WITH TURNING POINT OF ORDER $4m+1$

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ABSTRACT. The purpose of this paper is studying the infinite product representation of solution of boundary value problem:

$$\begin{aligned} -y'' + q(x)y &= \lambda R^2(x)y, & 0 \leq x \leq 1 \\ y(0) = 0 &= y(1), & \text{(I)} \end{aligned}$$

where $\lambda = \rho^2$ is the spectral parameter and $q(x)$ is a integrable function. We also suppose that

$$R^2(x) = (x - x_1)^{4m+1} R_0(x)$$

where $0 < x_1 < 1$, $m \in \mathbb{N}$, $R_0 > 0$ for $x \in [0, 1]$, R_0 is twice continuously differentiable on $[0, 1]$ and $R^2(x)$ has one zero in $[0, 1]$, so called turning point.

The product representation satisfies in the original equation (I). As a result we substituted the infinite product form in the equation (I) and derive the associate dual equations.

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1. Introduction

We consider boundary value problems L of the form

$$Ly = -y'' + q(x)y = \lambda R^2(x)y, \quad x \in [0, 1] \quad (1)$$

$$y(0) = 0 = y(1) \quad (2)$$

where $\lambda = \rho^2$ is the spectral parameter and the functions $q(x)$ and $R^2(x)$ satisfy:

(i) $R^2(x) = R_0(x)(x - x_1)^l$ is real and has one zero x_1 of order $l = 4m + 1, m \in \mathbb{N}$ in $[0, 1]$ and also R_0 is positive and twice continuously differentiable.

(ii) $q(x)$ is bounded and integrable on $I = [0, 1]$.

To study the infinite representation of the solution in this paper we use the asymptotic form of fundamental system of solutions(FSS) for equation (??) constructed in [?], [?] and we also use the asymptotic form of eigenvalues of equation (??) constructed in [?]. Note that the infinite product representation of solution with simple turning point has been studied in [?].

2. Notations and preliminary results

Let $\epsilon > 0$ be fixed and sufficiently small, and let $D_\epsilon = [0, x_1 - \epsilon] \cup [x_1 + \epsilon, 1]$. Further, we set $\mu = \frac{1}{2+l}$ and $\theta = 4\mu$. we also denote

$$I_+ = \{x : R^2(x) > 0\} \quad I_- = \{x : R^2(x) < 0\}$$

$$\xi(x) = \begin{cases} 0 & \text{for } x \in I_+(x) \\ 1 & \text{for } x \in I_-(x) \end{cases}$$

$$R_+^2 = \max(0, R^2(x)) \quad R_-^2 = \max(0, -R^2(x))$$

$$\gamma = 2 \sin\left(\frac{\pi\mu}{2}\right)$$

$$K_\pm(x) = \begin{cases} 1 & \text{for } x \in I_-(x) \\ \frac{1}{2} \csc\left(\frac{\pi\mu}{2}\right) \exp(\mp i\frac{\pi}{4}) & \text{for } x \in I_+(x) \end{cases}$$

$$K_\pm^*(x) = \begin{cases} \pm i & \text{for } x \in I_-(x) \\ 2 \sin\left(\frac{\pi\mu}{2}\right) \exp(\pm i\frac{\pi}{4}) & \text{for } x \in I_+(x). \end{cases}$$

Let

$$S_k = \{\rho \mid \arg \rho \in [\frac{k\pi}{4}, \frac{(k+1)\pi}{4}]\}, \quad k = \{0, 1\}.$$

In [?] it is shown that for each fixed sector $S_k (k = 0, 1)$ there exists a FSS of (??) $\{z_1(x, \rho), z_2(x, \rho)\}$, $x \in I$, $\rho \in S_k$ such that the functions $(x, \rho) \rightarrow z_s^{(j)}(x, \rho) (s = 1, 2; j = 0, 1)$ are continuous for $x \in I$, $\rho \in S_k$ and holomorphic for each fixed $x \in I$ with respect to $\rho \in S_k$; moreover for $|\rho| \rightarrow \infty$, $\rho \in S_k$, $x \in D_\epsilon$, $j = 1, 2$

$$\begin{aligned} z_1^j(x, \rho) = & (\pm i\rho)^j |R(x)|^{j-\frac{1}{2}} (\exp(\mp i\frac{\pi}{2}\xi(x)))^j \exp(\rho \int_0^x |R_-(t)| dt) \\ & \times \exp(\pm i\rho \int_0^x |R_+(t)| dt) K_\pm(x) \kappa(x, \rho), \end{aligned} \quad (3)$$

$$\begin{aligned} z_2^j(x, \rho) = & (\mp i\rho)^j |R(x)|^{j-\frac{1}{2}} (\exp(\mp i\frac{\pi}{2}\xi(x)))^j \exp(-\rho \int_0^x |R_-(t)| dt) \\ & \times \exp(\mp i\rho \int_0^x |R_+(t)| dt) K_\pm^*(x) \kappa(x, \rho), \end{aligned} \quad (4)$$

$$\begin{vmatrix} z_1(x, \rho) & z_2(x, \rho) \\ z_1'(x, \rho) & z_2'(x, \rho) \end{vmatrix} = \mp(2i\rho)[1].$$

Here and in the following:

- (i) The upper or lower signs in formulae correspond to the sectors S_0, S_1 respectively.
- (ii) $[1] = 1 + O(\frac{1}{\rho^\theta})$ uniformly in $x \in D_\epsilon$.
- (iii) $\kappa(x, \rho) = O(1)$ as $|\rho| \rightarrow \infty, \rho \in S_k$.

3. Representation of the solution in the form of infinite product

Let $\varphi(x, \lambda)$ be solution of equation (??) with initial conditions

$$\varphi(0, \lambda) = 0 \quad \frac{\partial \varphi}{\partial x}(0, \lambda) = 1. \quad (5)$$

Using the FSS $\{z_1(x, \rho), z_2(x, \rho)\}$ we obtain:

$$\varphi(x, \lambda) = \frac{1}{\omega(\lambda)} (z_1(0, \rho) z_2(x, \rho) - z_2(0, \rho) z_1(x, \rho))$$

where $\omega(\lambda) = \mp(2i\rho)[1]$. By virtue of (??)-(??), we infer that for $\rho \in S_k$, $x \in D_\epsilon$, $j = 0, 1$

$$\begin{aligned} \varphi^j(x, \lambda) &= \frac{1}{2}(\pm i\rho)^{j-1} |R(0)|^{-\frac{1}{2}} |R(x)|^{j-\frac{1}{2}} (\exp(\mp i\frac{\pi}{2}\xi(x)))^j \exp(\pm i\frac{\pi}{2}) \\ &\quad \times \exp(\rho \int_0^x |R_-(t)|dt) \exp(\pm i\rho \int_0^x |R_+(t)|dt) K_\pm(x) \kappa(x, \rho) \end{aligned} \quad (6)$$

and

$$|\varphi^j(x, \lambda)| \leq C|\rho|^{j-1} \exp(\rho \int_0^x |R_-(t)|dt) \exp(\pm i\rho \int_0^x |R_+(t)|dt). \quad (7)$$

It follows from (??) that the function $\varphi^j(x, \cdot)$ are entire of order $\frac{1}{2}$. The function $\varphi(x, \lambda)$ has a zero set for each x , say $\{\lambda_n\}$, so that $\varphi(x, \lambda_n(x)) = 0$ which corresponds to eigenvalues of the Dirichlet problem for equation (??) on the closed interval $[0, x]$. Note that $\lambda_n \neq 0$ for any x by Sturm's comparison theorem since we assume that $q(x) \geq 0$. The eigenvalues of the Dirichlet problem on $[0, x]$ for (??), are real and simple (see [?], §10.61), so we have

$$\frac{\partial \varphi}{\partial \lambda}(x, \lambda_n(x)) \neq 0.$$

We consider the Dirichlet problem corresponding to equation (??) on $[0, x]$ for fixed x , $x < x_1$. By result of [?] this problem has an infinite number of negative eigenvalues, which we denote by $\{\lambda_n\}$. By the Hadamard's theorem, the product formula is of the form

$$\varphi(x, \lambda) = C(x) \prod_{n=1}^{\infty} (1 - \frac{\lambda}{\lambda_n}) \quad (8)$$

where φ satisfies in initial condition (??) and $C(x)$ is a function of x and independent of λ , by [?], each function λ_n is of the form

$$\sqrt{\lambda_n} = \frac{n\pi}{p(x)}i + O(\frac{1}{n}), \quad x < x_1$$

where

$$\lim_{x \rightarrow 0} \lambda_n(x) = -\infty, \quad \lambda_1 > \lambda_2 > \dots$$

and

$$p(x) = \int_0^x |R(t)|dt. \quad (9)$$

In order to estimate $C(x)$ we rewrite the infinite product as

$$\begin{aligned}\varphi(x, \lambda) &= C(x) \prod_{n=1}^{\infty} \left(1 - \frac{\lambda}{\lambda_n}\right) \\ &= C(x) \prod_{n=1}^{\infty} \frac{\lambda_n - \lambda}{\lambda_n} \\ &= C_1(x) \prod_{n=1}^{\infty} \frac{\lambda - \lambda_n}{z_n^2}\end{aligned}\tag{10}$$

with

$$C_1(x) = C(x) \prod_{n=1}^{\infty} \frac{-z_n^2}{\lambda_n(x)}\tag{11}$$

where $z_n = \frac{n\pi}{p(x)}$.

It follows from the asymptotic form of eigenvalues, $-\frac{z_n^2}{\lambda_n} = 1 + O(\frac{1}{n^2})$, then the infinite product $\prod_{n=1}^{\infty} \frac{-z_n^2}{\lambda_n(x)}$ is absolutely convergent on any compact subinterval of $(0, x_1)$.

For $x \in (x_1, 1]$, fixed, the Dirichlet problem for (??) on $[0, x]$ has an infinite number of positive and negative eigenvalues, which we denote by $\{u_n\}$, $\{r_n\}$ respectively, it follows from results of [?]

$$\sqrt{u_n(x)} = \frac{n\pi - \frac{\pi}{4}}{f(x)} + \left(\frac{1}{n}\right), \quad x_1 < x$$

where

$$f(x) = \int_{x_1}^x |R(t)| dt\tag{12}$$

and $r_n(x)$ is of the form

$$\sqrt{r_n(x)} = \frac{n\pi - \frac{\pi}{4}}{p(x_1)}i + \left(\frac{1}{n}\right), \quad x_1 < x.$$

where $p(x)$ is defined in (??). By Hadamard's theorem, the solution on $[0, x]$ for $x > x_1$ is of the form:

$$\varphi(x, \lambda) = C(x) \prod_{n=1}^{\infty} \left(1 - \frac{\lambda}{r_n}\right) \prod_{n=1}^{\infty} \left(1 - \frac{\lambda}{u_n}\right).\tag{13}$$

Let $\tilde{j}_m$ be the positive zeros of $J_1'(z)$, then

$$\tilde{j}_m = m^2 \pi^2 - \frac{m\pi^2}{2} + O(1)$$

for more details (See [?], §9.5.11). Consequently we have

$$\begin{aligned} \frac{\tilde{j}_n^2}{f^2(x)u_n(x)} &= 1 + O\left(\frac{1}{n^2}\right), \\ \frac{-\tilde{j}_n^2}{p^2(x_1)r_n(x)} &= 1 + O\left(\frac{1}{n^2}\right) \end{aligned}$$

where $p(x)$ and $f(x)$ are defined in (??) and (??) respectively. Therefore the infinite products $\prod_{n=1}^{\infty} \frac{\tilde{j}_n^2}{f^2(x)u_n(x)}$ and $\prod_{n=1}^{\infty} \frac{-\tilde{j}_n^2}{p^2(x_1)r_n(x)}$ are absolutely convergent for each $x > x_1$. Then we may write

$$\varphi(x, \lambda) = C_2(x) \prod_{n=1}^{\infty} \frac{(\lambda - r_n(x))p^2(x_1)}{\tilde{j}_n^2} \prod_{n=1}^{\infty} \frac{(u_n(x) - \lambda)f^2(x)}{\tilde{j}_n^2}$$

where

$$C_2(x) = C(x) \prod_{n=1}^{\infty} \frac{\tilde{j}_n^2}{f^2(x)u_n(x)} \prod_{n=1}^{\infty} \frac{-\tilde{j}_n^2}{p^2(x_1)r_n(x)}.$$

Now we will first approximate infinite products, then by using the asymptotic form of $\varphi(x, \lambda)$, we will determine $C_i, i = 1, 2$.

Lemma 3.1. *Let $z_m = \frac{m\pi}{p(x)}$ and $\lambda_m(x), 1 \leq m$ be a sequence of continuous functions such that for each x*

$$\lambda_m(x) = -\frac{m^2 \pi^2}{p^2(x)} + O(1) \quad 0 < x < x_1.$$

Then the infinite product

$$\prod_{m=1}^{\infty} \left(\frac{\lambda - \lambda_m}{z_m^2} \right)$$

is an entire function of λ for fixed x in $(0, x_1)$ whose roots are precisely $\lambda_m(x), 1 \leq m$. Moreover

$$\prod_{m=1}^{\infty} \left(\frac{\lambda - \lambda_m}{z_m^2} \right) = \frac{\sinh(\rho p(x))}{\rho p(x)} \left(1 + O\left(\frac{\log m}{m}\right) \right),$$

uniformly on the circles $|\lambda| = \frac{(n+\frac{1}{2})^2\pi^2}{p^2(x)}$, where $\rho = \sqrt{\lambda}$ and $p(x)$ is a function of x as defined in (??)

Proof. See [?].

□

Lemma 3.2. Let $\tilde{j}_n$ be the positive zeros of $J_1'(z)$ and for fixed x in $(x_1, 1)$

$$u_n(x) = \frac{n^2\pi^2}{f^2(x)} - \frac{n\pi^2}{2f^2(x)} + O(1) \quad 1 \leq n$$

be a positive sequence of continuous functions. then the infinite product

$$\prod_{n=1}^{\infty} \frac{(u_n(x) - \lambda)f^2(x)}{\tilde{j}_n^2}$$

is an entire function of λ for fixed x , whose roots are precisely $u_n(x)$, $1 \leq n$. Moreover

$$\prod_{n=1}^{\infty} \frac{(u_n(x) - \lambda)f^2(x)}{\tilde{j}_n^2} = 2J_1'(f(x)\rho)\{1 + O(\frac{\log n}{n})\}$$

uniformly on the circles $|\lambda| = \frac{n^2\pi^2}{f^2(x)}$.

Proof. See [?] and [?].

□

Lemma 3.3. Let $\tilde{j}_n$ be the positive zeros of $J_1'(z)$ and for fixed x in $(x_1, 1)$

$$r_n(x) = -\frac{n^2\pi^2}{p^2(x_1)} + \frac{n\pi^2}{2p^2(x_1)} + O(1) \quad 1 \leq n$$

be a negative sequence of continuous functions. then the infinite product

$$\prod_{n=1}^{\infty} \frac{(\lambda - r_n(x))p^2(x_1)}{\tilde{j}_n^2}$$

is an entire function of λ for fixed x , whose roots are precisely $r_n(x), 1 \leq n$. Moreover

$$\prod_{n=1}^{\infty} \frac{(\lambda - r_n(x))f^2(x)}{\tilde{j}_n^2} = 2J_1'(ip(x_1)\rho)\{1 + O(\frac{\log n}{n})\}$$

uniformly on the circles $|\lambda| = \frac{n^2\pi^2}{p^2(x_1)}$.

Proof. See [?] and [?]. □

Theorem 3.4. Let $\varphi(x, \lambda)$ be the solution of (??) with the initial conditions (??), then for $0 \leq x < x_1$,

$$\varphi(x, \lambda) = |R(0)R(x)|^{-\frac{1}{2}}p(x) \prod_{k=1}^{\infty} \frac{\lambda - \lambda_k(x)}{z_k^2}$$

where $p(x)$ is defined (??), $z_k = \frac{k\pi}{p(x)}$ and $\{\lambda_k(x)\}$ is the sequence of eigenvalues for the Dirichlet problem associated with (??) on $[0, x]$.

Proof. For $0 < x < x_1$, $\rho \in S_0$, $|\rho| \rightarrow \infty$ by virtue of (??) we calculate

$$\begin{aligned} \varphi(x, \rho) &= \frac{1}{2}(i\rho)^{-1}|R(0)R(x)|^{-\frac{1}{2}} \exp(i\frac{\pi}{2}) \\ &\quad \times \exp(\rho \int_0^x |R(t)|dt)k_+(x)\kappa(x, \rho) \end{aligned} \quad (14)$$

Now from (??) and (??) we have

$$\begin{aligned} \varphi(x, \rho) &= C_1 \prod_{n=1}^{\infty} \frac{\lambda - \lambda_k}{z_k^2} \\ &= \frac{1}{2}(i\rho)^{-1}|R(0)R(x)|^{-\frac{1}{2}} \exp(i\frac{\pi}{2}) \\ &\quad \times \exp(\rho \int_0^x |R(t)|dt)k_+(x)\kappa(x, \rho). \end{aligned}$$

From Lemma 3.2, uniformly on the circles $|\lambda| = \frac{(n+1/2)^2\pi^2}{p^2(x)}$, we have

$$\prod_{n=1}^{\infty} \frac{\lambda - \lambda_k}{z_k^2} = \frac{\sinh(\rho p(x))}{\rho p(x)}(1 + O(\frac{\log k}{k}))$$

whence on the circles $|\lambda| = \frac{(n+1/2)^2\pi^2}{p^2(x)}$ we obtain

$$C_1(x) = \frac{\varphi(x, \rho)}{\prod_{k=1}^{\infty} \frac{\lambda - \lambda_k}{z_k^2}} = |R(0)R(x)|^{-\frac{1}{2}} p(x).$$

as $|\rho| \rightarrow \infty$

□

Theorem 3.5. *Let $\varphi(t, \lambda)$ be the solution of the initial value problem (??), (??). Then for $x_1 < x$,*

$$\begin{aligned} \varphi(x, \lambda) &= \frac{|R(0)R(x)|^{-\frac{1}{2}}}{2} \pi p^{\frac{1}{2}}(x_1) f^{\frac{1}{2}}(x) \csc\left(\frac{\pi\mu}{2}\right) \\ &\times \prod_{n=1}^{\infty} \frac{(\lambda - r_n(x))p^2(x_1)}{\tilde{j}_n^2} \prod_{n=1}^{\infty} \frac{(u_n(x) - \lambda)f^2(x)}{\tilde{j}_n^2} \quad (15) \end{aligned}$$

Proof. For $x_1 < x < 1$, $|\rho| \rightarrow \infty$ by use of (??) it is obtained

$$\begin{aligned} \varphi(x, \lambda) &= \frac{1}{4}(-i\rho)^{-1} |R(0)R(x)|^{-\frac{1}{2}} (-i) \exp(\rho p(x_1)) \quad (16) \\ &\times \exp(-i\rho f(x)) \csc\left(\frac{\pi\mu}{2}\right) \exp\left(i\frac{\pi}{4}\right) \kappa(x, \rho) \\ &= \frac{1}{4\rho} |R(0)R(x)|^{-\frac{1}{2}} \exp(\rho p(x_1)) \\ &\times \cos(\rho f(x) - \frac{\pi}{4}) \csc\left(\frac{\pi\mu}{2}\right) (1 + O(\frac{1}{\rho^\theta})) \end{aligned}$$

By Lemma 3.2 and 3.3, on the circles $|\lambda| = \min\{\frac{n^2\pi^2}{p^2(x_1)}, \frac{n^2\pi^2}{f^2(x)}\}$ we have

$$\begin{aligned} \varphi(x, \lambda) &= C_2(x) \prod_{n=1}^{\infty} \frac{(\lambda - r_n(x))p^2(x_1)}{\tilde{j}_n^2} \prod_{n=1}^{\infty} \frac{(u_n(x) - \lambda)f^2(x)}{\tilde{j}_n^2} \\ &= 4J_1'(f(x)\rho) J_1'(ip(x_1)\rho) \{1 + O(\frac{\log n}{n})\} \quad (17) \\ &= \frac{4 \exp(\rho p(x_1))}{\pi p^{\frac{1}{2}}(x_1) f^{\frac{1}{2}}(x) \rho} (\cos(f(x)\rho - \frac{\pi}{4}) + O(\frac{1}{\rho})). \end{aligned}$$

Now by virtue of (??), (??) and let of $|\rho| \rightarrow \infty$ it is calculated

$$\begin{aligned} C_2(x) &= \frac{\varphi(x, \rho)}{\prod_{n=1}^{\infty} \frac{(\lambda - r_n(x))p^2(x_1)}{j_n^2} \prod_{n=1}^{\infty} \frac{(u_n(x) - \lambda)f^2(x)}{j_n^2}} \\ &= \frac{1}{16} \pi |R(0)R(x)|^{-\frac{1}{2}} \csc\left(\frac{\pi\mu}{2}\right) p^{\frac{1}{2}}(x_1) f^{\frac{1}{2}}(x) \end{aligned}$$

□

4. Dual equations

By the implicit function theorem $\lambda_n(x)$, $u_n(x)$ and $r_n(x)$ are twice continuously differentiable functions. For $x < x_1$, the condition

$$\varphi(x, \lambda_n(x)) = 0$$

gives , as usual ,

$$\frac{\partial \varphi}{\partial x} + \frac{\partial \varphi}{\partial \lambda} \cdot \lambda'_n = 0 \quad (18)$$

and differentiating again

$$\frac{\partial^2 \varphi}{\partial x^2} + 2 \frac{\partial^2 \varphi}{\partial x \partial \lambda} \cdot \lambda'_n + \frac{\partial^2 \varphi}{\partial \lambda^2} \cdot (\lambda'_n)^2 + \frac{\partial \varphi}{\partial \lambda} \cdot \lambda''_n = 0 \quad (19)$$

The first term in (??) is zero at $(x, \lambda_n(x))$ by virtue of (??) . Thus

$$2 \frac{\partial^2 \varphi}{\partial x \partial \lambda} \cdot \lambda'_n + \frac{\partial^2 \varphi}{\partial \lambda^2} \cdot (\lambda'_n)^2 + \frac{\partial \varphi}{\partial \lambda} \cdot \lambda''_n = 0. \quad (20)$$

Similarly for $x_1 < x$, the conditions

$$\varphi(x, u_n(x)) = 0$$

$$\varphi(x, r_n(x)) = 0$$

give the equations

$$\begin{aligned} 2 \frac{\partial^2 \varphi}{\partial x \partial \lambda} \cdot u'_n + \frac{\partial^2 \varphi}{\partial \lambda^2} \cdot (u'_n)^2 + \frac{\partial \varphi}{\partial \lambda} \cdot u''_n &= 0 \\ 2 \frac{\partial^2 \varphi}{\partial x \partial \lambda} \cdot r'_n + \frac{\partial^2 \varphi}{\partial \lambda^2} \cdot (r'_n)^2 + \frac{\partial \varphi}{\partial \lambda} \cdot r''_n &= 0 \end{aligned} \quad (21)$$

If we make use of the infinite product form of $\varphi(x, \lambda)$, substitute this in (??), in the case $x < x_1$ and in (??) for $x > x_1$ it will be

obtained the *dual* of the equation (??). Indeed we need the various derivatives of $\varphi(x, \lambda)$ at the points $(x, \lambda_n(x))$ for $x < x_1$ and at the points $(x, u_n(x))$ and $(x, r_n(x))$ for $x > x_1$.

Now, we first calculate the various derivatives of $\varphi(x, \lambda)$ for $x < x_1$. In this case, from (??), it can be written

$$\varphi(x, \lambda) = C(x) \prod_{k=1}^{\infty} \left(1 - \frac{\lambda}{\lambda_k(x)}\right) \quad (22)$$

where C is a function independent of λ ; by using (??) it is obtained

$$C_1 = |R(0)R(x)|^{-\frac{1}{2}} p(x) = C \prod_{k=1}^{\infty} \frac{-z_k^2}{\lambda_k}$$

where $z_k = \frac{k\pi}{p(x)}$ and $p(x)$ is determined in (??). Therefore

$$C(x) = |R(0)R(x)|^{-\frac{1}{2}} p(x) \prod_{k=1}^{\infty} \frac{-\lambda_k}{z_k^2}. \quad (23)$$

We calculate $\frac{\partial \varphi}{\partial \lambda}$, $\frac{\partial^2 \varphi}{\partial \lambda^2}$ and $\frac{\partial^2 \varphi}{\partial x \partial \lambda}$ at the points $(x, \lambda_n(x))$ by using (??). In determining of $\frac{\partial^2 \varphi}{\partial \lambda \partial x}$, the interchange of summation and differentiation in

$$\frac{d}{dx} \sum_{k=1}^{\infty} \log\left(1 - \frac{\lambda}{\lambda_k(x)}\right)$$

is valid, because by results of [?], the differentiated series

$$\sum_{k \neq n} \frac{-\lambda_n \lambda'_k(x)}{(\lambda_k(x) - \lambda_n) \lambda_k(x)}$$

is uniformly convergent. We define F_n by

$$F_n = F_n(x, \lambda_n(x)) = \prod_{k \neq n, 1 \leq k} \left(1 - \frac{\lambda_n(x)}{\lambda_k(x)}\right). \quad (24)$$

Since

$$\frac{\partial \varphi}{\partial \lambda} = C \sum_{i=1}^{\infty} \frac{-1}{\lambda_i(x)} \prod_{k \neq i, 1 \leq k} \left(1 - \frac{\lambda}{\lambda_k(x)}\right),$$

we have

$$\frac{\partial \varphi}{\partial \lambda}(x, \lambda_n) = \frac{-CF_n}{\lambda_n(x)},$$

$$\begin{aligned}
\frac{\partial^2 \varphi}{\partial \lambda^2}(x, \lambda_n(x)) &= \frac{2CF_n}{\lambda_n(x)} \sum_{i \neq n, 1 \leq i} \frac{1}{\lambda_i} \left(1 - \frac{\lambda_n(x)}{\lambda_i(x)}\right)^{-1}, \\
\frac{\partial^2 \varphi}{\partial \lambda \partial x} &= \frac{-C'(x)F_n}{\lambda_n(x)} + \frac{C(x)\lambda'_n F_n}{\lambda_n^2} - C(x)F_n \sum_{i \neq n, 1 \leq i} \frac{\lambda'_i}{\lambda_i^2} \left(1 - \frac{\lambda_n(x)}{\lambda_i(x)}\right)^{-1} \\
&\quad - \frac{C(x)F_n \lambda'_n}{\lambda_n} \sum_{i \neq n, 1 \leq i} \frac{1}{\lambda_i} \left(1 - \frac{\lambda_n(x)}{\lambda_i(x)}\right)^{-1}.
\end{aligned}$$

Placing these terms into (??) we obtain

$$\lambda''_n + \frac{2C'\lambda'_n}{C} + 2\lambda_n \lambda'_n \sum_{i \neq n, 1 \leq i} \frac{\lambda'_i}{\lambda_i^2} \left(1 - \frac{\lambda_n(x)}{\lambda_i(x)}\right)^{-1} - 2 \frac{(\lambda'_n)^2}{\lambda_n} = 0. \quad (25)$$

Dividing the above equation by λ'_n and integrating from a fixed number $\alpha \neq 0$ up to x , we obtain

$$\lambda'_n(x) = \frac{\lambda_n^2(x) \lambda'_n(\alpha) C^2(\alpha)}{\lambda_n^2(\alpha) C^2(x)} e^{-2S_n(x, \lambda_n)} \quad (26)$$

where

$$S_n(x, \lambda_n) = \sum_{i \neq n} \int_{\alpha}^x \frac{\lambda'_i \lambda_n}{\lambda_i} (\lambda_i - \lambda_n)^{-1} \quad (27)$$

and $C(x)$ is determined in (??) .

Similarly, for the case $x > x_1$ from (??) and theorem 2, we have

$$\varphi(x, \lambda) = a(x) \prod_{k=1}^{\infty} \left(1 - \frac{\lambda}{r_k(x)}\right) \prod_{k=1}^{\infty} \left(1 - \frac{\lambda}{u_k(x)}\right) \quad (28)$$

with

$$\begin{aligned}
a(x) &= \frac{1}{16} \pi |R(0)R(x)|^{-\frac{1}{2}} \csc\left(\frac{\pi \mu}{2}\right) p(x_1)^{\frac{1}{2}} f^{\frac{1}{2}}(x) \\
&\times \prod_{k=1}^{\infty} \frac{f^2(x) u_k(x)}{\tilde{j}_k^2} \prod_{k=1}^{\infty} \frac{p^2(x_1) r_k(x)}{\tilde{j}_k^2} \quad (29)
\end{aligned}$$

where $f(x), p^2(x)$ are defined in (??), (??) and $\tilde{j}_k$, $k = 1, 2, \dots$ are the positive zeros of $J'_1(z)$.

as before , we calculate the various derivatives of $\varphi(x, \lambda)$ and evaluate these at the fixed points $(x, u_n(x)), (x, r_n(x))$. Since , by results of [?], the series

$$\sum_{k \neq n} \frac{-u_n u'_k(x)}{(u_k(x) - u_n)u_k(x)}$$

is uniformly convergent, we obtain $\frac{\partial^2 \varphi}{\partial \lambda \partial x}$ from (??) in terms of u_n and r_n .

Suppose

$$G_n(x, \lambda) = \prod_{k \neq n, 1 \leq k} \left(1 - \frac{\lambda}{u_k(x)}\right)$$

$$H_n(x, \lambda) = \prod_{1 \leq k} \left(1 - \frac{\lambda}{r_k(x)}\right).$$

Then ,

$$G_n = G_n(x, u_n(x)) = \prod_{k \neq n, 1 \leq k} \left(1 - \frac{u_n(x)}{u_k(x)}\right) \quad (30)$$

$$H_n = H_n(x, u_n(x)) = \prod_{1 \leq k} \left(1 - \frac{u_n(x)}{r_k(x)}\right) \quad (31)$$

so that

$$\prod_{k \neq i, 1 \leq k} \left(1 - \frac{u_n(x)}{r_k(x)}\right) = H_n \left(1 - \frac{u_n}{r_i}\right)^{-1}. \quad (32)$$

We have

$$\frac{\partial \varphi}{\partial \lambda}(x, u_n) = \frac{-a H_n G_n}{u_n(x)}$$

$$\begin{aligned} \frac{\partial^2 \varphi}{\partial \lambda^2}(x, u_n(x)) &= \frac{2a H_n G_n}{u_n(x)} \sum_{1 \leq i} \frac{1}{r_i(x) - u_n(x)} \\ &+ \frac{2a H_n G_n}{u_n(x)} \sum_{1 \leq i, i \neq n} \frac{1}{u_i(x) - u_n(x)} \\ \frac{\partial^2 \varphi}{\partial \lambda \partial x}(x, u_n(x)) &= \frac{-a'(x) H_n G_n}{u_n(x)} + \frac{a(x) H_n G_n u'_n}{u_n^2} \end{aligned}$$

$$\begin{aligned}
& - \frac{a(x)H_n G_n u'_n}{u_n} \sum_{1 \leq i} \frac{1}{r_i(x) - u_n(x)} \\
& - a(x)H_n G_n \sum_{1 \leq i} \frac{r'_i}{r_i} (r_i(x) - u_n(x))^{-1} \\
& - a(x)H_n G_n \sum_{1 \leq i, i \neq n} \frac{u'_i}{u_i} (u_i(x) - u_n(x))^{-1} \\
& - \frac{a(x)H_n G_n u'_n}{u_n} \sum_{1 \leq i, i \neq n} \frac{1}{u_i(x) - u_n(x)}
\end{aligned}$$

Placing these terms into (??) we obtain

$$\begin{aligned}
u''_n & + \frac{2a'u'_n}{a} + 2u_n u'_n \left\{ \sum_{i \neq n, 1 \leq i} \frac{u'_i}{u_i} (u_i(x) - u_n(x))^{-1} \right. \\
& + \left. \sum_{1 \leq i} \frac{r'_i}{r_i} (r_i(x) - u_n(x))^{-1} \right\} - 2 \frac{(u'_n)^2}{u_n} = 0. \quad (33)
\end{aligned}$$

Similarly for negative eigenvalue $r_n(x)$ we get

$$\begin{aligned}
r''_n & + \frac{2a'r'_n}{a} + 2r_n r'_n \left\{ \sum_{i \neq n, 1 \leq i} \frac{r'_i}{r_i} (r_i(x) - r_n(x))^{-1} \right. \\
& + \left. \sum_{1 \leq i} \frac{u'_i}{u_i} (u_i(x) - r_n(x))^{-1} \right\} - 2 \frac{(r'_n)^2}{r_n} = 0. \quad (34)
\end{aligned}$$

Dividing the equation (??) by u'_n , the equation (??) by r'_n and integrating from x up to 1, we obtain

$$u'_n(x) = \frac{u_n^2(x)u'_n(1)a^2(1)}{u_n^2(1)a^2(x)} e^{2T_n(x, u_n, r_n)} \quad (35)$$

$$r'_n(x) = \frac{r_n^2(x)r'_n(1)a^2(1)}{r_n^2(1)a^2(x)} e^{2T_n(x, r_n, u_n)} \quad (36)$$

where

$$T_n(x, u_n, r_n) = \sum_{i \neq n} \int_x^1 \frac{u'_i u_n}{u_i} (u_i - u_n)^{-1} dv + \sum_i \int_x^1 \frac{r'_i u_n}{r_i} (r_i - u_n)^{-1} dv, \quad (37)$$

and $a(x)$ is determined in (??).

The system of equations (??), (??) and (??) are dual to the original equation (??) and involves only the functions $\lambda_n(x)$, $u_n(x)$ and $r_n(x)$.

Note that the proof of existence and uniqueness solution for dual equation (??), (??) and (??) in one simple turning point case is given by authors in submitted paper [?].

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