

MRC Technical Summary Report #1665 SINGULAR SEMI-LINEAR EQUATIONS Stephen D. Fisher

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IN  $L^{1}(\mathbb{R})$ 

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## UNIVERSITY OF WISCONSIN - MADISON MATHEMATICS RESEARCH CENTER

SINGULAR SEMI-LINEAR EQUATIONS IN  $L^{1}(\mathbb{R})$ 

Stephen D. Fisher

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#### ABSTRACT

Let g be a positive continuous function on  $\mathbb{R}$  which tends to zero at  $-\infty$  and which is not integrable over  $\mathbb{R}$ . The boundary-value problem -u'' + g(u) = f,  $u'(\pm \infty) = 0$ , is considered for  $f \in L^1(\mathbb{R})$ . We show that this problem can have a solution if and only if g is integrable at  $-\infty$  and if this is so then the problem is solvable precisely when  $\int_{-\infty}^{\infty} f(t)dt > 0$ . Some extensions of this result are also given.

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# SINGULAR SEMI-LINEAR EQUATIONS IN L<sup>1</sup>(IR)

### Stephen D. Fisher

In [2] M. G. Crandall and L. C. Evans show that the singular semi-linear problem

(\*)  
$$\begin{cases} -u''(x) + \beta(u(x)) = f(x), & -\infty < x < \infty \\ u'(\pm \infty) = 0 \\ u'' \in L^{1}(\mathbb{R}) \end{cases}$$

has a solution for each  $f \in L^1(\mathbb{R})$  with  $\int_{\mathbb{R}} f > 0$  if (and only if)  $\beta$  is integrable at  $-\infty$ . Here  $\beta$  is a given positive monotone increasing continuous function on  $\mathbb{R}$ . In fact, they discuss the more general situation when  $\beta$  is a maximal monotone graph. In this paper we consider several extensions of the problem (\*\*) and provide another technique for proving that these equations have a solution. In particular, we recover the result of Crandall and Evans by different means.

Theorem 1. Let g be a positive continuous function on R with

 $\lim_{t \to -\infty} g(t) = 0, \int_{-\infty}^{\infty} g(s) ds \text{ divergent}.$ 

<u>Let</u>  $L_{+}^{1} = \{f \in L^{1}(\mathbb{R}) : \int_{\mathbb{R}} f > 0\};$  for  $f \in L_{+}^{1}$  consider the problem

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$$\begin{cases} -u''(x) + g(u(x)) = f(x), \quad -\infty \le x \le \infty \\ & u'' \in L^{l}(\mathbb{R}) \\ & u'(\pm \infty) = 0 \end{cases}$$

## The following are equivalent:

(1)

- (a) (1) has a solution for all  $f \in L^{1}_{+}$
- (b) (1) has a solution for some  $f \in L^1_+$
- (c) g is integrable at  $-\infty$ .

Proof. (a) implies (b) is trivial. To see that (b) implies (c) suppose there is a function u with  $u'' \in L^1$ ,  $u'(\pm \infty) = 0$ , and

(2) 
$$-u'' + g(u) = f$$

for some  $f \in L^1$ . Then  $u' \in L^\infty$  and u tends to  $-\infty$  at both  $\pm \infty$  for the following reason. Suppose there is a sequence  $x_n \to \infty$  with  $\lim_n u(x_n) = L > -\infty$ . Let  $\{y_n\}$  be any other sequence of real numbers n tending to  $\pm \infty$ . Then from (2) we get

$$-\frac{1}{2}(u'(y_n))^2 + \frac{1}{2}(u'(x_n))^2 + H(u(y_n)) - H(u(x_n)) = \int_{x_n}^{y_n} fu'$$

where

$$H(t) = \int_{0}^{t} g(s) ds .$$

Hence,  $\lim_{n \to \infty} H(u(y_n))$  exists and equals H(u(L)). Thus, H(u(t)) has a

limit at  $\infty$  which implies that u has limit L at  $\infty$  since H is strictly monotone. But then g(u(t)) tends to g(L) > 0 as  $t \to \infty$  which contradicts the fact that g(u(t)) is in  $L^{1}(\mathbb{R})$ . An identical argument shows u tends to  $-\infty$  at  $-\infty$ . With H as above we also have

$$\frac{1}{2} \left[ \left( u'(y) \right)^2 - \left( u'(0) \right)^2 \right] + H(u(0)) - H(u(y)) = \int_{y}^{0} fu'$$

for each y, y < 0. Thus, H(u(y)) has a finite limit as  $y \to -\infty$ . Since  $u(y) \to -\infty$  as  $y \to -\infty$  we find that H(s) has a finite limit as  $s \to -\infty$  implying that g is integrable at  $-\infty$ . The proof that (c) implies (a) is the most difficult. The first step is to show that the set of those  $f \in L^1_+$  for which (l) is solvable is closed in  $L^1_+$ ; the second step is then obviously to show that the set of those  $f \in L^1_+$  for which (l) is solvable is dense in  $L^1_+$ . To prove the first assertion, let  $f_n \to f$  in  $L^1(\mathbb{R})$ , with f,  $f_n \in L^1_+$ . Let  $u_n$  satisfy

$$-u_n'' + g(u_n) = f_n$$

$$(3b) u'_n(\pm\infty) = 0$$

$$u_n^{\prime\prime} \in L^1(\mathbb{R}) \ .$$

Integrate both sides of (3a) from  $-\infty$  to x and then from x to  $+\infty$  and use the fact that  $g \ge 0$ . This gives  $|u'_n(x)| \le ||f||_1 + 1$  for all large n and hence

(4) 
$$\|u'_n\|_{L^{\infty}(\mathbb{R})} \leq A, \quad n = 1, 2, ...$$

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This in turn implies that  $\{u_n\}$  is equicontinuous. We may assume, therefore, that  $\{u_n\}$  converges uniformly on compact subsets of  $\mathbb{R}$  to either  $+\infty$ , or  $-\infty$ , or to a continuous function u. Set

$$G(x) = \int_{-\infty}^{x} g(s) ds$$

For any  $x \in \mathbb{R}$  and any n we have

$$G(u_{n}(\mathbf{x})) = \int_{-\infty}^{\mathbf{x}} g(u_{n}(t))u_{n}'(t)dt$$
$$= \frac{1}{2} [u_{n}'(\mathbf{x})]^{2} + \int_{-\infty}^{\mathbf{x}} f_{n}u_{n}'$$
$$\leq A_{1}.$$

Hence,  $u_n(x) \leq C$  for all n and all x. Thus, it is obviously impossible that  $\{u_n\}$  tends to  $+\infty$ . Suppose that  $\{u_n\}$  tends to  $-\infty$  uniformly on compact subsets of IR. Again we have

(5) 
$$-\frac{1}{2}(u'_{n}(x))^{2} + G(u_{n}(x)) = \int_{-\infty}^{x} f_{n}(t)u'_{n}(t)dt$$

and hence

(6) 
$$0 = \int_{-\infty}^{\infty} f_n u_n^{\dagger} .$$

We may assume that  $\{u_n^i\}$  converges weak-\* in  $L^{\infty}(\mathbb{R})$  to a function p and also that  $\{u_n^i(0)\}$  converges. Integrating (3a) from 0 to x we see that  $u_n^i(x)$  converges pointwise to p(x) on  $\mathbb{R}$ . Hence, (5) and (6) yield

$$-\frac{1}{2}(\mathbf{p}(\mathbf{x}))^2 - \int_{-\infty}^{\mathbf{x}} f\mathbf{p}$$

and

$$0 = \int_{-\infty}^{\infty} fp.$$

Hence, p has a limit of 0 at both  $+\infty$  and  $-\infty$ . Again from (3a) we obtain

$$u'_{n}(y) - u'_{n}(x) + \int_{y}^{x} g(u_{n}(t))dt = \int_{y}^{x} f_{n}(t)dt$$

so that

$$p(y) - p(x) = \int_{y}^{x} f(t)dt$$

Now let  $y \rightarrow -\infty$  and  $x \rightarrow +\infty$ ; we find

$$0 < \int_{-\infty}^{\infty} f = p(-\infty) - p(+\infty) = 0,$$

a contradiction. Note that this argument is dependent on g in only a minor way. In particular, if  $\{g_n\}$  is a sequence of positive continuous functions converging uniformly on compact subsets to a positive continuous function g which tends to 0 at  $-\infty$  and which lies in  $L^1(-\infty, 0]$  but not in  $L^1(\mathbb{R})$  and if, say,  $\{g_n\}$  increases to g on  $(-\infty, \infty)$ , then the functions  $v_n$  which satisfy

$$-\mathbf{v}_n'' + \mathbf{g}_n(\mathbf{v}_n) = \mathbf{f}, \ \mathbf{v}_n'(\pm \infty) = \mathbf{0}, \ \mathbf{f} \in \mathbf{L}_+^1$$

are equicontinuous and uniformly bounded on compact subsets of IR. We shall make use of this later on.

Returning to the functions  $\{f_n\}$  and  $\{u_n\}$  we see that  $\{u_n\}$ converges uniformly on compact subsets of  $\mathbb{R}$  to a continuous function u. We clearly have  $u''_n \rightarrow u''$  in  $L^1_{loc}$  so that u satisfies

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$$-u'' + g(u) = f \quad \text{on } \mathbb{R}.$$

Fatou's lemma implies g(u) is in  $L^{1}(\mathbb{R})$  and hence  $u'' \in L^{1}(\mathbb{R})$ ; thus u' has limits at both  $\pm \infty$  and u tends to  $-\infty$  at both  $\pm \infty$  as in the implication (b) implies (c). From (5) and (6) we get

$$-\frac{1}{2}(u'(x))^2 + G(u(x)) = \int_{-\infty}^{x} fu'$$

and

(7)

$$0 = \int_{-\infty} fu' .$$

Hence, u' tends to 0 at both  $\pm \infty$ , so that u is a solution of (1). Note also that

$$\int_{-\infty}^{\infty} |u'' + f| = \int_{-\infty}^{\infty} (u'' + f) = \int_{-\infty}^{\infty} f$$
$$\leq ||f||_{1}$$

and hence

(8)

 $\|u''\|_{1} \leq 2 \|f\|_{1}$ .

The second assertion, that there is a dense set of  $f \in L^1_+$  for which (1) is solvable, will be proved in the following way. Let f be a continuous function on  $\mathbb{R}$  in  $L^1_+$  with support in the interval I = [a, b]. We shall show (1) is solvable for this f. We assume temporarily that g is  $C^1$  on  $\mathbb{R}$ .

We shall need the following Proposition.

Proposition. Let a < b and let g be a positive  $C^1$  function on  $\mathbb{R}$  which is integrable at  $-\infty$  and bounded at  $+\infty$ ; set

$$G(x) = \int_{-\infty}^{x} g(s) ds .$$

Then for each  $\alpha$ ,  $\beta$  the initial value problem

(9) 
$$\begin{cases} -\mathbf{v}^{\prime\prime}(\mathbf{x}) + g(\mathbf{v}(\mathbf{x})) = f(\mathbf{x}), \quad \mathbf{a} < \mathbf{x} < \mathbf{b}, \quad \mathbf{f} \in L^{2}(\mathbf{a}, \mathbf{b}) \\ \mathbf{v}(\mathbf{a}) = \alpha, \quad \mathbf{v}^{\prime}(\mathbf{a}) = \beta \end{cases}$$

has a unique solution. If  $\alpha_n + \alpha$  and  $\beta_n + \beta$  and if  $v_n$  is the solution of (9) for  $(\alpha_n, \beta_n)$ , then  $v_n$  converges uniformly to the solution v of (9) for  $(\alpha, \beta)$ . Finally, the family  $\{v_{\alpha\beta}\}$  of solutions of (9) corresponding to the initial values  $\{(\alpha, \beta) : -\infty < \alpha \le \alpha_0, |\beta| \le M\}$  is equicontinuous on [a, b].

Proof. Once the equicontinuity is established the existence and uniqueness follow from standard results; see [1], Chapter 1. To obtain the equicontinuity assertion (from which the second assertion also follows), we multiply the top equation in (9) by v' and integrate to obtain

$$-\frac{1}{2}(v'(x))^{2} + G(v(x)) + \frac{1}{2}\beta^{2} - G(\alpha) = \int_{a}^{x} fv'$$

so that if  $x_0$  is chosen with  $|v'(x_0) = ||v'||_{\infty}$  we have

$$\| \mathbf{v}^{\mathbf{i}} \|_{\infty}^{2} \leq \beta^{2} + 2G(\alpha) + 2G(\mathbf{v}(\mathbf{x}_{0})) + A \| \mathbf{v}^{\mathbf{i}} \|_{\infty}$$
  
 
$$\leq \beta^{2} + 2G(\alpha) + 2G(\alpha + (\mathbf{b} - \mathbf{a}) \| \mathbf{v}^{\mathbf{i}} \|_{\infty}) + A \| \mathbf{v}^{\mathbf{i}} \|_{\infty}$$
  
 
$$\leq \beta^{2} + 2G(\alpha) + A_{0} + A_{1}(\alpha + (\mathbf{b} - \mathbf{a}) \| \mathbf{v}^{\mathbf{i}} \|_{\infty}) + A \| \mathbf{v}^{\mathbf{i}} \|_{\infty}$$

for some constants  $A_0$ ,  $A_1$  depending only on g. Hence,  $\|v'\|_{\infty}$  is bounded for  $|\beta| \le M$  and  $-\infty \le \alpha \le \alpha_0$ . <u>Conclusion of proof of Theorem 1.</u> Let f be a continuous function in  $L^1_+$  with support in the interval (a, b). We shall show that (1) is solvable for this f. First, on (- $\infty$ , a] we show that the equation

(10) 
$$g(u(x)) = u''(x)$$

$$u(a) = c_1, u'(-\infty) = 0$$

has a solution. Let v be the function with

$$v'(t) = (2G(t))^{-1/2}, -\infty < t < c_1$$

 $v(c_1) = a$ 

where

$$G(x) = \int_{-\infty}^{x} g(s) ds.$$

Then v is increasing and has range  $(-\infty, a]$ . Let u be the inverse of v on  $(-\infty, a]$ , u(v(t)) = t. Thus

 $u(a) = c_1$ 

and

$$u'(x) = 1/v'(t) = (2G(t))^{1/2}$$

or

(11)

 $u'(x) = (2G(u(x)))^{1/2}$ .

If we differentiate both sides of (11) we see that u satisfies (10). Similarly, there is a solution of

$$u''(x) = g(u(x))$$
  $b < x < \infty$ 

 $u(b) = c_2, u'(\infty) = 0$ 

which satisfies

$$u'(x) = -(2G(u(x)))^{1/2}, b < x < \infty$$
.

Hence, to finish the proof of the theorem we need only show that there is a solution v of the equation

(12) 
$$-v'' + g(v) = f \text{ on } (a, b)$$

with

(a) 
$$v'(a) = (2G(v(a)))^{1/2}$$

(13)

(b) 
$$v'(b) = -(2G(v(b)))^{1/2}$$

Let  $v_t$  be the solution of (12) with v(a) = t and  $v'(a) = (2G(t))^{1/2}$  assured by the Proposition. (We temporarily assume that g is bounded at  $+\infty$ if, in fact, it is not.) Then

$$v'_{t}(b) = v'_{t}(a) + \int_{a}^{b} v''_{t}(s) ds$$
  
=  $(2G(t))^{1/2} + \int_{a}^{b} g(v_{t}(s)) ds - \frac{1}{2}$ 

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where  $\rho = \int_{a}^{b} f(t)dt > 0$ . To show that t may be chosen with  $v'_{t}(b) = -(2G(v_{t}(b)))^{1/2}$  we consider

$$l(t) = (2G(t))^{1/2} + (2G(v_t(b)))^{1/2} + \int_a^b g(v_t(s))ds - \rho .$$

The Proposition implies 1 is continuous. We have

$$l(t) \ge -\rho + (2G(t))^{1/2}$$
.

Since G is unbounded, there are values of t with l(t) > 0. Next let  $t \downarrow -\infty$ ; by the equicontinuity of the functions  $\{v_t\}$  we must have  $v_t \rightarrow -\infty$  uniformly on [a, b] so that  $l(t) \rightarrow -\rho < 0$ ; hence, there is a  $t_0$  at which  $l(t_0) = 0$ , and thus (12) is solvable with the boundary conditions (13).

We have now shown that (1) is solvable for all  $f \in L^1_+$  under the assumption

(14) 
$$g \in C^{1}(\mathbb{R}) \cap L^{\infty}(\mathbb{R}), g \notin L^{1}(\mathbb{R})$$
.

If g is merely positive and continuous on  $\mathbb{R}$  with  $g \in L^{1}(-\infty, 0)$ ,  $g \notin L^{1}(\mathbb{R})$ , then there is a sequence  $\{g_{n}\}$  of positive functions satisfying (14) which converge uniformly on compact subsets of  $\mathbb{R}$  to g and which also increase to g on  $(-\infty, \infty)$ . The comments made earlier show that the solutions  $\{u_{n}\}$  of (1) with  $g_{n}$  in place of g converge to a solution of (1) for g. This completes the proof of Theorem 1.

Remark. The condition  $g \notin L^{1}(\mathbb{R})$  is necessary as well as sufficient in order that Theorem 1 be valid. For suppose  $g \in L^{\infty}(\mathbb{R}) \cap L^{1}(\mathbb{R})$ ; then the

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function G is bounded. If f is supported on [-1,1] and if (1) has a solution for f, then (13) must hold with u in place of v so that

$$0 = \sqrt{2G(u(-1))} + \sqrt{2G(u(1))} + \int_{-1}^{1} g(u(s))ds - \int_{-1}^{1} f(s)ds .$$

The first three terms of this expression are bounded, independent of u, and hence the integral of f over  $\mathbb{R}$  can not exceed some fixed number depending only on g.

Theorem 2. Let g be a positive continuous function on IR with (15)  $\lim_{t \to \infty} g(t) = 0, g \notin L^{1}(IR).$ 

Let B(x) be a positive absolutely continuous function on  $\mathbb{R}$  with  $B^{t} \in L^{1}(\mathbb{R})$  and B bounded away from zero. For  $f \in L^{1}_{+}$  consider the equation

(16) 
$$\begin{cases} -u''(x) + B(x)g(u(x)) = f(x), & -\infty < x < \infty \\ & u'' \in L^{1}(\mathbb{R}) \\ & u'(\pm \infty) = 0 . \end{cases}$$

Then (16) has a solution for each  $f \in L^{1}_{+}$  if and only if g is integrable at  $-\infty$ .

Proof. If (16) is solvable for some  $f \in L^1_+$  with support in [-1,1] then u' > 0 on  $(-\infty, -1]$  and u' < 0 on  $[1,\infty)$ . It now follows very much as in Theorem 1 that u tends to  $-\infty$  at  $\pm \infty$  and that g is integrable at  $-\infty$ .

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To show the sufficiency of the condition that g be integrable at  $-\infty$ we first show that the equations

(17)  
$$\begin{cases} u''(x) = B(x)g(u(x)), & |x| \ge a > 0\\ u(-a) = c_1, & u(a) = c_2\\ u'(\pm \infty) = 0 \end{cases}$$

have a solution. As in the proof of Theorem 1, the solution u must be monotone increasing for  $-\infty < x < -a$  and monotone decreasing on  $(a, \infty)$ ; we shall only consider the details for the case  $-\infty < x < -a$ , the other case being entirely similar. We wish to find a continuous function v with

(18) 
$$v'(t) = (2 \int_{-\infty}^{t} B(v(s))g(s)ds)^{-1/2}, -\infty < t < c_1$$
  
 $v(c_1) = -a$ .

If such a v exists, then the inverse function u of v will satisfy

$$u'(x) = (2 \int_{-\infty}^{x} B(r)g(u(r))u'(r)dr)^{1/2}$$
  
 $u(-a) = c_1$ 

and hence u will satisfy (17). To see that (18) has a solution let  $b_1$ and  $b_2$  be positive numbers with  $b_1 \leq B(s) \leq b_2$  for all s and let  $\xi_N$ be the function defined by

$$\xi_{N}(t) = (2 \int_{-N}^{t} g(s)ds)^{-1/2}, -N \le t \le c_{1}$$

Let  $\Omega_{N} = \{w \in C(-N, c_{1}) : (2b_{2})^{-1/2} \xi_{N}(t) \leq w(t) \leq (2b_{1})^{-1/2} \xi_{N}(t) \text{ for}$ all  $t \in [-N, c_{1}]\}$  and let T map  $\Omega_{N}$  into  $\Omega_{N}$  by

$$(Tw)(x) = (2 \int_{-N}^{x} B(\tilde{w}(s))g(s)ds)^{-1/2}$$

where

$$\widetilde{\mathbf{w}}'(t) = \mathbf{w}(t), \ \widetilde{\mathbf{w}}(c_1) = -\mathbf{a}$$
.

Clearly Tw  $\in \Omega_N$ ; if  $\{w_n\}$  is a bounded sequence in  $\Omega_N$ , then  $\{\widetilde{w}_N\}$  is equicontinuous and uniformly bounded. Thus, T is a compact mapping and so has a fixed point  $w_N$  which must satisfy

$$w_N(x) = (2 \int_{-N}^{x} B(\tilde{w}_N(s))g(s)ds)^{-1/2}, -N \le x \le c_1$$

The functions  $\{\tilde{w}_N\}$  are equicontinuous and uniformly bounded on compact subsets of  $(-\infty, c_1]$  and so a subsequence, again denoted by  $\{\tilde{w}_N\}$ , converges uniformly on compact subsets of  $(-\infty, c_1]$  to a function  $\tilde{w}_0$ . But we also see that

$$\int_{-N}^{X} B(\widetilde{w}_{N}(s))g(s)ds \rightarrow \int_{-\infty}^{X} B(\widetilde{w}_{0}(s))g(s)ds$$

uniformly on compact subsets of  $(-\infty, c_1]$ . Hence,  $w_N \rightarrow w_0$  uniformly on compacta; setting  $v = \tilde{w_0}$  we see that v satisfies (18).

The remainder of the proof of Theorem 2 is like that of Theorem 1; the condition that  $B' \in L^{1}(\mathbb{R})$  is used to prove that the sequence  $\{u_{n}\}$  can not go to  $-\infty$ .

Corollary 3. Let  $a(x) \in L^{1}(\mathbb{R})$ ,  $f \in L^{1}(\mathbb{R})$ , and let g be a positive continuous function satisfying (15). Consider the equation

(19) 
$$\begin{cases} (i) & -u''(x) + a(x)u'(x) + g(u(x)) = f(x), \quad -\infty < x < \infty \\ (ii) & u'' \in L^{1}(\mathbb{R}) \\ (iii) & u'(\pm \infty) = 0 \end{cases}$$

Let g be integrable at  $-\infty$  and set  $w(x) = \exp[-\int_{0}^{x} a(s)ds]$ . A necessary and sufficient condition that (19) be solvable is that

(20) 
$$\int_{\mathbb{R}} f(\mathbf{x}) \mathbf{w}(\mathbf{x}) d\mathbf{x} > 0 .$$

If (21) is solvable for all  $f \in L^{1}$  satisfying (20), then g is integrable at  $-\infty$ .

Proof. Let x = H(y) where H is the inverse of the function I defined by

I'(x) = 1/w(x)I(0) = 0.

Then both H and I are 1-1 monotone increasing functions mapping  $\mathbb{R}$  onto  $\mathbb{R}$  and the substitution v(y) = u(H(y)) reduces (19) to

(21) 
$$\begin{cases} -\mathbf{v}''(\mathbf{y}) + (\mathbf{H}'(\mathbf{y}))^2 g(\mathbf{v}(\mathbf{y})) = (\mathbf{H}'(\mathbf{y}))^2 f(\mathbf{H}(\mathbf{y})) \\ \mathbf{v}'' \in \mathbf{L}^1, \quad \mathbf{v}'(\pm \infty) = 0 \end{cases}$$

which has a solution according to Theorem 2 precisely when

$$0 < \int_{-\infty}^{\infty} (H'(y))^{2} f(H(y)) dy$$
$$= \int_{-\infty}^{\infty} f(x) w(x) dx \quad .$$

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Remark. Let  $\beta$  be a maximal monotone graph lying in the upper halfplane; that is,  $\beta(x)$  is a subset of  $\{y > 0\}$  for each  $x \in \mathbb{R}$ . Let  $\beta^{O}(x) = \min\{y : y \in \beta(x)\}$ . The result of Crandall and Evans is that if

$$\int_{-\infty}^{a} \beta^{O}(x) dx < \infty$$

for some  $a \in D(\beta)$ , then the equation

(22) 
$$-\mathbf{u}''(\mathbf{x}) + \beta(\mathbf{u}(\mathbf{x})) \ni \mathbf{f}(\mathbf{x}), \ \mathbf{u}'(\pm \infty) = 0, \ \mathbf{f} \in \mathbf{L}_{+}^{\mathbf{I}}$$

is solvable. This result also follows from Theorem 1 in the following way. Let  $\{\beta_n\}$  be a sequence of positive continuous monotone increasing functions which increase to  $\beta^0$  on  $D(\beta)$  and which increase to  $+\infty$  off  $D(\beta)$ . The solutions  $\{u_n\}$  of (1) with  $\beta_n$  in place of g then decrease on  $\mathbb{R}$  to a solution u of (22).

A final result related to Theorem 1 is presented below.

Theorem 4. Let g be a positive continuous function on  $\mathbb{R}$  satisfying (15). For  $f \in L^{1}(\mathbb{R})$  consider the equation

(23) 
$$\begin{cases} u''(x) + g(u(x)) = f(x), \quad -\infty < x < \infty \\ u'' \in L^{1}(\mathbb{R}) \\ u'(-\infty) = \xi_{1}, \quad u'(+\infty) = \xi_{2} \end{cases}$$

where

(24) 
$$\int_{-\infty}^{\infty} f(\mathbf{x}) d\mathbf{x} = \rho > \xi_2 - \xi_1.$$

(a) <u>Suppose</u> g is integrable at  $-\infty$ . If (23) has a solution for some f with compact support (which necessarily satisfies (24)) then  $\xi_1 > 0 > \xi_2$ . If (23) has a solution for  $f \equiv 0$ , then  $\xi_1 = -\xi_2$ . (b) If g is integrable at  $-\infty$  and if  $\xi_1 > 0 > \xi_2$ , then (23) has a solution for all f with

(25) 
$$\xi_2 - \xi_1 \le \rho = \int_{-\infty}^{\infty} f(\mathbf{x}) d\mathbf{x} \le \min\{\xi_2, -\xi_1\}$$
.

(c) If (23) has a solution for some f satisfying (24), then g is integrable at  $-\infty$ .

Proof. (a). If f has support in [a,b], then u''(x) < 0 for x < a and x > b. If  $u'(-\infty) \le 0$ , then u' < 0 on  $(-\infty, a)$  and hence u is decreasing on  $(-\infty, a)$ . However, u must tend to  $-\infty$  at both  $-\infty$  and  $+\infty$  if u is a solution of (23) and thus u can not decrease on  $(-\infty, a)$ . Likewise,  $u'(+\infty)$  must be negative. Further, if  $u'' + g(u) \equiv 0$ , then

$$(u'(x))^2 + 2G(u(x)) \equiv \text{const. on } (-\infty, \infty)$$

which clearly implies that  $\xi_1 = -\xi_2$ .

(c) is proved exactly as in Theorem 1.

(b) is the most difficult of the assertions. First, exactly as in Theorem 1. it can be shown that the set of those f satisfying (24) for which (23) is solvable is closed in  $L^{1}(\mathbb{R})$ . Next, we show that if f has compact support, say in (a, b), and if f satisfies

(25)' 
$$\xi_2 - \xi_1 < \rho = \int_{-\infty}^{\infty} f(x) dx < \min(-\xi_1, \xi_2)$$

then (23) has a solution. The key to this, as in Theorem 1, is to show two things: first that the equations

(26) 
$$\begin{cases} u''(x) + g(u(x)) = 0, & x \notin [a, b] \\ u'(-\infty) = \xi_1, & u'(\infty) = \xi_2 \end{cases}$$

have a solution which necessarily satisfies

(27)  
$$u'(a) = (\xi_1^2 - 2G(u(a)))^{1/2}$$
$$u'(b) = -(\xi_2^2 - 2G(u(b)))^{1/2}$$

and second that the equation

(28) 
$$u''(x) + g(u(x)) = f(x), \quad a \le x \le b$$

is solvable subject to the non-linear boundary conditions (27). Both these assertions are proved as the similar statements are in the proof of Theorem 1.

Remark. The upper bound in (25) is not completely satisfactory; however, the situation for (23) is more involved than that of (1) as (a) shows.

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