

Two Fold Expansion Formula For a Non Self Adjoint Boundary Value Problem

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Abstract. We investigate the Sturm-Liouville operator with a nonlinear spectral parameter in boundary condition in the space $L_2(0, \infty)$. Unlike other studies, the condition is non self-adjoint. For the problem, the scattering data is defined, the resolvent operator is constructed and in terms of scattering data the two-fold expansion formula is obtained by using Titchmarsh method.

Key Words and Phrases: Expansion Formula; Eigenfunction; Scattering Data; Resolvent Operator.

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1. Introduction

In this paper, we consider on the half line $[0, \infty)$ the differential equation

$$\ell(y) \equiv -y'' + V(x)y = \rho^2 y, \quad (1)$$

with nonlinear dependence on the spectral parameter in the boundary condition

$$U(y) \equiv y'(0) + (\beta_0 + \beta_1 \rho + \beta_2 \rho^2) y(0) = 0. \quad (2)$$

Here ρ is a spectral parameter, $V(x)$ is real valued function, $(1+x)|V(x) \in L_1(0, \infty)$ and $\beta_j (j = 0, 1, 2)$ are real numbers.

The Sturm-Liouville equations with a nonlinear spectral parameter in the boundary condition arise in various problems of mathematical physics. The application to the heat conduction problem as a special case of this problem is given in [1]. The physical application of expansions problem for differential equation on the half line $[0, \infty)$ with the boundary condition depending on the spectral parameter is considered in the works of T.Regge [2],[3]. The Regge problem on the half line has been studied in [4]- [6]. Spectral analysis for the boundary value problem when the spectral parameter appearing in the boundary condition is examined in [7],[8].

In this paper, we study the spectral analysis of the boundary value problem (1)-(2). By using the Jost solution of equation (1) and Titchmarsh's method in [9],[10], we construct the resolvent operator and we obtain two-fold expansion formula according to the

scattering data. For the classical Sturm-Liouville operator, a similar problem has been studied completely (see[9]-[12] and the references therein).

Expansion formulas according to the eigenfunctions for the equation (1) with different types of boundary conditions are obtained in [13]- [16]. The scattering theory for boundary value problem (1)-(2) are studied in [14]. In this case, the boundary value problem (1)-(2) is not selfadjoint and it may have a complex eigenvalue (see [12] - [17]). For this reason, the scattering data of problem (1)-(2) is differently defined.

By \mathcal{D}_ρ , let us indicate the set of functions that satisfy the following condition:

- 1.) The functions $y(x), y'(x)$ are absolute continuous on each the interval $[0, b]$ ($\forall b > 0$),
- 2.) $\ell(y) \in L_2(0, \infty)$,
- 3.) (2) is provided for each fixed ρ .

Let L_ρ is operator with domain $\mathcal{D}_\rho = \mathcal{D}(L_\rho)$ such that for $L_\rho y = \ell(y)$. If ρ runs through the set of all point of the ρ -plane, then we obtain a family of non-selfadjoint singular operators L_ρ depending on the parameter ρ (see [18]).

$f(x, \rho)$ is the solution of the Eq. (1) possessing the asymptotics $f(x, \rho) \rightarrow e^{i\rho x}$ as $x \rightarrow \infty$ and for any ρ , ($Im \rho \geq 0$) the solution $f(x, \rho)$ can be represented in the form

$$f(x, \rho) = e^{i\rho x} + \int_x^\infty L(x, t) e^{i\rho t} dt. \quad (3)$$

The kernel $L(x, t)$ satisfies the inequality

$$|L(x, t)| \leq \frac{1}{2} \sigma\left(\frac{x+t}{2}\right) \exp\left\{\sigma_1(x) - \sigma_1\left(\frac{x+t}{2}\right)\right\},$$

where

$$\sigma(x) = \int_x^\infty |q(t)| dt, \quad \sigma_1(x) = \int_x^\infty \sigma(t) dt.$$

The solution $f(x, \rho)$ is an analytic function of ρ in the upper half plane and is continuous on the real line. The following estimates are valid in the half plane $Im \rho \geq 0$:

$$|f(x, \rho)| \leq \exp\{-Im \rho x + \sigma_1(x)\},$$

$$|f(x, \rho) - e^{i\rho x}| \leq \left\{\sigma_1(x) - \sigma_1\left(x + \frac{1}{|\rho|}\right)\right\} \exp\{-Im \rho x + \sigma_1(x)\},$$

$$|f'(x, \rho) - i\rho e^{i\rho x}| \leq \sigma(x) \exp\{-Im \rho x + \sigma_1(x)\}.$$

For real $\rho \neq 0$ the functions $f(x, \rho)$ and $f(x, -\rho)$ form a fundamental solution system of equation (1) and their Wronskian is

$$W\{f(x, \rho), f(x, -\rho)\} = f'(x, \rho)f(x, -\rho) - f(x, \rho)f'(x, -\rho) = 2i\rho.$$

Similarly, we denote by $\hat{f}(x, \rho)$ the solution of equation (1) in the half plane $Im \rho > 0$ possessing the asymptotics;

$$\widehat{f}(x, \rho) = e^{-i\rho x} (1 + \bar{o}(1)), \quad \widehat{f}'(x, \rho) = e^{-i\rho x} (i\rho + \bar{o}(1)),$$

as $\rho \rightarrow \infty$,

$$\widehat{f}(x, \rho) = e^{-i\rho x} \left(1 + O\left(\frac{1}{|\rho|}\right) \right), \quad \widehat{f}'(x, \rho) = -i\rho e^{i\rho x} \left(1 + O\left(\frac{1}{|\rho|}\right) \right),$$

as $|\rho| \rightarrow \infty$. The existence and properties of these solutions are studied in ([12], p.299).

Let $\varphi(x, \rho)$ be the special solution of the equation (1) under the initial-value conditions

$$\varphi(0, \rho) = 1, \quad \varphi'(0, \rho) = -(\beta_0 + \beta_1\rho + \beta_2\rho^2).$$

Analogously to the Lemma 1 in [14] is like that

$$\frac{2i\rho\varphi(x, \rho)}{F(\rho)} = f(x, -\rho) - S(\rho)f(x, \rho),$$

for any real number $\rho \neq 0$. Thus the identity is valid:

$$S(\rho) = \frac{f'(0, -\rho) + (\beta_0 + \beta_1\rho + \beta_2\rho^2) f(0, -\rho)}{f'(0, \rho) + (\beta_0 + \beta_1\rho + \beta_2\rho^2) f(0, \rho)}.$$

Denote

$$F_1(\rho) \equiv f'(0, -\rho) + (\beta_0 + \beta_1\rho + \beta_2\rho^2) f(0, -\rho),$$

$$F(\rho) \equiv f'(0, \rho) + (\beta_0 + \beta_1\rho + \beta_2\rho^2) f(0, \rho).$$

We shall define scattering function $S(\rho)$ for the problem (1)-(2). The scattering function $S(\rho)$ determines the asymptotics for $x \rightarrow \infty$ of normalized eigenfunctions of the operator L_ρ .

For the solution $\widehat{f}(x, \rho)$, we have

$$\frac{2i\rho\varphi(x, \rho)}{F(\rho)} = \widehat{f}(x, \rho) - \frac{F(\rho)}{\widehat{F}(\rho)} f(x, \rho),$$

where

$$\widehat{F}(\rho) = \widehat{f}'(0, \rho) + (\beta_0 + \beta_1\rho + \beta_2\rho^2) \widehat{f}(0, \rho).$$

The roots of the equation $F(\rho) = 0$ in the half plane $\text{Im}\rho > 0$ form a finite set of complex numbers and non pure imaginary. The multiplicity m_j of a root ρ_j ($j = 1, 2, \dots, n$) of the equation $F(\rho) = 0$ is called the multiplicity of the singular value ρ_j .

From the relation $S(\rho)$, it is obtained

$$S(\rho) = 1 + O\left(\frac{1}{\rho}\right), \quad \text{as } |\rho| \rightarrow \infty.$$

Denote

$$f_j(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \left[\frac{\widehat{F}(\rho)}{F(\rho)} - 1 \right] e^{i\rho x} d\rho = i \operatorname{Res}_{\rho=\rho_j} \frac{\widehat{F}(\rho)}{F(\rho)} e^{i\rho x},$$

where $j = 1, 2, \dots, n$.

We shall call the polynomial

$$P_j(x) = e^{-i\rho_j x} f_j(x), \quad j = 1, 2, \dots, n.$$

The functions $f_j(x)$ $j = 1, 2, \dots, n$ is the characteristic of the operator L_ρ on the discrete spectrum.

The set of values $\{S(\rho), \rho_j, P_j(x)\}$ ($j = 1, 2, \dots, n$) is called the scattering data of the boundary value problem (1)-(2). This set provides a complete description of the infinite behavior of all the eigenfunctions of the problem (1)-(2).

2. The Construction of Resolvent Operator

It is possible to construct the resolvent operator by using the above results. Assume that ρ is not a spectrum point of operator L_ρ . Then there exists resolvent operator $R_\rho = (L - \rho I)^{-1}$. Let's find the expression of the operator R_ρ .

Theorem 2.1. For $\operatorname{Im} \rho \geq 0$ and $F(\rho) \neq 0$, all numbers ρ belong to the resolvent set of the operator R_ρ . The resolvent R_ρ is the integral operator

$$R_\rho g = \int_0^\infty K(x, t, \rho) g(t) dt, \quad (4)$$

with the kernel,

$$K(x, t, \rho) = -\frac{1}{F(\rho)} \begin{cases} f(x, \rho) \varphi(t, \rho), & 0 \leq t \leq x, \\ \varphi(x, \rho) f(t, \rho), & x \leq t \leq \infty. \end{cases} \quad (5)$$

Moreover

$$|K(x, t, \rho)| \leq \frac{c(x)}{|F(\rho)|} \exp \{ \operatorname{Im} \rho |x - t| \}, \quad (6)$$

where

$$c(x) = c \exp \{x\sigma(0) + \sigma_1(0)\},$$

$c > 0$ is an arbitrary constant.

Proof. Let $g(x) \in \mathcal{D}_\rho$ and assume that it is a finite function at infinity. To construct the resolvent operator, we need to solve the boundary value problem

$$-y'' + q(x)y = \rho^2 y + g(x), \quad (7)$$

$$y'(0) + (\beta_0 + \beta_1 \rho + \beta_2 \rho^2) y(0) = 0. \quad (8)$$

By using Lagrange method to the properties of solutions of equation (1), we find (4). Here $K(x, t, \rho)$ has the form (5). Then, from the explicit expression of functions $f(x, \rho)$ and $\varphi(x, \rho)$ for $K(x, t, \rho)$, we get (6). Theorem is proved. \square

Lemma 2.2. *Let $g(x)$ be continuously differentiable finite function. Then, the following is valid:*

$$\int_0^\infty K(x, t, \rho)g(t)dt = -\frac{g(x)}{\rho^2} + \frac{1}{\rho^2}K_1(x, \rho), \quad (9)$$

where

$$K_1(x, \rho) = \int_0^\infty K(x, t, \rho)(t) \{ -g''(t) + q(t)g(t) \} dt.$$

Proof. The below equality is valid:

$$-K''(x, t, \rho) + q(x)K(x, t, \rho) - \rho^2 K(x, t, \rho) = \delta(x - t),$$

Here $\delta(x)$ is Dirac-delta function. By multiplying both sides of last equation by $g(x)$ and integrating from zero to infinity, we get

$$-\int_0^\infty K''(x, t, \rho)g(t)dt + \int_0^\infty q(t)K(x, t, \rho)g(t)dt - \rho^2 \int_0^\infty K(x, t, \rho)g(t)dt = \int_0^\infty \delta(x - t)g(t)dt.$$

From this equation, (9) is obtained. Lemma is proved. \square

3. The Expansion Formula According To The Eigenfunctions

Let us Γ_R denotes the circle of radius R and center is zero which contour is positive oriented. Let us $\Gamma_{R,\varepsilon}^{(1)}$ denotes contour be half arc of Γ_R that doesn't include points z satisfying the conditions $Imz > \varepsilon$ and let $\Gamma_{R,\varepsilon}^{(2)}$ be half arc that does not include $Imz < -\varepsilon$ points of Γ_R and we define $\Gamma_{R,\varepsilon} \equiv \Gamma_{R,\varepsilon}^{(1)} \cup \Gamma_{R,\varepsilon}^{(2)}$, it is clear that $\Gamma_{R,\varepsilon}$ is positive oriented. $\Gamma_{R,\varepsilon}^{(3)}$ denotes negative oriented curve formed with $Imz = \pm\varepsilon$ lines and be arcs including points z satisfying the conditions $|Imz| < \varepsilon$ and let's represent these domains by \mathcal{D} and $\bar{\mathcal{D}}$, respectively. It is clear that $\Gamma_{R,\varepsilon} = \Gamma_R \cup \Gamma_{R,\varepsilon}^{(3)}$. Then, we can use the property of the integration

$$\int_{\Gamma_{R,\varepsilon}} = \int_{\Gamma_R} + \int_{\Gamma_{R,\varepsilon}^{(3)}}. \quad (10)$$

Let us call

$$\phi(x, \rho) = \int_0^\infty K(x, t, \rho) g(t) dt.$$

It follows that, we have

$$\phi(x, \rho) = -\frac{g(x)}{\rho^2} + \frac{1}{\rho^2} \int_0^\infty K(x, t, \rho) \tilde{g}(t) dt.$$

Now multiplying both sides of the equality by $\frac{1}{2\pi i} \rho$ and integrating over ρ the contour $\Gamma_{R,\varepsilon}$, we obtain

$$\frac{1}{2\pi i} \int_{\Gamma_{R,\varepsilon}} \rho \phi(x, \rho) d\rho = -\frac{1}{2\pi i} \int_{\Gamma_{R,\varepsilon}} \frac{g(x)}{\rho} d\rho + \frac{1}{2\pi i} \int_{\Gamma_{R,\varepsilon}} \frac{1}{\rho} \left\{ \int_0^\infty K(x, t, \rho) \tilde{g}(t) dt \right\} d\rho, \quad (11)$$

where

$$\tilde{g}(t) = -g''(t) + q(t)g(t).$$

Using the residue calculus, we get

$$\frac{1}{2\pi i} \int_{\Gamma_{R,\varepsilon}} \rho \phi(x, \rho) d\rho = \sum_{\mathcal{D}} \text{Res} [\rho \phi(x, \rho)] + \sum_{\bar{\mathcal{D}}} \text{Res} [\rho \phi(x, \rho)]. \quad (12)$$

According to the equation (10), we get

$$\frac{1}{2\pi i} \int_{\Gamma_{R,\varepsilon}} \rho \phi(x, \rho) d\rho = \frac{1}{2\pi i} \int_{\Gamma_R} \rho \phi(x, \rho) d\rho + \frac{1}{2\pi i} \int_{\Gamma_{R,\varepsilon}^{(3)}} \rho \phi(x, \rho) d\rho. \quad (13)$$

Using formula (3), let us calculate the integral on the right hand side of the last equality:

$$\begin{aligned} \frac{1}{2\pi i} \int_{\Gamma_R} \rho \phi(x, \rho) d\rho &= -\frac{1}{2\pi i} \int_{\Gamma_R} \frac{g(x)}{\rho} d\rho + \frac{1}{2\pi i} \int_{\Gamma_R} \frac{1}{\rho} \left\{ \int_0^\infty K(x, t, \rho) \tilde{g}(t) dt \right\} d\rho \\ &= -g(x) + \frac{1}{2\pi i} \int_{\Gamma_R} O\left(\frac{1}{\rho^2}\right) d\rho \\ &= -g(x), \end{aligned} \quad (14)$$

$$\lim_{\substack{R \rightarrow \infty \\ \varepsilon \rightarrow 0}} \frac{1}{2\pi i} \int_{\Gamma_{R,\varepsilon}^{(3)}} \rho \phi(x, \rho) d\rho = \frac{1}{2\pi i} \int_{-\infty}^\infty \rho [\phi(x, \rho + i0) - \phi(x, \rho - i0)] d\rho. \quad (15)$$

Taking into consideration (14) and (15) into (13), we have

$$\frac{1}{2\pi i} \int_{\Gamma_{R,\varepsilon}} \rho \phi(x, \rho) d\rho = -g(x) + \frac{1}{2\pi i} \int_{-\infty}^{\infty} \rho [\phi(x, \rho + i0) - \phi(x, \rho - i0)] d\rho.$$

Using this equation in (12), we obtain

$$\begin{aligned} g(x) &= - \sum_{\mathcal{D}} \text{Res} [\rho \phi(x, \rho)] + \sum_{\bar{\mathcal{D}}} \text{Res} [\rho \phi(x, \rho)] \\ &\quad + \frac{1}{2\pi i} \int_{-\infty}^{\infty} \rho [\phi(x, \rho + i0) - \phi(x, \rho - i0)] d\rho. \end{aligned} \quad (16)$$

Now multiplying both sides of equality (3) by $\frac{1}{2\pi i}$ and integrating over ρ the contour $\Gamma_{R,\varepsilon}$, we have

$$\frac{1}{2\pi i} \int_{\Gamma_{R,\varepsilon}} \phi(x, \rho) d\rho = -\frac{1}{2\pi i} \int_{\Gamma_{R,\varepsilon}} \frac{g(x)}{\rho^2} d\rho + \frac{1}{2\pi i} \int_{\Gamma_{R,\varepsilon}} \left\{ \int_0^{\infty} \frac{1}{\rho^2} K(x, t, \rho) \tilde{g}(t) dt \right\} d\rho.$$

By similar calculations, we easily see that

$$-\sum_{\mathcal{D}} \text{Res} [\phi(x, \rho)] - \sum_{\bar{\mathcal{D}}} \text{Res} [\phi(x, \rho)] + \frac{1}{2\pi i} \int_{-\infty}^{\infty} [\phi(x, \rho + i0) - \phi(x, \rho - i0)] d\rho = 0.$$

Therefore, we get the expansion formula with respect to eigenfunctions as

$$\begin{aligned} g(x) &= - \sum_{\mathcal{D}} \text{Res} [\phi(x, \rho)] - \sum_{\bar{\mathcal{D}}} \text{Res} [\phi(x, \rho)] \\ &\quad + \frac{1}{2\pi i} \int_{-\infty}^{\infty} [\phi(x, \rho + i0) - \phi(x, \rho - i0)] d\rho, \end{aligned} \quad (17)$$

$$0 = - \sum_{\mathcal{D}} \text{Res} [\phi(x, \rho)] - \sum_{\bar{\mathcal{D}}} \text{Res} [\phi(x, \rho)] + \frac{1}{2\pi i} \int_{-\infty}^{\infty} [\phi(x, \rho + i0) - \phi(x, \rho - i0)] d\rho. \quad (18)$$

Now, let's convert formulas (17) and (18). Let $\Psi(x, \rho)$ be the solution of the Eq. (1) satisfying the initial conditions

$$\psi(0, \rho) = 0, \quad \psi'(0, \rho) = 1.$$

It is clear that

$$\begin{aligned} W\{\varphi(x, \rho), \psi(x, \rho)\} &= \varphi'(0, \rho)\psi(0, \rho) - \varphi(0, \rho)\psi'(0, \rho) \\ &= -1, \end{aligned}$$

and

$$f(x, \rho) = f(0, \rho)\varphi(x, \rho) + F(\rho).$$

Then, according to (5), we have

$$K(x, t, \rho) = -\frac{1}{F(\rho)}f(0, \rho)\varphi(x, \rho)\varphi(t, \rho) + \begin{cases} \psi(x, \rho)\varphi(t, \rho), & x \leq t, \\ \varphi(x, \rho)\psi(t, \rho), & t \leq x. \end{cases} \quad (19)$$

Therefore, we get

$$\begin{aligned} \phi(x, \rho) &= -\frac{1}{F(\rho)}f(0, \rho)\varphi(x, \rho) \int_0^\infty \varphi(t, \rho)g(t)dt + \psi(x, \rho) \int_0^x \varphi(t, \rho)g(t)dt \\ &\quad + \varphi(x, \rho) \int_x^\infty \psi(t, \rho)g(t)dt. \end{aligned}$$

By definition of functions $\varphi(x, \rho)$ and $\psi(x, \rho)$, it is clear that

$$\Psi(x, t, \rho) = \begin{cases} \psi(x, \rho)\varphi(t, \rho), & 0 \leq t \leq x, \\ \varphi(x, \rho)\psi(t, \rho), & x \leq t \leq \infty. \end{cases}$$

and we have

$$Res \left\{ \psi(x, \rho) \int_0^x \varphi(t, \rho)g(t)dt + \varphi(x, \rho) \int_x^\infty \psi(t, \rho)g(t)dt = 0 \right\}.$$

From this, it follows that

$$Res_{\mathcal{D}}[\rho\phi(x, \rho)] = -Res_{\mathcal{D}} \frac{f(0, \rho)}{F(\rho)} \rho\varphi(x, \rho) \int_0^\infty \varphi(t, \rho)g(t)dt.$$

Let

$$\varphi(g, \rho) = \int_0^\infty \varphi(t, \rho)g(t)dt.$$

Then, the estimate holds

$$Res_D[\rho\phi(x, \rho)] = -Res_D \frac{f(0, \rho)}{F(\rho)} \rho\varphi(x, \rho)\varphi(g, \rho).$$

We assume that $Im\rho \geq 0$, each $\rho_k \in \mathcal{D}$ is zeros of equation $F(\rho) = 0$ with multiplicity m_k , ($k = 1, 2, \dots, n$).

Let's denote $M_k(\rho) = \frac{(\rho - \rho_k)^{m_k}}{(m_k - 1)!} \frac{f(0, \rho)}{F(\rho)}$. Then for $\rho_k \in \mathcal{D}$ by the residue formula, we have

$$Res_{\mathcal{D}}[\rho\phi(x, \rho)] = -\sum_{k=1}^n \left\{ \left(\frac{d}{d\rho} \right)^{m_k-1} \rho M_k(\rho) \varphi(x, \rho) \varphi(f, \rho) \right\} \Big|_{\rho=\rho_k}. \quad (20)$$

Further, we can obtain an analogous formula for $Im\rho \leq 0$, each $\bar{\rho}_k \in \bar{\mathcal{D}}$ in the following form:

$$Res_{\bar{\mathcal{D}}}[\rho\phi(x, \rho)] = -\sum_{k=1}^n \left\{ \left(\frac{d}{d\rho} \right)^{m_k-1} \rho \bar{M}_k(\rho) \varphi(x, \rho) \varphi(f, \rho) \right\} \Big|_{\rho=\bar{\rho}_k}, \quad (21)$$

where

$$\bar{M}_k(\rho) = \frac{(\rho - \bar{\rho}_k)^{m_k-1}}{(m_k - 1)!} \frac{f(0, \rho)}{F(\rho)}.$$

We denote by $\bar{\rho}_k \in \bar{\mathcal{D}}$ the roots of the equation $F_1(\rho) = 0$ with multiplicity m_k ($k = 0, 1, 2, \dots, n$.)

Since,

$$\begin{aligned} \phi(x, \rho + i0) - \phi(x, \rho - i0) &= -\frac{2i\rho}{F_1(\rho)F(\rho)} \varphi(x, \rho) \int_0^\infty \varphi(t, \rho) g(t) dt \\ &= -\frac{2i\rho}{F_1(\rho)F(\rho)} \varphi(x, \rho) \varphi(f, \rho), \end{aligned} \quad (22)$$

we have

$$\frac{1}{2\pi i} \int_{-\infty}^\infty \rho [\phi(x, \rho + i0) - \phi(x, \rho - i0)] d\rho = \frac{1}{2\pi} \int_{-\infty}^\infty \frac{\rho^2}{F_1(\rho)F(\rho)} \varphi(x, \rho) \varphi(f, \rho) d\rho.$$

Substituting (20), (21) and (22) in (17), (18) respectively, we obtain two-fold expansion formulas in the following form

$$\begin{aligned} f(x) &= -\sum_{k=1}^n \left\{ \left(\frac{d}{d\rho} \right)^{m_k-1} \rho M_k(\rho) \varphi(x, \rho) \varphi(f, \rho) \right\} \Big|_{\rho=\rho_k} \\ &\quad - \sum_{k=1}^n \left\{ \left(\frac{d}{d\rho} \right)^{m_k-1} \rho \bar{M}_k(\rho) \varphi(x, \rho) \varphi(f, \rho) \right\} \Big|_{\rho=\bar{\rho}_k} \\ &\quad + \frac{1}{\pi} \int_{-\infty}^\infty \frac{\rho^2}{F_1(\rho)F(\rho)} \varphi(x, \rho) \varphi(f, \rho) d\rho. \end{aligned}$$

$$\begin{aligned}
0 &= -\sum_{k=1}^n \left\{ \left(\frac{d}{d\rho} \right)^{m_k-1} \rho M_k(\rho) \varphi(x, \rho) \varphi(f, \rho) \right\} |_{\rho=\rho_k} \\
&\quad - \sum_{k=1}^n \left\{ \left(\frac{d}{d\rho} \right)^{m_k-1} \rho \bar{M}_k(\rho) \varphi(x, \rho) \varphi(f, \rho) \right\} |_{\rho=\bar{\rho}_k} \\
&\quad + \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{\rho^2}{F_1(\rho)F(\rho)} \varphi(x, \rho) \varphi(f, \rho) d\rho.
\end{aligned}$$

for $\rho_k \in \mathcal{D}$, $\bar{\rho}_k \in \bar{\mathcal{D}}$. It can be shown that the integrals on the right hand side converge in the metric of the space $L_2(0, \infty)$.

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