

# ONE SPECIAL INVERSE PROBLEM OF THE SECOND ORDER DIFFERENTIAL EQUATION ON THE WHOLE REAL AXIS

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## Introduction

To solve an axial symmetric KDV equation, we must consider the following eigenvalue problem<sup>[1, 6]</sup>

$$-\varphi''(x, \lambda) - Q(x)\varphi(x, \lambda) = \lambda\varphi(x, \lambda), \quad -\infty \leq x \leq \infty, \quad (0.1)$$

where

$$Q(x) = x + q(x). \quad (0.2)$$

The inverse problem of the second order differential equation with two singular points has been considered by Bloch<sup>[2]</sup>. He pointed out that the potential function can be determined by certain  $2 \times 2$  spectral matrix. But we shall point out that when  $Q(x) = x - q(x)$  with  $q(x)$  satisfying the following conditions

$$q(x) \in C^1(-\infty, \infty), \quad \int_{-\infty}^{\infty} |s^i q(s)| ds < \infty, \quad i=0, 1, \quad (I)$$

then the coefficient function  $q(x)$  can be determined by one spectral function. In §1 we introduce the corresponding Riemann function, with which we establish a transformation between the function  $\varphi_0(x, \lambda)$  and  $\varphi(x, \lambda)$ , where  $\varphi_0(x, \lambda) = -\sqrt{\pi} \operatorname{Ai}(x - \lambda)$  is a solution of equation (0.1) when  $Q(x) = x$ , and  $\varphi(x, \lambda)$  is a solution of equation (0.1) when  $Q(x) = x + q(x)$ . In §2 we prove the completeness of one spectral function by Titchmarsh-Kodaira's theory. Finally we derive an integral equation which is analogous to Gel'fand-Levitan equation.

## 1. The existence of the transformation.

In proving the theorem, the following lemmas will be required.

**Lemma 1.1.** *Let*

$$x = \left[ \frac{1}{2} (\eta_0^2 - \eta^2) (\xi - \xi_0) \right]^{\frac{1}{2}}, \quad (1.1)$$

$$V(\xi_0, \eta_0; \xi, \eta) = J_0(x) = \sum_{n=0}^{\infty} (-1)^n \frac{1}{(n!)^2} \left(\frac{x}{2}\right)^{2n}, \quad (1.2)$$

then the function  $V(\xi_0, \eta_0; \xi, \eta)$  satisfies the equation

$$\frac{\partial^2 V}{\partial \eta \partial \xi} - \frac{1}{4} \eta V = 0 \quad (1.3)$$

and

$$V(\xi_0, \eta_0; \xi_0, \eta) = V(\xi_0, \eta_0; \xi, \eta_0) = 1. \quad (1.4)$$

In other words,  $V(\xi_0, \eta_0; \xi, \eta)$  is the Riemann function of the equation (1.3) and has the symmetric property

$$V(\xi_0, \eta_0; \xi, \eta) = V(\xi, \eta; \xi_0, \eta_0). \quad (1.5)$$

*Proof* Because

$$\frac{\partial V}{\partial \xi} = J'_0(x) x^{-1} \cdot \frac{1}{4} (\eta_0^2 - \eta^2),$$

$$\frac{\partial V}{\partial \eta \partial \xi} - \frac{1}{4} \eta V = -\frac{1}{4} \eta \left[ J''_0(x) + \frac{1}{x} J'_0(x) + J_0(x) \right] = 0.$$

From (1.1) and (1.2), we have (1.4) and (1.5).

From the relation  $J_{n+1}(x) + J_{n-1}(x) = \frac{2n}{x} J_n(x)$ ,  $J'_n(x) = -J_n(x) + \frac{nJ_n(x)}{x}$  and  $|J_n(x)| \leq 1$ , we have  $\left| \frac{J_1(x)}{x} \right| \leq 1$ ,  $\left| \frac{J_3(x)}{x} \right| \leq \frac{1}{3}$ ,  $\left| \frac{J_5(x)}{x} \right| \leq \frac{1}{3}$ , and differentiating (1.2), we obtain the following corollary.

**Corollary.** We have the inequalities

$$\begin{aligned} |V| &\leq 1, \quad \left| \frac{\partial V}{\partial \xi_0} \right| \leq \frac{1}{4} (\eta_0^2 - \eta^2), \quad \left| \frac{\partial V}{\partial \eta_0} \right| \leq \frac{1}{2} \eta_0 (\xi - \xi_0), \\ \left| \frac{\partial V}{\partial \eta \partial \xi} \right| &\leq \frac{1}{4} \eta_0, \quad \left| \frac{\partial^2 V}{\partial \xi_0^2} \right| \leq \frac{1}{48} (\eta_0^2 - \eta^2)^2, \quad \left| \frac{\partial^2 V}{\partial \eta_0^2} \right| \leq \frac{1}{3} \eta^2 (\xi - \xi_0)^2 + \frac{1}{2} (\xi - \xi_0). \end{aligned} \quad (1.6)$$

Let

$$\sigma(x) = \int_{-\infty}^{\infty} |q(t)| dt, \quad \sigma_2(x) = \int_x^{\infty} \sigma(t) dt = \int_x^{\infty} (s-x) |q(s)| ds. \quad (1.7)$$

where the right hand side is integrable, when  $q(x)$  satisfies condition (I).

**Lemma 1.2.** If  $q(x)$  satisfies condition (I), then the integral equation

$$\begin{aligned} \bar{K}(\xi_0, \eta_0) &= \frac{1}{4} \int_{\xi_0}^{\infty} V(\xi_0, \eta_0; \xi, 0) q\left(\frac{\xi}{2}\right) d\xi \\ &\quad - \frac{1}{4} \int_0^{\eta_0} \int_{\xi_0}^{\infty} V(\xi_0, \eta_0; \xi, \eta) q\left(\frac{\xi-\eta}{2}\right) \bar{K}(\xi, \eta) d\xi d\eta \end{aligned} \quad (1.8)$$

has one and only one solution  $\bar{K}(\xi_0, \eta_0)$ . When  $\eta_0 \geq 0$ ,  $\bar{K}(\xi_0, \eta_0)$  satisfies the inequality

$$|\bar{K}(\xi_0, \eta_0)| \leq \frac{1}{2} \sigma\left(\frac{\xi_0}{2}\right) e^{\sigma_2\left(\frac{\xi_0-\eta_0}{2}\right)}. \quad (1.9)$$

Furthermore, if  $q(x) \equiv 0$  when  $x \geq a$ , then  $\bar{K}(\xi_0, \eta_0) \equiv 0$  when  $\xi_0 \geq 2a$ . (1.10)

*Proof* By the method of successive approximation, Let

$$\bar{K}(\xi_0, \eta_0) = \frac{1}{4} \int_{\xi_0}^{\infty} V(\xi_0, \eta_0; \xi, 0) q\left(\frac{\xi}{2}\right) d\xi, \quad (1.11)$$

$$\tilde{K}_n(\xi_0, \eta_0) = \frac{1}{4} \int_0^{\eta_0} \int_{\xi_0}^{\infty} V(\xi_0, \eta_0; \xi, \eta) q\left(\frac{\xi-\eta}{2}\right) \tilde{K}_{n-1}(\xi, \eta) d\xi d\eta, \quad (1.12)$$

$$\tilde{K}(\xi_0, \eta_0) = \sum_{n=0}^{\infty} \tilde{K}_n(\xi_0, \eta_0). \quad (1.13)$$

From the first inequality of (1.6), it yields

$$\begin{aligned} |\tilde{K}(\xi_0, \eta_0)| &\leq \frac{1}{4} \int_{\xi_0}^{\infty} \left| q\left(\frac{\xi}{2}\right) \right| d\xi = \frac{1}{2} \sigma\left(\frac{\xi_0}{2}\right), \\ |\tilde{K}_1(\xi_0, \eta_0)| &\leq \frac{1}{4} \int_0^{\eta_0} \int_{\xi_0}^{\infty} \left| q\left(\frac{\xi-\eta}{2}\right) \right| \frac{1}{2} \sigma\left(\frac{\xi}{2}\right) d\xi d\eta. \end{aligned}$$

Let

$$J = \frac{1}{4} \int_0^{\eta_0} \int_{\xi_0}^{\infty} \left| q\left(\frac{\xi-\eta}{2}\right) \right| d\xi d\eta, \quad (1.14)$$

$$\begin{aligned} |J| &\leq \int_{\xi_0}^{\infty} d\xi \int_{\frac{\xi-\eta_0}{2}}^{\frac{\xi}{2}} \frac{1}{2} |q(s)| ds \leq \int_{\xi_0}^{\infty} d\xi \int_{\frac{\xi-\eta_0}{2}}^{\infty} \frac{1}{2} |q(s)| ds \\ &= \int_{\xi_0}^{\infty} \frac{1}{2} \sigma\left(\frac{\xi-\eta_0}{2}\right) d\xi = \sigma_2\left(\frac{\xi_0-\eta_0}{2}\right). \end{aligned}$$

Thus

$$|\tilde{K}_1(\xi_0, \eta_0)| \leq \frac{1}{2} \sigma\left(\frac{\xi_0}{2}\right) \sigma_2\left(\frac{\xi_0-\eta_0}{2}\right).$$

If

$$|\tilde{K}_{n-1}(\xi_0, \eta_0)| \leq \frac{1}{2} \sigma\left(\frac{\xi_0}{2}\right) \cdot \frac{1}{(n-1)!} \left[ \sigma_2\left(\frac{\xi_0-\eta_0}{2}\right) \right]^{n-1},$$

then

$$\begin{aligned} |\tilde{K}_n(\xi_0, \eta_0)| &\leq \frac{1}{4} \int_0^{\eta_0} \int_{\xi_0}^{\infty} \left| q\left(\frac{\xi-\eta}{2}\right) \right| \frac{1}{2} \sigma\left(\frac{\xi}{2}\right) \frac{1}{(n-1)!} \left[ \sigma_2\left(\frac{\xi-\eta}{2}\right) \right]^{n-1} d\xi d\eta \\ &\leq \frac{1}{2(n-1)!} \sigma\left(\frac{\xi_0}{2}\right) \int_{\xi_0}^{\infty} d\xi \int_{\frac{\xi-\eta_0}{2}}^{\infty} \frac{1}{2} |q(s)| [\sigma_2(s)]^{n-1} ds \\ &\leq \frac{1}{2(n-1)!} \sigma\left(\frac{\xi_0}{2}\right) \int_{\xi_0}^{\infty} \left[ \sigma_2\left(\frac{\xi-\eta_0}{2}\right) \right]^{n-1} d\xi \int_{\frac{\xi-\eta_0}{2}}^{\infty} \frac{1}{2} |q(s)| ds \\ &= \frac{1}{2(n-1)!} \sigma\left(\frac{\xi_0}{2}\right) \int_{\xi_0}^{\infty} \frac{1}{2} \left[ \sigma_2\left(\frac{\xi-\eta_0}{2}\right) \right]^{n-1} d\xi \sigma\left(\frac{\xi-\eta_0}{2}\right) d\xi \\ &= \frac{1}{2(n-1)!} \sigma\left(\frac{\xi_0}{2}\right) \int_{\frac{\xi_0-\eta_0}{2}}^{\infty} [\sigma_2(s)]^{n-1} \sigma(s) ds \\ &= -\frac{1}{2(n-1)!} \sigma\left(\frac{\xi_0}{2}\right) \int_{\frac{\xi_0-\eta_0}{2}}^{\infty} [\sigma(s)]^{n-1} d\sigma(s) \\ &= \frac{1}{2n!} \sigma\left(\frac{\xi_0}{2}\right) \left[ \sigma_2\left(\frac{\xi_0-\eta_0}{2}\right) \right]^n. \end{aligned}$$

It is easily seen that when  $\eta_0 \geq 0$ , series (1.13) is absolutely and uniformly convergent, and

$$|\tilde{K}(\xi_0, \eta_0)| \leq \sum_{n=0}^{\infty} \frac{1}{2} \sigma\left(\frac{\xi_0}{2}\right) \frac{1}{n!} \left[ \sigma_2\left(\frac{\xi_0-\eta_0}{2}\right) \right]^n = \frac{1}{2} \sigma\left(\frac{\xi_0}{2}\right) e^{\sigma_2\left(\frac{\xi_0-\eta_0}{2}\right)}$$

We have proved that the function  $\tilde{K}(\xi_0, \eta_0)$  satisfies inequality (1.9) and is a solution of (1.8). (1.9) implies obviously the uniqueness of the solution for equation (1.8) and the conclusion (1.10).

Differentiating equation (1.8) directly and using the inequalities of (1.6), we have.

**Lemma 1.3.** 1) Function  $\bar{K}(\xi_0, \eta_0) \in C^2$  on the domain  $\eta_0 \geq 0, \eta_0 \leq \xi_0 < \infty$ ,  
 2) When  $\xi_0 - \eta_0 = \text{const}$ , and  $\xi_0 + \eta_0 \rightarrow +\infty$ , we have

$$\begin{aligned} \frac{\partial \bar{K}}{\partial \xi_0} &= O(\eta_0^2), \quad \frac{\partial \bar{K}}{\partial \eta_0} = O(\xi_0 \eta_0), \quad \frac{\partial^2 \bar{K}}{\partial \xi_0 \partial \eta_0} = O(\eta_0), \\ \frac{\partial^2 \bar{K}}{\partial \xi_0^2} &= O(\eta_0^4), \quad \frac{\partial^2 \bar{K}}{\partial \eta_0^2} = O(\xi_0^2 + \eta_0^4). \end{aligned} \quad (1.15)$$

**Theorem 1.1.** If hypothesis (I) is fulfilled, then the solution  $\bar{K}(\xi_0, \eta_0)$  of equation (1.8) is a solution of the following differential equation

$$1) \quad \frac{\partial^2 \bar{K}}{\partial \eta_0 \partial \xi_0} - \frac{1}{4} \eta_0 \bar{K} + \frac{1}{4} q\left(\frac{\xi_0 - \eta_0}{2}\right) \bar{K} = 0, \quad \text{when } \eta_0 \geq 0 \quad (1.16)$$

and

$$\bar{K}(\xi_0, 0) = \frac{1}{2} \int_{\frac{\xi_0}{2}}^{\infty} q(s) ds. \quad (1.17)$$

If we let  $\xi_0 = x - y, \eta_0 = y - x$ , and express the function  $\bar{K}(\xi_0, \eta_0) = \bar{K}(x - y, y - x) = K(x, y)$  as a function of  $x, y$ , then the function  $K(x, y)$  satisfies the following equations

$$2) \quad \frac{\partial^2 K}{\partial x^2} - \frac{\partial^2 K}{\partial y^2} = [q(x) + x - y] K, \quad \text{when } y \geq x. \quad (1.18)$$

and

$$K(x, x) = \frac{1}{2} \int_x^{\infty} q(s) ds, \quad (1.19)$$

$$|K(x, x)| \leq \frac{1}{2} \sigma\left(\frac{x-y}{2}\right) e^{\sigma(x)}. \quad (1.20)$$

Furthermore, if  $q(x) = 0$  when  $x \geq a$ , then  $K(x, y) = 0$  when  $x + y \geq a$ . (1.21)

3) When  $x$  is fixed, and  $y \rightarrow \infty$ , we have

$$\frac{\partial K}{\partial x} = O(y^2), \quad \frac{\partial K}{\partial y} = O(y^2), \quad \frac{\partial^2 K}{\partial x^2} = O(y^4), \quad \frac{\partial^2 K}{\partial y^2} = O(y^4). \quad (1.22)$$

*Proof* 1) From (1.5) and (1.3) of lemma 2.1, it is seen that

$$\frac{\partial^2 V}{\partial \eta_0 \partial \xi_0} - \frac{1}{4} \eta_0 V = 0 \quad (1.23)$$

From (1.8), it follows

$$\begin{aligned} \frac{\partial^2 \bar{K}}{\partial \eta_0 \partial \xi_0} - \frac{\eta_0}{4} \bar{K} &= \frac{1}{4} \int_{\xi_0}^{\infty} \left( \frac{\partial^2 V}{\partial \eta_0 \partial \xi_0} - \frac{1}{4} \eta_0 V \right) q\left(\frac{\xi}{2}\right) d\xi - \frac{1}{4} q\left(\frac{\xi_0 - \eta_0}{2}\right) \bar{K}(\xi_0, \eta_0) \\ &\quad + \int_0^{\eta_0} \int_{\xi_0}^{\infty} \left( \frac{\partial V}{\partial \eta_0 \partial \xi_0} - \frac{1}{4} \eta_0 V \right) q\left(\frac{\xi - \eta}{2}\right) \bar{K}(\xi, \eta) d\xi d\eta \\ &= -\frac{1}{4} q\left(\frac{\xi_0 - \eta_0}{2}\right) \bar{K}. \end{aligned}$$

Putting  $\eta_0 = 0$  in (1.8), we have (1.17).

2) From lemma 1.3 (1), we have  $K(x, y) \in C^2$  on the domain  $y > x$ . From (1.16),

(1.17) and (1.9), (1.10), it is seen that  $K(x, y)$  as a function of  $x, y$ , satisfies equations (1.18), (1.19) and (1.20), (1.21), respectively.

3) From lemma 1.3(2), it is seen that the function  $K(x, y)$  as a function of  $x, y$ , satisfies (1.22).

**Theorem 1.2.** *If  $q(x)$  satisfies condition (I), the function  $K(x, y)$  is defined as theorem 1.1 and we let*

$$\varphi(x, \lambda) = \varphi_0(x, \lambda) + \int_x^\infty K(x, y) \varphi_0(y, \lambda) dy, \quad (1.24)$$

then the function  $\varphi(x, \lambda)$  is a solution of (0.1) and when  $x \rightarrow \infty$

$$\varphi(x, \lambda) / \varphi_0(x, \lambda) \rightarrow 1. \quad (1.25)$$

*Proof*

$$\varphi'(x, \lambda) = \varphi_0'(x, \lambda) - K(x, x) \varphi_0(x, \lambda) + \int_x^\infty K_x(x, y) \varphi_0(y, \lambda) dy, \quad (1.26)$$

$$\begin{aligned} \varphi''(x, \lambda) = & \varphi_0''(x, \lambda) - \frac{d}{dx} [K(x, x) \varphi_0(x, \lambda)] - K_x(x, x) \varphi_0(x, \lambda) \\ & + \int_x^\infty K_{xx}(x, y) \varphi_0(y, \lambda) dy. \end{aligned} \quad (1.27)$$

From (1.20) and (1.22), it is seen that if  $x$  is fixed and  $y \rightarrow \infty$ , then

$$K(x, y) = O(1), \quad \frac{\partial K}{\partial x} = O(y^2), \quad \frac{\partial^2 K}{\partial x^2} = O(y^4).$$

From (2.4), it is seen that when  $y \rightarrow \infty$ ,  $\varphi_0(y, \lambda)$ ,  $\varphi_0'(y, \lambda)$  tend to zero exponentially, so that the last terms of (1.24), (1.26) and (1.27) are integrable. From  $-\varphi_0''(y, \lambda) - y\varphi_0(y, \lambda) = \lambda\varphi_0(y, \lambda)$  and (1.24) we have

$$\begin{aligned} -\lambda\varphi(x, \lambda) = & -\lambda\varphi_0(x, \lambda) - \int_x^\infty K(x, y) y \varphi_0(y, \lambda) dy \\ & + \int_x^\infty K(x, y) \varphi_0''(y, \lambda) dy, \end{aligned} \quad (1.28)$$

where

$$\begin{aligned} \int_x^\infty K(x, y) \varphi_0''(y, \lambda) dy = & K(x, y) \varphi_0'(y, \lambda) \Big|_x^\infty - \int_x^\infty K_y(x, y) \varphi_0'(y, \lambda) dy \\ = & K(x, y) \varphi_0'(y, \lambda) \Big|_x^\infty - K_y(x, y) \varphi_0(y, \lambda) \Big|_x^\infty - \int_x^\infty K_{yy}(x, y) \varphi_0(y, \lambda) dy. \end{aligned} \quad (1.29)$$

In the same way, it follows that the last terms of (1.28) and (1.29) are integrable and when  $y \rightarrow \infty$

$$K(x, y) \varphi_0'(y, \lambda) \rightarrow 0, \quad K_y(x, y) \varphi_0(y, \lambda) \rightarrow 0.$$

From (1.24) and (1.27)–(1.29), we have

$$\begin{aligned} -\varphi''(x, \lambda) + [x + q(x)] \varphi(x, \lambda) - \lambda\varphi(x, \lambda) = & -\varphi_0'' + [x + q] \varphi_0 - \lambda\varphi_0 - 2 \frac{d}{dx} K(x, x) \varphi_0(x, \lambda) \\ & - \int_x^\infty \left[ \frac{\partial^2 K}{\partial x^2} - \frac{\partial^2 K}{\partial y^2} - (x + q(x) - y) K \right] \varphi_0(y, \lambda) dy. \end{aligned}$$

From  $-\varphi_0'' + x\varphi_0 = \lambda\varphi_0$  and (1.18), it is seen that  $\varphi(x, \lambda)$  satisfies equation (0.1).

When  $x > 0$  and is sufficiently large,  $\varphi_0(x, \lambda)$  is a monotone decreasing positive function, so that

$$\left| \int_x^\infty K(x, y) \varphi_0(y, \lambda) dy \right| \leq \varphi_0(x, \lambda) \int_x^\infty |K(x, y)| dy = \varphi_0(x, \lambda) \sigma_2(x) e^{\sigma_2(x)}.$$

When  $x \rightarrow \infty$ ,  $\sigma_2(x) \rightarrow 0$ ,  $\sigma(x) \rightarrow 0$ , thus when  $x \rightarrow \infty$ ,

$$\varphi(x, \lambda) / \varphi_0(x, \lambda) = 1 - \left[ \int_x^\infty K(x, y) \varphi_0(y, \lambda) dy \right] / \varphi_0(x, \lambda) \rightarrow 1,$$

theorem 1.2 is proved.

**Remarks** If  $q(x) \equiv 0$  when  $x \geq a$ , then  $K(x, y) \equiv 0$  when  $x \geq a$ ,  $y > x$ . From (1.24), we have  $\varphi(x, \lambda) = \varphi_0(x, \lambda)$  when  $x \geq a$ .

## 2. Completeness.

When  $q(x) = 0$ , equation (0.1) becomes

$$-\varphi''(x, \lambda) + x\varphi(x, \lambda) = \lambda\varphi(x, \lambda). \quad (2.1)$$

From Ref. [3], equation (2.1) is in the limit point case at two singular points.

There is a solution

$$\varphi_0(x, \lambda) = -\sqrt{\pi} \operatorname{Ai}(z) = -\frac{1}{\pi} \sqrt{\frac{2}{3}} K_{1/3}(\xi) = -\frac{1}{\sqrt{\pi}} \int_0^\infty \cos\left(\frac{1}{3}x^3 - xz\right) dx, \quad (2.2)$$

where

$$\xi = \frac{2}{3} z^{3/2}, \quad z = x - \lambda. \quad (2.3)$$

When  $\operatorname{Im} \lambda > 0$ ,

$$\begin{aligned} \varphi_0(x, \lambda) &\sim -\frac{1}{2} x^{-\frac{1}{4}} e^{-\frac{2}{3} x^{\frac{3}{2}}}, \\ \varphi'_0(x, \lambda) &\sim \frac{1}{2} x^{\frac{1}{4}} e^{-\frac{2}{3} x^{\frac{3}{2}}}, \quad x \rightarrow +\infty, \end{aligned} \quad (2.4)$$

which is of class  $L^2(0, \infty)$ . Let

$$Q_0(x, \lambda) = \sqrt{\pi} \operatorname{Bi}(z) \sim x^{-\frac{1}{4}} e^{\frac{2}{3} x^{\frac{3}{2}}}, \quad x \rightarrow +\infty, \quad (2.5)$$

then  $Q_0(x, \lambda)$  is a linearly independent solution of  $\varphi_0(x, \lambda)$  and

$$W[Q_0(x, \lambda), \varphi_0(x, \lambda)] = \varphi'_0 Q_0 - Q'_0 \varphi_0 = 1. \quad (2.6)$$

Let

$$\psi_0(x, \lambda) = Q_0(x, \lambda) - M_1(\lambda) \varphi_0(x, \lambda) = Q_0 - i\varphi_0, \quad (2.7)$$

then

$$\psi_0(x, \lambda) \sim (-x)^{-\frac{1}{4}} e^{i(-x)^{\frac{3}{2}}}, \quad x \rightarrow -\infty, \quad (2.8)$$

when  $\operatorname{Im} \lambda > 0$ ,  $\psi_0(x, \lambda)$  is of class  $L(-\infty, 0)$ .

According to the notation used in chap. 3 of Ref. [3], here

$$\begin{aligned} M_2(\lambda) &= +\infty, \quad M_1(\lambda) = -i, \\ \xi(\lambda) &= 0, \quad \eta(\lambda) = 0, \quad \zeta(\lambda) = \int_0^\lambda d\mu = \lambda, \end{aligned} \quad (2.9)$$

From § 4 of Ref. [4], we have

**Theorem 2.1.** If  $f(x) \in L^2(-\infty, \infty)$ , and let

$$F_0(\lambda) = \text{l.i.m} \int_{-\infty}^{\infty} f(x) \varphi_0(x, \lambda) dx, \quad (2.10)$$

then

$$f(y) = \text{l.i.m} \frac{1}{\pi} \int_{-\infty}^{\infty} F_0(\lambda) \varphi_0(y, \lambda) d\lambda, \quad (2.11)$$

i.e.,

$$\frac{1}{\pi} \int_{-\infty}^{\infty} \varphi_0(x, \lambda) \varphi_0(y, \lambda) d\lambda = \delta(x-y). \quad (2.12)$$

**Lemma 2.1.** When  $q(x)$  satisfies the condition

$$\int_{-\infty}^{\infty} \frac{|q(x)|}{1+|x|^{\frac{1}{2}}} dx < \infty, \quad (2.13)$$

then equation (0.1) is in the limit point case at two singular points.

*Proof* When  $\text{Im } \lambda > 0$ ,  $x > x_0 > 0$ , and  $x_0$  is sufficiently large, we define

$$\Phi(x, \lambda) = Q_0(x, \lambda) - \int_{x_0}^x [\varphi_0(x, \lambda) Q_0(y, \lambda) - Q_0(x, \lambda) \varphi_0(y, \lambda)] q(y) \Phi(y, \lambda) dy, \quad (2.14)$$

it is easy to verify that  $\Phi(x, \lambda)$  is a solution of equation (0.1).

We put

$$\Phi_1(x, \lambda) = x^{\frac{1}{4}} e^{-\frac{2}{3} x^{\frac{3}{2}}} \Phi(x, \lambda).$$

From (2.4) and (2.5), when  $x_0 < y < x$ , we have

$$|x^{\frac{1}{4}} e^{-\frac{2}{3} x^{\frac{3}{2}}} [\varphi_0(x, \lambda) Q_0(y, \lambda) - Q_0(x, \lambda) \varphi_0(y, \lambda)] y^{-\frac{1}{4}} e^{\frac{2}{3} y^{\frac{3}{2}}} | \leq |y|^{-\frac{1}{2}}.$$

From (2.14), we have

$$|\Phi_1(x, \lambda)| \leq M + \int_{x_0}^x |y|^{-\frac{1}{2}} |q(y)| |\Phi(y, \lambda)| dy, \quad M > 0.$$

Applying Bellman inequality, we get

$$|\Phi_1(x, \lambda)| \leq M e^{\int_{x_0}^x |y^{-\frac{1}{2}} q(y)| dy}.$$

It has been shown that the function  $\Phi_1(x, \lambda)$  is bounded for  $[x_0, \infty)$  under the condition (2.13), thus  $\Phi(x, \lambda)$  does not belong to  $L^2(x_0, \infty)$ .

We note the asymptotic

$$\begin{aligned} \varphi_0(x, \lambda) &\sim -(-x)^{-\frac{1}{4}} \sin \left[ \frac{2}{3} (-x)^{\frac{3}{2}} + \frac{\pi}{4} \right], \\ Q_0(x, \lambda) &\sim (-x)^{-\frac{1}{4}} \cos \left[ \frac{2}{3} (-x)^{\frac{3}{2}} + \frac{\pi}{4} \right], \quad x \rightarrow -\infty, \end{aligned} \quad (2.15)$$

and when  $\text{Im } \lambda > 0$ ,  $x < -x_0 < 0$ , we define

$$\Psi(x, \lambda) = Q_0(x, \lambda) - \int_x^{-x_0} [\varphi_0(x, \lambda) Q_0(y, \lambda) - Q_0(x, \lambda) \varphi_0(y, \lambda)] q(y) \Psi(y, \lambda) dy.$$

By the same method, we can prove that  $\Psi(x, \lambda)$  is a solution of equation (0.1) and  $\Psi(x, \lambda)$  does not belong to  $L^2(-\infty, -x_0)$ . From Ref. [3], we have proved lemma 2.2.

We note that when  $q(x)$  satisfies condition (I), it satisfies condition (2.13) also.

In § 1, we have proved the relation

$$\varphi(x, \lambda) = \varphi_0(x, \lambda) + \int_x^\infty K(x, y) \varphi_0(y, \lambda) dy,$$

where  $\varphi(x, \lambda)$  is a solution of equation (0.1) and is class  $L^2(0, \infty)$  when  $\text{Im} \lambda > 0$ . If  $Q(x, \lambda)$  which satisfies the relation  $W[\varphi, Q] = 1$ , is another solution of (0.1) and we let

$$\psi(x, \lambda) = Q(x, \lambda) - M_1(\lambda) \varphi(x, \lambda), \quad (2.16)$$

which is of class  $L^2(-\infty, 0)$ , when  $\text{Im} \lambda > 0$ , then  $M_2(\lambda) = \infty$  and

$$\xi(\lambda) = 0, \quad \eta(\lambda) = 0, \quad \zeta(\lambda) = \lim_{\delta \rightarrow \infty} \int_0^\delta -\text{Im} M_1(u - i\delta) du. \quad (2.17)$$

From § 4 of Ref. [4], we have

**Theorem 2.2.** If  $f(x)$   $L \in (-\infty, \infty)$ , we let

$$F(\lambda) = \text{l.i.m} \int_{-\infty}^\infty f(x) \varphi(x, \lambda) dx \quad (2.18)$$

then

$$f(y) = \text{l.i.m} \frac{1}{\pi} \int_{-\infty}^\infty F(\lambda) \varphi(y, \lambda) d\zeta(\lambda), \quad (2.19)$$

i.e.,

$$\frac{1}{\pi} \int_{-\infty}^\infty \varphi(x, \lambda) \varphi(y, \lambda) d\zeta(\lambda) = \delta(x - y). \quad (2.20)$$

**Theorem 2.3.** If  $q(x)$  satisfies condition (I), then the function  $K(x, y)$  satisfies the following integral equation

$$f(x, y) + K(x, y) + \int_x^\infty K(x, t) f(t, y) dt = 0, \quad (2.21)$$

where

$$f(x, y) = \int_{-\infty}^\infty \varphi_0(x, \lambda) \varphi_0(y, \lambda) d\rho(\lambda), \quad (2.22)$$

$$\rho(\lambda) = \frac{1}{\pi} (\zeta(\lambda) - \lambda). \quad (2.23)$$

*Proof* (1.24) may be viewed as a transformation of Volterra's type and the inverse transformation may be expressed as

$$\varphi_0(y, \lambda) = \varphi(y, \lambda) + \int_y^\infty K_1(y, t) \varphi(t, \lambda) dt. \quad (2.24)$$

From (2.20), we have

$$\frac{1}{\pi} \int_{-\infty}^\infty \varphi(x, \lambda) \varphi_0(y, \lambda) d\zeta(\lambda) = \delta(x - y) + \int_x^\infty K_1(y, t) \delta(y - t) dt = \delta(x - y), \quad y > x. \quad (2.25)$$

From (1.24) and (2.12), one has also

$$\begin{aligned} \frac{1}{\pi} \int_{-\infty}^\infty \varphi(x, \lambda) \varphi_0(y, \lambda) d\lambda &= \delta(x - y) + \int_x^\infty K(x, y) \delta(y - t) dt \\ &= \delta(x - y) - K(x, y), \quad y > x. \end{aligned} \quad (2.26)$$

Subtract (2.26) from (2.25), we have



$$\int_{-\infty}^{\infty} \varphi(x, \lambda) \varphi_0(y, \lambda) d\rho(\lambda) = K(x, y). \quad (2.27)$$

From (1.24), we have

$$\begin{aligned} \int_{-\infty}^{\infty} \varphi(x, \lambda) \varphi_0(y, \lambda) d\rho(\lambda) &= \int_{-\infty}^{\infty} \varphi_0(x, \lambda) \varphi_0(y, \lambda) d\rho(\lambda) \\ &+ \int_x^{\infty} K(x, y) \int_{-\infty}^{\infty} \varphi_0(y, \lambda) \varphi_0(t, \lambda) d\rho(\lambda). \end{aligned}$$

From (2.22) and (2.23), follows (2.21).

Now if we give a spectral function  $\zeta(\lambda)$ , by substituting it into (2.23) and (2.22) and solving  $K(x, y)$  from equation (2.21), then we can determine the function  $q(x)$  from (1.19)

$$q(x) = -2 \frac{d}{dx} K(x, x).$$

The author expresses deep gratitude to Chen Deng Yuan who read the first draft and offered useful comments about the estimation of the Riemann function and special thanks are extended to Prof. Fang Kang for his encouragement.

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## 在全实轴上的一个特殊的二阶微分方程反问题

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摘 要

为了解轴对称的 KDV 方程要考虑以下问题

$$-\varphi''(x, \lambda) + Q(x)\varphi(x, \lambda) = \lambda\varphi(x, \lambda) \quad (-\infty < x < \infty), \quad (0.1)$$

$$Q(x) = x + q(x). \quad (0.2)$$

Блох<sup>[2]</sup> 曾考虑以上二端奇型反问题, 他指出函数  $Q(x)$  可由  $2 \times 2$  的谱矩阵来确定. 本文指出当  $Q(x) = x + q(x)$ , 而  $q(x)$  满足以下条件时

$$q(x) \in C^1(-\infty, \infty), \quad \int_{-\infty}^{\infty} |s^i q(s)| ds < \infty, \quad i=0, 1, \quad (I)$$

则函数  $q(x)$  可由一个谱函数来确定, 在 §1 我们引进黎曼函数证明了函数  $\varphi_0(x, \lambda)$  和  $\varphi(x, \lambda)$  间变换的存在性, 其中  $\varphi_0(x, \lambda) = -\sqrt{\pi} \operatorname{Ai}(x - \lambda)$  是方程 (0.1) 当  $Q(x) = x$  时的解,  $\varphi(x, \lambda)$  是方程 (0.1) 当  $Q(x) = x + q(x)$  时的解. 在 §2 中, 根据 Titchmarsh-Kodaira 理论给出对一个谱函数的完备性. 最后推导出类似于 Gel'fand-Levitan 方程.