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ON OSCILLATION PROPERTIES OF THE EIGENFUNCTIONS OF A FOURTH ORDER DIFFERENTIAL OPERATOR

Abstract

The spectral problem for a fourth order ordinary differential operator is investigated. The oscillation properties of the eigenfunctions and their derivatives are established.

Let's consider the boundary-value problem

$$(p(x) y''')' - (q(x) y')' = \lambda \rho(x) y, \quad 0 < x < l, \tag{1}$$

$$y'(0) \cos \alpha - (py'')(0) \sin \alpha = 0, \tag{2.a}$$

$$y(0) \cos \beta + Ty(0) \sin \beta = 0, \tag{2.b}$$

$$y'(l) \cos \gamma + (py'')(l) \sin \gamma = 0, \tag{2.c}$$

$$y(l) \cos \delta - Ty(l) \sin \delta = 0, \tag{2.d}$$

where λ is a spectral parameter, the functions $p(x), q(x), \rho(x)$ are strictly positive and continuous on $[0, l]$, $p(x)$ has absolutely continuous derivative, $q(x)$ is absolutely continuous on $[0, l]$ and $\alpha, \beta, \gamma, \delta$ are real constants, such that $0 \leq \alpha, \beta, \gamma \leq \pi/2, \pi/2 < \delta < \pi$ and

$$Ty = (py'')' - qu'. \tag{3}$$

The present paper is devoted to study of oscillation properties of the eigenfunctions of oscillation properties of the eigenfunctions of boundary-value problem (1)-(2). The basic result of this paper is the oscillation theorem (theorem 4).

The oscillation properties of the eigenfunctions of boundary-value problem (1)-(2) provided $0 \leq \delta \leq \pi/2$ have been investigated in detail in [1]. In this work it is investigated only positive eigenvalues and corresponding eigenfunctions of problem (1)-(2). In this connection in the paper [1] the following two cases are excluded: (i) $\alpha = \gamma = 0$ and $\beta = \delta = \pi/2$, (ii) any three of parameters $\alpha, \beta, \gamma, \delta$ are equal to $\pi/2$. In reality, only the case $\beta = \delta = \pi/2$ is to be excluded. Let's prove this.

It is known, that the least eigenvalue of boundary-value problem (1)-(2) is a minimum of Relay's ration

$$R[y] = \left(\int_0^l (py''^2 + qy'^2) dx + N[y] \right) \left(\int_0^l \rho y^2 dx \right)^{-1}, \tag{4}$$

where $N[y]$ is a functional, which takes only nonnegative values (see [2, p.160] or [1, p.64]).

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Let $\beta = \delta = \pi/2$. The direct testing shows, that the function $y(x) \equiv c_0 = \text{const} \neq 0$ ($x \in [0, l]$) is an eigenfunction of boundary-value problem (1)-(2), corresponding to the eigenvalue $\lambda = 0$. The simplicity of the eigenvalue $\lambda = 0$ follows from the fact, that the corresponding eigenfunction $y(x)$ must satisfy the relation $y'(x) \equiv 0$ ($x \in [0, l]$) (see (4)).

Let $\lambda = 0$ is an eigenvalue of boundary-value problem (1)-(2). From formula (4) it follows, that for the corresponding eigenfunction $y(x)$ it is true $y'(x) \equiv 0$ ($x \in [0, l]$), that is equivalent to $y(x) \equiv c_0 = \text{const} \neq 0$ ($x \in [0, l]$). Boundary conditions (2a) and (2c) are automatically satisfied at that. For fulfillment of boundary conditions (2b) and (2d) the condition $\beta = \delta = \pi/2$ is to be fulfilled.

As in [1], to study the oscillation properties of eigenfunctions and their derivatives we'll use the Prufer-type transformation

$$u(x) = r(u) \sin \psi(x) \cos \theta(x), \quad (5.a)$$

$$u'(x) = r(x) \cos \psi(x) \sin \varphi(x), \quad (5.b)$$

$$(pu'')(x) = r(x) \cos \psi(x) \cos \varphi(x), \quad (5.c)$$

$$Tu(x) = r(x) \sin \psi(x) \sin \theta(x). \quad (5.d)$$

Let's write equation (1) in equivalent form

$$U' = MU, \quad (6)$$

where

$$U = \begin{pmatrix} y \\ y' \\ py'' \\ Ty \end{pmatrix}, \quad M = \begin{pmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 1/p & 0 \\ 0 & q & 0 & 1 \\ \lambda\rho & 0 & 0 & 0 \end{pmatrix}.$$

Assuming $w(x) = ctg\psi(x)$ and using transformation (5) in (6) we'll obtain the system of first order differential equations with respect to the functions r, w, θ, φ of the following form:

$$r' = [\sin 2\psi\theta \sin \varphi + \left(q + \frac{1}{p}\right) \cos^2 \psi \sin 2\varphi + \sin 2\psi \sin \theta \cos \varphi + \frac{\lambda\rho}{2} \sin^2 \psi \sin 2\theta] \frac{r}{2}, \quad (7.a)$$

$$w' = -w^2 \cos \theta \sin \varphi + \frac{1}{2} \left(q + \frac{1}{p}\right) w \sin 2\varphi + \sin \theta \cos \varphi - \frac{\lambda\rho}{2} w \sin 2\theta, \quad (7.b)$$

$$\theta' = -w \sin \varphi \sin \theta + \lambda\rho \cos^2 \theta, \quad (7.c)$$

$$\varphi' = \frac{1}{p} \cos^2 \varphi - q \sin^2 \varphi - \frac{1}{w} \sin \theta \sin \varphi. \quad (7.d)$$

Let's cite some statements from [1].

Lemma 1. (see [1], p.59, lemma 2.1). Let $y(x, \lambda)$ be a nontrivial solution of differential equation (1) at $\lambda > 0$. If y, y', y'' and Ty are nonnegative at $x = a$ (but not all zero), then they all are positive for $x > a$. If $y, -y', y''$ and $-Ty$ are nonnegative at $x = a$ (but not all zero), then they all are positive for $x < a$.

Theorem 1. (see [1], p.61, theorem 3.1). Let $y(x, \lambda)$ be a nontrivial solution of problem (1), (2.a), (2.c) at $\lambda > 0$. Then the Jacobian $J[y] = r^3 \cos \psi \sin \psi$ of the transformation (5) does not vanish in $(0, l)$.

The following lemma holds:

Lemma 2. At every fixed $\lambda \in \mathbf{C}$ there exists the unique (to within constant factor) nontrivial solution $y(x, \lambda)$ of problem (1), (2.a), (2.b), (2.c).

Proof. Denote by $\varphi_k(x, \lambda)$ ($k = \overline{1, 4}$) the solutions of equation (1), normalized at $x = 0$ by Cauchy conditions

$$\varphi_k^{(s-1)}(0, \lambda) = \delta_{ks} \quad (s = \overline{1, 3}), \quad T\varphi_k(0, \lambda) = \delta_{k4}, \quad (8)$$

where δ_{ks} is a Kronecker's symbol.

We'll search the function $y(x, \lambda)$ in the form

$$y(x, \lambda) = \sum_{k=1}^4 C_k \varphi_k(x, \lambda), \quad (9)$$

where C_k ($k = \overline{1, 4}$) are some constants.

Suppose, that in boundary conditions (2.a), (2.b), (2.c) $\alpha \neq 0$, $\beta \neq 0$, $\gamma \neq 0$. From (8), (9) and from boundary conditions (2.a), (2.b) it follows, that

$$C_3 = \frac{C_2}{p(0)} \operatorname{ctg} \alpha, \quad C_4 = -C_1 \operatorname{ctg} \beta$$

holds. From here and from (9) we'll obtain

$$y(x, \lambda) = C_1 \{ \varphi_1(x, \lambda) - \varphi_4(x, \lambda) \operatorname{ctg} \beta \} + C_2 \left\{ \varphi_2(x, \lambda) + \varphi_3(x, \lambda) \frac{\operatorname{ctg} \alpha}{p(0)} \right\}. \quad (10)$$

Taking into account (8), (10) and (2.c) for definition of C_1 and C_2 we'll obtain the relation

$$C_1 \alpha^*(\lambda) + C_2 \beta^*(\lambda) = 0,$$

where

$$\alpha^*(\lambda) = \{ \varphi_1'(l, \lambda) \operatorname{ctg} \gamma + p(l) \varphi_1''(l, \lambda) \} - \operatorname{ctg} \beta \{ \varphi_4'(l, \lambda) \operatorname{ctg} \gamma + p(l) \varphi_4''(l, \lambda) \}, \quad (11)$$

$$\beta^*(\lambda) = \{ \varphi_2'(l, \lambda) \operatorname{ctg} \gamma + p(l) \varphi_2''(l, \lambda) \} - \frac{\operatorname{ctg} \alpha}{p(0)} \{ \varphi_3'(l, \lambda) \operatorname{ctg} \gamma + p(l) \varphi_3''(l, \lambda) \}. \quad (12)$$

To complete the proof of lemma 2 in the considered case it suffices to show, that it holds

$$|\alpha^*(\lambda)| + |\beta^*(\lambda)| > 0. \quad (13)$$

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From lemma 1 and from (8) it follows, that at $\lambda > 0$ the inequalities $\varphi'_k(l, \lambda) > 0$, $\varphi''_k(l, \lambda) > 0$ ($k = \overline{1, 4}$) are true. From here and from (12) obtain the truth of (13) at $\lambda > 0$.

Let $\lambda \in \mathbf{C}/\mathbf{R}^+$. Let's prove the truth of (13). Really, otherwise the functions

$$\phi_1(x, \lambda) = \varphi_1(x, \lambda) - ctg\beta\varphi_4(x, \lambda), \quad \phi_2(x, \lambda) = \varphi_2(x, \lambda) + \frac{ctg\alpha}{p(0)}\varphi_3(x, \lambda) \quad (14)$$

are the solutions of problem (1), (2.a), (2.b), (2.c). It is obvious, that any linear combination of the functions $\phi_1(x, \lambda)$ and $\phi_2(x, \lambda)$ is also the solution of this problem. The eigenvalues of boundary-value problem (1)-(2) at $\delta = 0$ are positive (see [1] or theorem 3 of the given paper). Hence, $\phi_1(l, \lambda) \neq 0$ and $\phi_2(l, \lambda) \neq 0$. Let's define the function $v(x, \lambda)$ by the following way:

$$v(x, \lambda) = \phi_1(x, \lambda)\phi_2(l, \lambda) - \phi_2(x, \lambda)\phi_1(l, \lambda).$$

It is obvious, that $v(l, \lambda) = 0$. Then the function $v(x, \lambda)$ is an eigenfunction of problem (1)-(2) at $\delta = 0$, corresponding to the eigenvalue $\lambda \in \mathbf{C}/\mathbf{R}^+$. The obtained contradiction proves the truth of (13).

The rest cases are considered similarly. Lemma 2 is proved.

Remark 1. From proof of lemma 2 it is obvious, that solution of problem (1), (2.a), (2.b), (2.c), i.e. the function $y(x, \lambda)$ for each fixed $x \in [0, l]$ may be considered an entire function of λ . In particular, in the case $\alpha \neq 0$, $\beta \neq 0$, $\gamma \neq 0$, the function $y(x, \lambda)$ has the form

$$y(x, \lambda) = \beta^*(\lambda)\phi_1(x, \lambda) - \alpha^*(\lambda)\phi_2(x, \lambda),$$

where $\alpha^*(\lambda)$, $\beta^*(\lambda)$, $\phi_1(x, \lambda)$, $\phi_2(x, \lambda)$ are defined by relations (11), (12) and (14). As the functions $\varphi_k(x, \lambda)$ ($k = \overline{1, 4}$) and their derivatives for each fixed $x \in [0, l]$ are entire functions of λ , then $y(x, \lambda)$ for each fixed $x \in [0, l]$ is also an entire function of λ .

Lemma 3. The eigenvalues of boundary-value problem (1)-(2) are real and form no more than countable set, having no finite limit points. All eigenvalues of boundary-value problem (1)-(2) are simple.

Proof. The reality of eigenvalues follows from self-adjointness of boundary-value problem (1)-(2).

Let $y(x, \lambda)$ be a solution of problem (1), (2.a), (2.b), (2.c). Then the eigenvalues of problem (1)-(2) are the roots of the equation

$$\Phi(\lambda) \equiv y(l, \lambda) \cos \delta - Ty(l, \lambda) \sin \delta = 0. \quad (15)$$

The entire function $\Phi(\lambda)$ doesn't vanish at nonreal λ . Consequently, it is not equal to zero identically. Therefore, its zeros form no more than countable set, having no finite limit point.

By virtue of (1) we have

$$(Ty(x, \mu))' y(x, \lambda) - (Ty(x, \lambda))' y(x, \mu) = (\mu - \lambda) \rho(x) y(x, \lambda) y(x, \mu).$$

Integrating this identity in limits from 0 to l , using the formula of integration by parts and taking into account (2.a), (2.b), (2.c) we obtain

$$y(l, \lambda) Ty(l, \mu) - y(l, \mu) Ty(l, \lambda) = (\mu - \lambda) \int_0^l \rho(x) y(x, \lambda) y(x, \mu) dx. \quad (16)$$

Deriving the both parts of (16) by $(\mu - \lambda)$ and by the next limiting passage as $\mu \rightarrow \lambda$ we'll obtain

$$y(l, \lambda) \frac{\partial}{\partial \lambda} Ty(l, \lambda) - Ty(l, \lambda) \frac{\partial}{\partial \lambda} y(l, \lambda) = \int_0^l \rho(x) y^2(x, \lambda) dx. \quad (17)$$

Let's prove, that equation (15) has only simple roots. Really, if $\lambda = \lambda^*$ is a multiple root of equation (15), then the equalities

$$\begin{aligned} y(l, \lambda^*) \cos \delta - Ty(l, \lambda^*) \sin \delta &= 0, \\ \cos \delta \frac{\partial}{\partial \lambda} y(l, \lambda^*) - \sin \delta \frac{\partial}{\partial \lambda} Ty(l, \lambda^*) &= 0 \end{aligned}$$

hold.

Using the last two equalities in (17) at $\lambda = \lambda^*$ we have $\int_0^l \rho(x) y^2(x, \lambda^*) dx = 0$, that is contradiction. Lemma 3 is proved.

Lemma 4. *Let $y(x, \lambda)$ be a nontrivial solution of problem (1), (2.a), (2.b), (2.c) and one of the following conditions be fulfilled: (i) $\lambda < 0$; (ii) $\lambda = 0, \beta \in [0, \pi/2)$. Then Jacobian $J[y] = r^3 \cos \psi \sin \psi$ of the transformation (5) does not vanish in $(0, l)$.*

Proof. Suppose, that the statement of lemma 4 is not true and at the some point $x_1 \in (0, l)$ it holds $\sin \psi \cos \psi = 0$. The following cases are possible: (a) $\sin \psi(x_1, \lambda) = 0$; (b) $\cos \psi(x_1, \lambda) = 0$.

Let $\lambda < 0$. Let's consider case (a). Then by virtue of (5) it holds $y(x_1, \lambda) = Ty(x_1, \lambda) = 0$. Suppose, that $y(x, \lambda) > 0$ at the left neighbourhood $U(x_1)$ of the point x_1 . Then from (1) it follows, that $(Ty(x, \lambda))' < 0$ at $x \in U(x_1)$. So, $Ty(x, \lambda) > 0$ at $x \in U(x_1)$. From (2.b) it follows, that $y(0, \lambda) Ty(0, \lambda) \leq 0$. Then there exists the point $x_0 \in [0, x_1)$ such that $y(x_0, \lambda) Ty(x_0, \lambda) = 0$ and

$$y(x, \lambda) Ty(x, \lambda) > 0 \quad (x_0 < x < x_1). \quad (18)$$

Let $Ty(x_0, \lambda) = 0$. Hence, there exists the point $\xi_0 \in (x_0, x_1)$ such that $(Ty(x, \lambda))'_{x=\xi_0} = 0$. From here and from equation (1) we obtain $y(\xi_0, \lambda) = 0$. The last equality contradicts to inequality (18).

Let $y(x_0, \lambda) = 0$. Hence, there exists the point $\eta_0 \in (x_0, x_1)$ such that $y'(\eta_0, \lambda) = 0$. It is obvious, that $y(\eta_0, \lambda) > 0, Ty(\eta_0, \lambda) > 0$. Let's define the number $\delta_0 \in (0, \frac{\pi}{2})$ by the following way: $\delta_0 = \arctg \frac{y(\eta_0, \lambda)}{Ty(\eta_0, \lambda)}$. So, the function $y(x, \lambda)$ is a solution of boundary-value problem (1)-(2) at $l = \eta_0, \gamma = 0, \delta = \delta_0$. As the eigenvalues of boundary-value problem (1)-(2) at $l = \eta_0, \gamma = 0, \delta = \delta_0$ are positive, then we obtain the contradiction. Hence, $\sin \psi(x, \lambda) \neq 0 \quad (0 < x < l)$ at $\lambda < 0$.

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Let $\lambda < 0$ and (b) hold. By virtue of (5) we have $y'(x_1, \lambda) = y''(x_1, \lambda) = 0$. It is obvious, that $y(x_1, \lambda) \neq 0$ and $Ty(x_1, \lambda) \neq 0$. Really, if $y(x_1, \lambda) = 0$, then $y(x, \lambda)$ is an eigenfunctions of boundary-value problem (1)-(2) at $\gamma = \pi/2$, $\delta = 0$, $l = x_1$, that contradicts to the condition $\lambda < 0$. By the similar way the case $Ty(x_1, \lambda) = 0$ is excluded.

As $Ty(x_1, \lambda) \neq 0$, then it is obvious, that the point x_1 is a point of local extremum of the function $y'(x, \lambda)$. Suppose, that $y'(x, \lambda) > 0$ at the deleted neighbourhood $V(x_1)$ of the point x_1 . Then $y''(x, \lambda) < 0$ at the left neighbourhood $V^-(x_1)$ of the point x_1 and $y''(x, \lambda) > 0$ at the right neighbourhood $V^+(x_1)$ of the point x_1 . From here and from condition (2.a) it follows, that there exists the point $x_0 \in [0, x_1)$ such that $y'(x_0, \lambda) y''(x_0, \lambda) = 0$ and

$$y'(x, \lambda) > 0, \quad y''(x, \lambda) < 0 \quad (x \in (x_0, x_1)). \quad (19)$$

Suppose, that $y'(x_0, \lambda) = 0$. Then there exists the point $\xi_0 \in (x_0, x_1)$ such that $y''(\xi_0, \lambda) = 0$. The last relation contradicts to (19).

Let $y''(x_0, \lambda) = 0$. Then there exists the point $\xi_0 \in (x_0, x_1)$ such that $(p(x)y''(x, \lambda))'_{x=\xi_0} = 0$. From (19) it follows, that

$$Ty(x_0, \lambda) = (p(x)y''(x, \lambda))'_{x=\xi_0} - q(\xi_0)y'(\xi_0, \lambda) < 0.$$

Besides, $Ty(x_1, \lambda) = (p(x)y''(x, \lambda))'_{x=x_1} - q(x_1)y'(x_1, \lambda) = p(x_1)y'''(x_1, \lambda) > 0$. Hence, there exists the point $\eta_0 \in (\xi_0, x_1)$ such that $Ty(\eta_0, \lambda) = 0$.

We'll define the number $\gamma_0 \in \left(0, \frac{\pi}{2}\right)$ by the following equality:

$$\gamma_0 = -\arctg \frac{p(\eta_0)y''(\eta_0, \lambda)}{y'(\eta_0, \lambda)}.$$

It is easy to check, that $y(x, \lambda)$ is an eigenfunction of boundary-value problem (1)-(2) at $\gamma = \gamma_0$, $\delta = \pi/2$, $l = \eta_0$, that contradicts to the condition $\lambda < 0$.

Let now $\lambda = 0$, $\beta \in [0, \pi/2)$. Let's consider case (a). From (1) it follows, that $Ty(x, 0) \equiv const$ ($0 \leq x \leq l$). Hence, by virtue (5.d) we have: $Ty(x, 0) \equiv 0$ ($0 \leq x \leq l$). Multiplying this equality by the function $y(x, \lambda)$ and integrating the obtained identity from 0 to l , we obtain

$$p(l)y''(l, 0)y'(l, 0) - p(0)y''(0, 0)y'(0, 0) - \int_0^l (p(x)y''^2(x, 0) + qy'^2(x, 0)) dx = 0. \quad (20)$$

By virtue of conditions (2.a) and (2.c) we have

$$p(l)y''(l, 0)y'(l, 0) \leq 0, \quad p(0)y''(0, 0)y'(0, 0) \geq 0. \quad (21)$$

From here and from (20) we obtain, that $y(x, 0) \equiv const$. As $\sin \psi(x_1, 0) = 0$, then $y(x, 0) \equiv 0$ ($0 \leq x \leq l$), that is contradiction.

Let $\lambda = 0$, $\beta \in [0, \pi/2)$ and $\cos \psi(x_1, 0) = 0$, where x_1 is some point from $(0, l)$. By virtue of (5) we have

$$y'(x_1, 0) = y''(x_1, 0) = 0. \tag{22}$$

Let's prove, that in the considered case $Ty(0, 0) \neq 0$. Really, if $Ty(0, 0) = 0$, then from (2.b) it follows, that $y(0, 0) = 0$. Besides, from (1) obtain, that $Ty(x, 0) \equiv const = 0$ ($0 \leq x \leq l$). Using (20), (21) and taking into account the equality $y(0, 0) = 0$, we conclude, that $y(x, 0) \equiv 0$ ($0 \leq x \leq l$). The last is contradiction.

As $Ty(x, 0) = Ty(0, 0) \neq 0$ ($0 \leq x \leq l$), then from (3) it follows, that $y'''(x_1, 0) \neq 0$. So, x_1 is a double zero of the function $y'(x, \lambda)$. Without losing generality, it is possible to consider, that $y'''(x_1, 0) > 0$. Hence, $Ty(x_1, 0) = p(x_1)y'''(x_1, 0) > 0$ and besides, at the some right neighbourhood of the point x_1 it holds

$$y'(x, 0) > 0, \quad y''(x, 0) > 0. \tag{23}$$

Let's assume, that (x_1, l_0) is an interval of maximum length, where inequality (23) is true. It is obvious, that $y'(l_0, 0) \geq 0$, $y''(l_0, 0) \geq 0$.

Let $y'(l_0, 0) = 0$. Then from (22) it follows, that for some point $\xi \in (x_1, l_0)$ it holds $y''(\xi, 0) = 0$. The last contradicts to (23).

Let $y''(l_0, 0) = 0$. As $p(x_1)y''(x_1, 0) = p(l_0)y''(l_0, 0) = 0$, then again there exists the point $\xi \in (x_1, l_0)$ such that $(p(x)y''(x, 0))'_{x=\xi} = 0$. Hence $Ty(\xi, 0) = (p(x)y''(x, 0))'_{x=\xi} - q(\xi)y'(\xi, 0) < 0$. On the other hand it holds $Ty(x, 0) \equiv const = Ty(x_1, 0)$ ($0 \leq x \leq l$), that is contradiction.

So, we've shown, that $l_0 = l$ and $y'(l, 0) > 0$, $y''(l, 0) > 0$. The last contradicts to condition (2.c). The proof of lemma 4 is completed.

Let $y(x, \lambda)$ be a nontrivial solution of problem (1), (2.a), (2.b), (2.c) and either $\lambda \in \mathbf{R}/\{0\}$, or $\lambda = 0$ and $\beta \in [0, \pi/2)$. Suppose, that $\theta(x, \lambda)$ and $\varphi(x, \lambda)$ are corresponding functions from (5). Without losing generality, we can define the initial value of these functions by the following way:

$$\theta(0, \lambda) = \beta - \frac{\pi}{2}, \tag{24}$$

$$\varphi(0, \lambda) = \alpha. \tag{25}$$

The proof of this fact is completely made by scheme of the proof of theorem 3.1 from [3] (see theorem 3.3 from [1]).

The following two statements are proved in [1].

Theorem 2. (see theorem 4.2 from [1]). *Let $y(x, \lambda)$ be a nontrivial solution of problem (1), (2.a), (2.b), (2.c) at $\lambda > 0$. Then $\theta(l, \lambda)$ is a strictly increasing continuous function of λ .*

Theorem 3. (see theorems 5.4 and 5.5 from [1]). *The eigenvalues of boundary-value problem (1)-(2) at $\delta \in [0, \pi/2]$ (except the case $\beta = \delta = \pi/2$) form infinitely increasing sequence $\{\mu_k(\delta)\}_1^\infty$ such that*

$$0 < \mu_1(\delta) < \mu_2(\delta) < \dots < \mu_n(\delta) < \dots,$$

$$\theta(1, \mu_n(\delta)) = (2n - 1) \frac{\pi}{2} - \delta. \quad (26)$$

Besides, the eigenfunction $\vartheta_n^\delta(x)$, corresponding to the eigenvalue $\mu_n(\delta)$, has exactly $(n - 1)$ simple zeros in the interval $(0, l)$, and the function $T\vartheta_n^\delta(x)$ has exactly n zeros on the segment $[0, l]$.

Remark 2. In the case $\beta = \delta = \pi/2$ the first eigenvalue of boundary problem (1)-(2) is equal to zero and the corresponding eigenfunction is constant. In this case the statement of theorem 3 is true at $n \geq 2$.

Obviously, the eigenvalues $\mu_n = \mu_n(0)$ and $\nu_n = \mu_n\left(\frac{\pi}{2}\right)$ ($n \in \mathbf{N}$) are zeros of the entire functions $y(l, \lambda)$ and $Ty(l, \lambda)$, respectively. Besides we note that by theorem 2 and equality (23) the relation $\nu_1 < \mu_1 < \nu_2 < \mu_2 < \dots$ is valid.

Let's consider the function $\frac{Ty(l, \lambda)}{y(l, \lambda)}$ at $\lambda \in K \equiv \bigcup_{k=0}^{\infty} (\mu_k, \mu_{k+1})$, where $\mu_0 = -\infty$. From (16) at $\lambda, \mu \in K$ we have

$$\frac{Ty(l, \mu)}{y(l, \mu)} - \frac{Ty(l, \lambda)}{y(l, \lambda)} = (\mu - \lambda) \frac{\int_0^l \rho(x) y(x, \mu) y(x, \lambda) dx}{y(l, \mu) y(l, \lambda)}. \quad (27)$$

Deriving both parts of (27) by $(\mu - \lambda)$ and by the next limiting passage as $\mu \rightarrow \lambda$ we'll obtain

$$\frac{\partial}{\partial \lambda} \left(\frac{Ty(l, \lambda)}{y(l, \lambda)} \right) = \frac{\int_0^l \rho(x) y^2(x, \lambda) dx}{y^2(l, \lambda)} > 0. \quad (28)$$

So, we proved the following statement.

Lemma 5. The function $\frac{Ty(l, \lambda)}{y(l, \lambda)}$ in each of the interval (μ_k, μ_{k+1}) ($k = 0, 1, 2, \dots$) is a strictly increasing function of λ .

Lemma 6. Let $y(x, \lambda)$ be a nontrivial solution of problem (1), (2.a), (2.b), (2.c). Then it holds the relation

$$\lim_{\lambda \rightarrow -\infty} \frac{Ty(l, \lambda)}{y(l, \lambda)} = -\infty. \quad (29)$$

Proof. Without losing generality, it may be considered that $\int_0^l \rho(x) y^2(x, \lambda) dx = 1$. As it is proved in [4, p.353-354] it holds the inequality

$$y^2(l, \lambda) \leq c_0 \sqrt{\int_0^l q(x) y'^2(x, \lambda) dx} + c_1, \quad (30)$$

where c_0 and c_1 are positive constants, dependent only on the functions $q(x)$ and $\rho(x)$.

Multiplying both parts of (1) by the function $y(x, \lambda)$ and integrating this identity by x in the limits from 0 to l , we'll obtain

$$y(l, \lambda) Ty(l, \lambda) - y(0, \lambda) Ty(0, \lambda) - p(l) y'(l, \lambda) y''(l, \lambda) +$$

$$+p(0) y'(0, \lambda) y''(0, \lambda) + \int_0^l q(x) y'^2(x, \lambda) dx + \int_0^l \rho(x) y''^2(x, \lambda) dx = \lambda. \quad (31)$$

By virtue of boundary conditions (2.a), (2.b), (2.c) the inequalities

$$p(l) y'(l, \lambda) y''(l, \lambda) \leq 0, \quad y(0, \lambda) Ty(0, \lambda) \leq 0, \quad p(0) y'(0, \lambda) y''(0, \lambda) \geq 0$$

are true. From here and from (31) it follows, that

$$\lim_{\lambda \rightarrow -\infty} y(l, \lambda) Ty(l, \lambda) = -\infty. \quad (32)$$

From lemma 5 it implies, that as $\lambda \rightarrow -\infty$, the ratio $\frac{Ty(l, \lambda)}{y(l, \lambda)}$ has finite or infinite limit. Suppose, that

$$\lim_{\lambda \rightarrow -\infty} \frac{Ty(l, \lambda)}{y(l, \lambda)} = -a_0, \quad (33)$$

where $0 < a_0 < +\infty$. Taking into account (32) and (33) we'll obtain, that $\lim_{\lambda \rightarrow -\infty} y^2(l, \lambda) = +\infty$. From here and from (30) we have

$$\lim_{\lambda \rightarrow -\infty} \int_0^l q(x) y'^2(x, \lambda) dx = +\infty. \quad (34)$$

By virtue of (33) at the sufficiently large by module negative values of λ the inequality $\left| \frac{Ty(l, \lambda)}{y(l, \lambda)} \right| \leq a_0$ is true. From here and from (31), (30) at those values of λ we'll obtain

$$\begin{aligned} \lambda &\geq \int_0^l q(x) y'^2(x, \lambda) dx - |y(l, \lambda) Ty(l, \lambda)| \geq \int_0^l q(x) y'^2(x, \lambda) dx - a_0 y^2(l, \lambda) \geq \\ &\geq \int_0^l q(x) y'^2(x, \lambda) dx - a_0 c_0 \sqrt{\int_0^l q(x) y'^2(x, \lambda) dx} - a_0 c_1 \geq \\ &\geq \sqrt{\int_0^l q(x) y'^2(x, \lambda) dx} \left(\sqrt{\int_0^l q(x) y'^2(x, \lambda) dx} - a_0 c_0 \right) - a_0 c_1, \end{aligned}$$

that by virtue of (34) is contradiction. Lemma 6 is proved.

Remark 3. It is easy to note, that if $\lambda < 0$ or $\lambda = 0$ and $\beta \in [0, \frac{\pi}{2})$, then $\frac{Ty(l, \lambda)}{y(l, \lambda)} < 0$; besides, if $\lambda = 0$ and $\beta = \frac{\pi}{2}$, then $Ty(l, \lambda) = 0$.

Lemma 7. Let $y(x, \lambda)$ be a nontrivial solution of problem (1), (2.a), (2.b), (2.c). If $\lambda \leq 0$, then $y(x, \lambda) \neq 0$ at $0 < x < l$; if $\lambda < 0$ or $\lambda = 0$, $\beta \in [0, \frac{\pi}{2})$, then $Ty(x, \lambda) \neq 0$ at $0 < x < l$.

Proof. Let $\theta(x, \lambda)$ be corresponding function from (4), where either $\lambda < 0$, or $\lambda = 0$ and $\beta \in [0, \frac{\pi}{2})$. From (24) it follows, that $\theta(0, \lambda) = \beta - \frac{\pi}{2} \in [-\frac{\pi}{2}, 0]$.

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Let $\lambda = 0$ and $\beta \in [0, \frac{\pi}{2})$. By virtue of (1) we have $Ty(x, 0) \equiv \text{const}$ ($0 \leq x \leq l$). As on the base of remark 3 it is true the $y(l, 0)Ty(l, 0) < 0$, then it is obvious, that $Ty(x, 0) \equiv c_0 \neq 0$ ($0 \leq x \leq l$). So, $\theta(x, 0) \neq k\pi$ ($k \in \mathbf{Z}$) at $0 \leq x \leq l$.

Let's note, that by virtue of equality (5.a) and (5.d) the following equality is true:

$$\text{sgn}(y(l, 0)Ty(l, 0)) = \text{sgn}(\sin \theta(l, 0) \cos \theta(l, 0)).$$

Hence

$$\theta(l, 0) \in \left(-\frac{\pi}{2}, 0\right). \quad (35)$$

Let $\lambda < 0$. Let's prove, that $\theta(l, \lambda) \in \left(-\frac{\pi}{2}, 0\right)$. First of all suppose, that $\beta \in [0, \frac{\pi}{2})$. From (7.c) it follows, that the function $\theta(x, \lambda)$ takes the value of the form $k\pi$ ($k \in \mathbf{Z}$) strictly decreasing and therefore

$$\theta(x, \lambda) < 0 \quad (0 < x < l).$$

Let $\theta(l, \lambda) \in (-(m_0 + 1)\pi, -m_0\pi)$, where m_0 is some fixed nonnegative integer. As $y(l, \lambda)Ty(l, \lambda) < 0$, then it is obvious, that it holds

$$\theta(l, \lambda) \in \left(-m_0\pi - \frac{\pi}{2}, -m_0\pi\right). \quad (36)$$

If $m_0 = 0$, then $\theta(l, \lambda) \in \left(-\frac{\pi}{2}, 0\right)$. Suppose, that $m_0 \geq 1$. As $\theta(l, \lambda)$ is a continuous function of $\lambda \in (-\infty, +\infty)$, then by virtue of (35) and (36) we can state the existence of the point $\lambda_0 \in (\lambda, 0)$ such that $\theta(l, \lambda_0) \in \left(-\pi, -\frac{\pi}{2}\right)$. Hence and from (5.a), (5.d) we have $y(l, \lambda_0)Ty(l, \lambda_0) > 0$, that contradicts to remark 3. Consequently, in the considered case

$$\theta(l, \lambda) \in \left(-\frac{\pi}{2}, 0\right). \quad (37)$$

It is obvious, that $\theta(l, \lambda)$ is a continuous function on $\beta \in \left[0, \frac{\pi}{2}\right]$. Since $\theta(l, \lambda) \in \left(-\frac{\pi}{2}, 0\right)$ at $\lambda < 0$ and $\beta \in [0, \frac{\pi}{2})$, then $\theta(l, \lambda)|_{\beta=\pi/2} = \lim_{\beta \rightarrow \frac{\pi}{2}-0} \theta(l, \lambda) \in \left[-\frac{\pi}{2}, 0\right]$. Then on the base of inequality $y(l, \lambda)Ty(l, \lambda) < 0$ we'll obtain, that $\theta(l, \lambda) \in \left(-\frac{\pi}{2}, 0\right)$ at $\beta = \frac{\pi}{2}$.

Suppose, that the statement of lemma, relating to the function $y(x, \lambda)$ is not true and let $x_1 \in (0, l)$ be nearest point to zero, at which $y(x_1, \lambda) = 0$.

Let's consider 5 cases.

Case 1. Let $\lambda < 0$ and $\beta \in \left(0, \frac{\pi}{2}\right)$. On the base of Lemma 4 from (5.a) it follows, that $\theta(x_1, \lambda) = -\frac{\pi}{2}$. Under the condition $y'(x_1, \lambda) = 0$ the function $y(x, \lambda)$ is a solution of boundary-value problem (1)-(2), where $l = x_1$ and $\gamma = \delta = 0$, that contradicts to the condition $\lambda < 0$. Hence, $y'(x_1, \lambda) \neq 0$. From here and from (5.b) we'll obtain, that $\varphi(x_1, \lambda) \neq 0$. On the base of (7.c), lemma 4 and definition of the function $w(x, \lambda)$ it holds the relation $\theta'(x_1, \lambda) = -w(x_1, \lambda) \sin \varphi(x_1, \lambda) \neq 0$. Hence, $\theta'(x_1, \lambda) < 0$. As $\theta(l, \lambda) \in \left(-\frac{\pi}{2}, 0\right)$, then there exists the point $x_2 \in (x_1, l)$ such

that $\theta(x_2, \lambda) = -\frac{\pi}{2}$ (it is considered, that x_2 is a point, having this property and closest to x_1). So, $y(x_1, \lambda) = y(x_2, \lambda) = 0$. Then at the some point $\xi \in (x_1, x_2)$ we have $y'(\xi, \lambda) = 0$. Let's note, that at $x \in (x_1, x_2)$ it is true the $\theta(x, \lambda) \in \left(-\pi, -\frac{\pi}{2}\right)$. From here and from relations (5.a), (5.d) we'll obtain

$$y(x, \lambda)Ty(x, \lambda) = r^2(x, \lambda) \sin^2 \psi(x, \lambda) \cos \theta(x, \lambda) \sin \theta(x, \lambda) > 0, \quad (38)$$

where $0 < x_1 < x < x_2 < l$.

Let's define the angle δ_1 by the following way: $\delta_1 = \text{arctg} \frac{Ty(\xi, \lambda)}{y(\xi, \lambda)}$. By virtue of (38) it holds $\delta_1 \in \left(0, \frac{\pi}{2}\right)$.

It is easy to note, that the function $y(x, \lambda)$ is nontrivial solution of boundary-value problem (1)-(2), where $l = \xi$ and $\gamma = 0$, $\delta = \delta_1$. The last contradictions to the condition $\lambda < 0$.

Case 2. Let $\lambda = 0$ and $\beta \in \left(0, \frac{\pi}{2}\right)$. Then $Ty(x, \lambda) \equiv c_0 \neq 0$ ($0 \leq x \leq l$), $\theta(0, \lambda) \in \left(-\frac{\pi}{2}, 0\right)$, $\theta(l, \lambda) \in \left(-\frac{\pi}{2}, 0\right)$. Hence, $\theta(x, \lambda) \in (-\pi, 0)$. Then the proof is made similarly to the proof of case 1.

Case 3. Let $\lambda < 0$ and $\beta = 0$. Then $\theta(0, \lambda) = -\frac{\pi}{2}$. By virtue of (37) and by virtue of the fact that $\theta(x, \lambda)$ takes the value of the form $k\pi$ ($k \in \mathbf{Z}$) strictly decreasing, then it holds either

$$-\frac{\pi}{2} < \theta(x, \lambda) < 0 \quad (0 < x < x_1), \quad (39)$$

or inequality

$$-\pi < \theta(x, \lambda) < -\frac{\pi}{2} \quad (0 < x < x_1). \quad (40)$$

At fulfillment of inequality (39) the proof of the statement $y(x, \lambda) \neq 0$ ($0 < x < l$) is made similarly to the proof of case 1.

Let (40) hold. As $y(0, \lambda) = y(x_1, \lambda) = 0$, then at the some point $\xi \in (0, x_1)$ it holds $y'(\xi, \lambda) = 0$. Besides, relation (38) will be satisfied at $x \in (0, x_1)$. Then the proof of the statement $y(x, \lambda) \neq 0$ ($0 < x < l$) is made similarly to the proof of case 1.

Case 4. Let $\lambda = 0$, $\beta = 0$. Then relations $\theta(0, 0) = -\frac{\pi}{2}$, $\theta(l, 0) \in \left(-\frac{\pi}{2}, 0\right)$, $Ty(x, 0) \equiv c_0 \neq 0$ ($0 \leq x \leq l$), $\theta(x, 0) \in (-\pi, 0)$ ($0 < x < l$) are true. Then again the proof is made similarly to the proof of case 1.

Case 5. And now let $\lambda = 0$ and $\beta = \frac{\pi}{2}$. From (2.b) it follows, that $Ty(0, 0) = 0$. By virtue of (1) we have $Ty(x, 0) \equiv 0$ ($0 \leq x \leq l$) We have met the similar situation by proving lemma 4 (see (20) and (21))and there it was established, that $y(x, 0) \equiv \text{const}$ ($0 \leq x \leq l$). As $y(x_1, 0) = 0$, then we have $y(x, 0) \equiv 0$ ($0 \leq x \leq l$). We obtain the contradiction.

In cases 1-4 practically it is proved, that if $\lambda < 0$ or $\lambda = 0$, $\beta \in \left[0, \frac{\pi}{2}\right)$, then $\theta(x, \lambda) \in \left(-\frac{\pi}{2}, 0\right)$ at $0 < x < l$. Hence, by virtue of (5.d) we have $Ty(x, \lambda) \neq 0$ at $x \in (0, l)$. The proof of lemma 7 completed.

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Now let's prove the basic result of the present paper.

Theorem 4. *The eigenvalues of boundary-value problem (1)-(2) at $\delta \in \left(\frac{\pi}{2}, \pi\right)$ form the infinitely increasing sequence $\{\lambda_n(\delta)\}_{n=1}^{\infty}$ such that*

$$\lambda_1(\delta) < \lambda_2(\delta) < \dots < \lambda_n(\delta) < \dots,$$

at that $\lambda_n(\delta) > 0$ at $n \geq 2$. Besides

a) the eigenfunction $y_n^\delta(x)$, corresponding to the eigenvalue $\lambda_n(\delta)$ has exactly $(n-1)$ simple zeros in the interval $(0, l)$;

b) if $\beta \in [0, \frac{\pi}{2})$, then the function $Ty_n^\delta(x)$ has exactly $(n-1)$ simple zeros in the interval $(0, l)$;

c) if $\beta = \frac{\pi}{2}$, then the function $Ty_1^\delta(x)$ has no zeros in the interval $(0, l)$, and the function $Ty_n^\delta(x)$ ($n \geq 2$) has exactly $(n-2)$ simple zeros in the interval $(0, l)$;

d) if $\beta \in [0, \frac{\pi}{2})$, then there exists $\delta_0 \in (\pi/2, \pi)$ such that $\lambda_1(\delta) > 0$ at $\delta \in (\frac{\pi}{2}, \delta_0)$, $\lambda_1(\delta) = 0$ at $\delta = \delta_0$ and $\lambda_1(\delta) < 0$ at $\delta \in (\delta_0, \pi)$;

e) if $\beta = \frac{\pi}{2}$, then $\lambda_1(\delta) < 0$.

Proof. Let $y(x, \lambda)$ be a nontrivial solution of problem (1), (2.a), (2.c). The function $F(\lambda) = \frac{Ty(l, \lambda)}{y(l, \lambda)}$ by virtue of lemma 5 is a strictly increasing continuous function in the interval $(-\infty, \mu_1)$. From lemma 6 and from the equality $y(1, \mu_1) = 0$ it follows, that $\lim_{\lambda \rightarrow -\infty} F(\lambda) = -\infty$, $\lim_{\lambda \rightarrow -\mu_1-0} F(\lambda) = +\infty$ and besides, this function takes each value from $(-\infty, +\infty)$ only at unique point of the interval $(-\infty, \mu_1)$. Hence, there will be found a unique value $\lambda_1(\delta) \in (-\infty, \mu_1)$, for which $\frac{Ty(l, \lambda_1(\delta))}{y(l, \lambda_1(\delta))} = ctg \delta$, i.e. condition (2.d) is fulfilled. It is obvious, that $\lambda_1(\delta)$ is the first eigenvalue of problem (1)-(2). At $\beta \in [0, \frac{\pi}{2})$ it is easy to remark (see remark 3), that if $ctg \delta > \frac{Ty(l, 0)}{y(l, 0)}$, then $\lambda_1(\delta) > 0$; if $ctg \delta = \frac{Ty(l, 0)}{y(l, 0)}$, then $\lambda_1(\delta) = 0$; if $ctg \delta < \frac{Ty(l, 0)}{y(l, 0)}$ then $\lambda_1(\delta) < 0$. Let's note that the number δ_0 appearing in the formulation of theorem 4, is defined by equality $\delta_0 = arcctg \frac{Ty(l, 0)}{y(l, 0)}$.

Statement e) follows from the fact, that if $\beta = \frac{\pi}{2}$ and $\lambda = 0$, then $Ty(l, \lambda) = 0$ (see again remark 3).

Let $\beta \in [0, \frac{\pi}{2})$. The function $F(\lambda)$ at $\lambda \in [0, \mu_1)$ continuously increase from the negative value $\frac{Ty(l, 0)}{y(l, 0)}$ to $(+\infty)$. Then the equation $F(\lambda) = 0$ has unique solution $\nu_1 \in (0, \mu_1)$, which is the eigenvalue of problem (1)-(2) at $\delta = \frac{\pi}{2}$.

Let $\frac{Ty(l, 0)}{y(l, 0)} < ctg \delta$. Then it is true the inequality

$$0 < \lambda_1(\delta) < \nu_1 < \mu_1. \quad (41)$$

On the base of theorem 2 from (41) it follows, that $\theta(l, \lambda_1(\delta)) < \theta(l, \nu_1)$. Besides, by virtue of (26) we have $\theta(l, \nu_1) = 0$. Consequently, $\theta(l, \lambda_1(\delta)) < 0$. It is

obvious, that $\theta(l, \lambda_1(\delta)) > -\frac{\pi}{2}$. Really, otherwise for some $\lambda^* \in [\lambda_1(\delta), \mu_1)$ the equality $\theta(l, \lambda^*) = -\frac{\pi}{2}$ would be true and λ^* would be an eigenvalue of boundary-value problem (1)-(2) at $\delta = 0$, that is contradiction. So,

$$-\frac{\pi}{2} < \theta(l, \lambda_1(\delta)) < 0. \tag{42}$$

It is known (see theorem 5.1 and 5.2 from [1]), that if $\lambda > 0$, that the function $\theta(x, \lambda)$ takes value of the form $\frac{k\pi}{2}$ ($k \in Z$) only strictly increasing. Hence, from (42) it follows, that $-\frac{\pi}{2} < \theta(x, \lambda_1(\delta)) < 0$ at $0 < x < l$. The last is equivalent to that the functions $y_1^\delta(x) = y(x, \lambda_1(\delta))$ and $Ty_1^\delta(x)$ have no zeros in the interval $(0, l)$.

As was proved above, if $ctg\delta = \frac{Ty(l, 0)}{u(l, 0)}$, then $\lambda_1(\delta) = 0$; if $ctg\delta < \frac{Ty(l, 0)}{u(l, 0)}$, then $\lambda_1(\delta) < 0$. Then on the bases of lemma 7 the functions $y_1^\delta(x)$ and $Ty_1^\delta(x)$ have no zeros in the interval $(0, l)$.

In case $\beta = \frac{\pi}{2}$ we have $\lambda_1(\delta) < 0$. Consequently again by lemma 7 the functions $y_1^\delta(x)$ and $Ty_1^\delta(x)$ have no zeros in the interval $(0, l)$.

The function $F(\lambda)$ is strictly increasing continuous function in the interval (μ_k, μ_{k+1}) , where k is a fixed natural number. As above, it is easy to be convinced, that there exists the unique value $\lambda_{k+1}(\delta) \in (\mu_k, \mu_{k+1})$, for which $0 > \frac{Ty(l, \lambda_{k+1}(\delta))}{y(l, \lambda_{k+1}(\delta))} = ctg\delta$. It is obvious, that $\lambda_{k+1}(\delta)$ is the $(k+1)$ the eigenvalue of problem (1)-(2).

In the interval (μ_k, μ_{k+1}) the equation $F(\lambda) = 0$ has a unique solution $\nu_{k+1} = \mu_{k+1} \left(\frac{\pi}{2}\right)$, where

$$\mu_k < \lambda_{k+1}(\delta) < \nu_{k+1} < \mu_{k+1}. \tag{43}$$

On the base of theorem 2 from (43) it follows the inequality

$$\theta(l, \mu_k) < \theta(l, \lambda_{k+1}(\delta)) < \theta(l, \nu_{k+1}). \tag{44}$$

Hence, by virtue of (26) from (44) we'll obtain

$$(2k-1)\frac{\pi}{2} < \theta(l, \lambda_{k+1}(\delta)) < 2k\frac{\pi}{2}. \tag{45}$$

As above, using theorems 5.1., 5.2 from [1] and equalities (24), (25), it is easy conclude, that at $x \in (0, l)$ it holds

$$-\frac{\pi}{2} < \theta(x, \lambda_{k+1}(\delta)) < 2k\frac{\pi}{2}$$

and the function $\theta(x, \lambda_{k+1})$ in turn takes the values of the form $\frac{m\pi}{2}$ ($m = 1, 2, \dots, 2k$) at increasing of the argument $x \in (0, l)$. It is obvious, that the eigenfunction $y_{k+1}^\delta(x)$ corresponding to the eigenvalue $\lambda_{k+1}(\delta)$, in the interval $(0, l)$ has k simple zeros; at the $\beta \in [0, \frac{\pi}{2})$ function $Ty_{k+1}^\delta(x)$ has k simple zeros in the interval $(0, l)$; at $\beta = \frac{\pi}{2}$ the function $Ty_{k+1}^\delta(x)$ has $(k-1)$ simple zeros in the interval $(0, l)$. Theorem 4 is proved.

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