

WHEELER-FEYNMAN PROBLEM ON A COMPACT INTERVAL

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Abstract. In this paper the problem (1)+(2) is studied.

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1. INTRODUCTION

In the paper [1] and [3] the autor study the Weeler-Feynman problem on R . In this paper we consider the following Weeler-Feynman problem:

$$(1) \quad x'(t) = f(t, x(t), x(t-h), x(t+h)), \quad t \in [a, b],$$

$$(2) \quad x(t) = \varphi(t), \quad t \in [t_0 - h, t_0 + h],$$

where $t_0 \in [a, b]$, $a \leq t_0 - h, t_0 + h \leq b$ and $\varphi \in C^1[t_0 - h, t_0 + h]$

2. REMARKS AND EXAMPLES

2.1. By a solution of (1) we understand a function $x \in C[a-h, b+h] \cap C^1[a, b]$ which satisfies the relation (1) for all $t \in [a, b]$.

2.2. Let $\alpha, \beta, \gamma \in R$, $\beta \neq 0$, $\gamma \neq 0$, $t_0 \in [a, b]$. We consider the following problem:

$$(3) \quad x'(t) = \alpha x(t) + \beta x(t-h) + \gamma x(t+h), \quad t \in [a, b],$$

$$(4) \quad x(t) = \varphi(t), \quad t \in [t_0 - h, t_0 + h],$$

where $t_0 \in [a, b]$, $a \leq [t_0 - h, t_0 + h] \leq b$.

We shall apply the method of steps on intervals $[t_0, b]$ and $[a, t_0]$ to find some "if and only" conditions for the existence of a solution of problem (3)+(4).

Let $t \in [t_0, t_0 + h]$

$$\varphi'(t) = \alpha\varphi(t) + \beta\varphi(t-h) + \gamma\varphi(t+h)$$

Then:

$$x(t) := x_1(t) = \frac{1}{\gamma}[\alpha\varphi(t-h) + \beta\varphi(t-2h) - \varphi'(t-h)], \quad t \in [t_0+h, t_0+2h]$$

Let $t \in [t_0+h, t_0+2h]$

$$x'_1(t) = \alpha x_1(t) + \beta\varphi(t-h) + \gamma x(t+h)$$

Then:

$$x(t) := x_2(t) = \frac{1}{\gamma}[\alpha x_1(t-h) + \beta\varphi(t-2h) - x'_1(t-h)], \quad t \in [t_0+2h, t_0+3h]$$

By the same way the final step on $[t_0, b]$:

$$x_{n_b}(t) = \frac{1}{\gamma}[\alpha x_{n_b-1}(t-h) + \beta x_{n_b-2}(t-2h) - x'_{n_b-1}(t-h)], \quad t \in [t_0+n_b h, b]$$

where $n_b = \lceil \frac{b-t_0}{h} \rceil$.

By the same way on $[a, t_0]$ we find $n_a = \lceil \frac{t_0-a}{h} \rceil$.

Let $n := \max\{n_a, n_b\}$.

Let $\varphi \in C^{n+1}[t_0-h, t_0+h]$.

Let $x \in C^n[a-h, b+h] \cap C^{n+1}[a, b]$ be a solution of problem (3)+(4).

We have:

$$x^{(k+1)}(t) = \alpha x^{(k)}(t) + \beta x^{(k)}(t-h) + \gamma x^{(k)}(t+h), \quad k \in 0, 1, \dots, n$$

For $t = t_0$, we have:

$$\varphi^{(k+1)}(t_0) = \alpha\varphi^{(k)}(t_0) + \beta\varphi^{(k)}(t_0-h) + \gamma\varphi^{(k)}(t_0+h), \quad k \in \{0, 1, \dots, n\}$$

Then the problem (3)+(4) has a solution if and only if:

$$\varphi^{(k+1)}(t_0) = \alpha\varphi^{(k)}(t_0) + \beta\varphi^{(k)}(t_0-h) + \gamma\varphi^{(k)}(t_0+h), \quad k \in \{0, 1, \dots, n\}.$$

2.3. For the case in which $\beta = 0$ or $\gamma = 0$ see [2].

3. THE MAIN RESULT

In what follow we consider the problem (1)+(2). We need the following conditions.

Let $n_a := \lceil \frac{t_0-a}{h} \rceil$, $n_b := \lceil \frac{b-t_0}{h} \rceil$, $n := \max\{n_a, n_b\}$.

Let $f \in C^{n+1}([a, b] \times R^3)$.

(C1):For all $u_1 \in [a, b]$, $u_2, u_4, u_5 \in R$, there exist a unique $u_3 \in R$, $u_3 = f_1(u_1, u_2, u_4, u_5)$, $f_1 \in C^{n+1}([a, b] \times R^3)$, such that, $u_5 = f(u_1, u_2, u_3, u_4)$.

(C2):For all $u_1 \in [a, b]$, $u_2, u_3, u_5 \in R$, there exist a unique $u_4 \in R$, $u_4 = f_2(u_1, u_2, u_3, u_5)$, $f_2 \in C^{n+1}([a, b] \times R^3)$, such that, $u_5 = f(u_1, u_2, u_3, u_4)$.

We have

Theorem 1. *Let $f \in C^{n+1}([a, b] \times R^3)$ satisfies (C1) and (C2). If $\varphi \in C^{n+1}[t_0 - h, t_0 + h]$, then the problem (1)+(2) has a unique solution if and only if φ satisfies the following condition:*

$$(5) \quad \varphi^{(k+1)}(t_0) = [f(t, \varphi(t), \varphi(t-h), \varphi(t+h))]_{t=t_0}^{(k)}, \quad k \in \{0, 1, \dots, n\}$$

Proof. By the method of steps we construct the solution of (1) +(2) as follows. Let $t \in [t_0, t_0 + h]$

$$\varphi'(t) = f(t, \varphi(t), \varphi(t-h), x(t+h))$$

From (C2) we have

$$x(t) := x_1(t) = f_2(t-h, \varphi(t-h), \varphi(t-2h), \varphi'(t-h)), \quad t \in [t_0 + h, t_0 + 2h].$$

By the same method we find the final step:

$$x_{n_b}(t) = f(t-h, x_{n_b-1}(t-h), x_{n_b-2}(t-2h), x_{n_b-1}'(t-h)), \quad t \in [t_0 + n_b h, b]$$

where $n_b = \lceil \frac{b-t_0}{h} \rceil$.

We must have:

$$\varphi(t_0 + h) = x_1(t_0 + h)$$

$$x_p(t_0 + (p+1)h) = x_{p+1}(t_0 + (p+1)h), \quad p \leq n_b - 1$$

By the same way we have the solution on $[a, t_0]$ with the condition

$$\varphi(t_0 - h) = x_{-1}(t_0 - h)$$

$$x_{-p}(t_0 - (p+1)h) = x_{-(p+1)}(t_0 - (p+1)h), \quad p \leq n_a - 1$$

where $n_a = \lceil \frac{t_0-a}{h} \rceil$

So the solution is:

$$x(t) = \begin{cases} x_{-n_a}(t) & \text{dacă } t \in [a, t_0 - n_a h] \\ x_{-k}(t) & \text{dacă } t \in [t_0 - (k+1)h, t_0 - kh], 1 \leq k \leq n_a - 1 \\ \varphi(t) & \text{dacă } t \in [t_0 - h, t_0 + h] \\ x_k(t) & \text{dacă } t \in [t_0 + kh, t_0 + (k+1)h], 1 \leq k \leq n_b - 1 \\ x_{n_b}(t) & \text{dacă } t \in [t_0 + n_b h, b] \end{cases}$$

Let $n = \max\{n_a, n_b\}$.

Now we prove the necessity of the condition (5). Let $x \in C[a-h, b+h] \cap C^1[a, b]$ a solution of the problem (1)+(2)

Then $x \in C^n[a-h, b+h] \cap C^{n+1}[a, b]$ is a solution.

We have:

$$x^{(k+1)}(t) = [f(t, x(t), x(t-h), x(t+h))]^{(k)}, \quad t \in [a, b], \quad k \in \{0, 1, \dots, n\}$$

For $t = t_0$, we have (5).

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