

A TECHNIQUE FOR SOLVING TWO-DIMENSIONAL BOUNDARY VALUE PROBLEMS*

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1. Introduction. The purpose of this paper is to prove several existence theorems for boundary value problems associated with the two-dimensional system

$$(1) \quad \begin{aligned} x' &= g(t, x, y), \\ y' &= h(t, x, y). \end{aligned}$$

A number of authors [1]–[6] (see [1] and [8] for extensive bibliographies) have studied particular boundary value problems associated with the special case

$$(2) \quad \begin{aligned} x' &= g(t, x, y) = y, \\ y' &= h(t, x, y) \end{aligned}$$

or, equivalently,

$$(3) \quad x'' = h(t, x, x').$$

Corduneanu [7] has investigated the existence of solutions of (1) satisfying certain boundary conditions assuming that solutions to the initial value problem for (1) are unique. This assumption is not necessary for a large class of boundary value problems associated with (1).

2. Preliminary remarks. Let R be the reals and I_i , $i = 1, 2$, an interval given by $I_1 = [t_1, t_2]$ or $I_2 = [t_1, \infty)$. Let φ and ψ be real-valued functions of (t, y) which are defined and continuous for $(t, y) \in I_i \times R$ and satisfy $\varphi(t, y) < \psi(t, y)$ on $I_i \times R$. Define

$$T_i \equiv \{(t, x, y) | t \in I_i, \varphi(t, y) \leq x \leq \psi(t, y), |y| < \infty\},$$

and let $g(t, x, y)$ and $h(t, x, y)$ be continuous on T_i . In § 4 and § 5, we shall always assume that:

(A) given any $n > 0$ and $t_0 > t_1$, there exists a positive number $N(t_0, n)$ such that, for any solution $(x(t), y(t))$ of (1) with $|y(t_1)| < n$ and $(t, x(t), y(t)) \in T_i$ for $t \in [t_1, t_0]$, $|y(t)| < N(t_0, n)$;

(B) every solution trajectory $(t, x(t), y(t))$ of (1) which reaches the boundary of T_i at $t_0 \geq t_1$ with $(t_1, x(t_1), y(t_1)) \in T_i$ does not belong to the interior of T_i for any $t > t_0$.

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