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## RESOLUTION OF THE IDENTITY OF THE OPERATOR ASSOCIATED WITH A SYSTEM OF SECOND ORDER DIFFERENTIAL EQUATIONS

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**Abstract:** Consider the system of second order differential equations

$$Ly(x) + \lambda^2 R(x)y(x) = 0$$

where  $x \in (a, b)$ ,  $a, b$  finite or infinite;  $\lambda, a$  complex parameter and  $y(x) = (y_1(x), y_2(x))^T$ ,

$$L = \begin{pmatrix} D^2 + p(x) & r(x) \\ r(x) & D^2 + q(x) \end{pmatrix}, D^2 = \frac{d^2}{dx^2}, R(x) = \begin{pmatrix} s(x) & 0 \\ 0 & t(x) \end{pmatrix},$$

$p(x), q(x), r(x), s(x), t(x)$  are all assumed to be real-valued functions summable on  $(a, b)$ .

In this paper we determine the resolution of the identity of the operator  $L_A$  generated by the matrix differential operator  $L$  under the general boundary conditions where  $s(x), t(x)$  are assumed to be greater than zero for  $x \in (a, b)$ ,  $a, b$  being finite or infinite.

**Keywords:** Parseval theorem; Bessel's inequality, mean convergence theorem; functions of bounded variations.

**2010 AMS Subject Classification:** 37K40.

### 1. INTRODUCTION

Consider the system of second order differential equations

$$Ly(x) + \lambda^2 R(x)y(x) = 0 \tag{1}$$

where

$$L = \begin{pmatrix} D^2 + p(x) & r(x) \\ r(x) & D^2 + q(x) \end{pmatrix}, D^2 \equiv \frac{d^2}{dx^2}, y(x) = (y_1(x), y_2(x))^T, R(x) = \begin{pmatrix} s(x) & 0 \\ 0 & t(x) \end{pmatrix}, \tag{2}$$

$p(x), q(x), r(x), s(x), t(x)$  are all assumed to be real-valued functions summable on  $(a, b)$ ,  $a, b$  finite or infinite and  $\lambda$  is a complex parameter.

The boundary conditions at  $a, b$  satisfied by a solution  $U(x, \lambda) = (U_1(x, \lambda), U_2(x, \lambda))^T$  of the equation (1) are

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$$[U(x, \lambda), \phi_i](a) = 0, [U(x, \lambda), \phi_j](b) = 0 \quad (3)$$

$i = 1, 2; j = 3, 4$ , where  $\phi_l = \phi_l(x, \lambda), l = 1, 2, 3, 4$ , called boundary condition vectors, are the solutions of (1) which together with their first derivatives take some prescribed values at  $x = a, x = b$  and  $[\cdot, \cdot](\alpha)$  is the value at  $x = \alpha$  of the bilinear-concomitant  $[\cdot, \cdot]$ . (See Sengupta [10]). The boundary condition vectors  $\phi_1, \phi_2$  at  $x = a$  and  $\phi_3, \phi_4$  at  $x = b$  are linearly independent of each other and moreover if

$$[\phi_1, \phi_2](a) = [\phi_3, \phi_4](b) = 0. \quad (4)$$

then the boundary value problem (1)–(3) leads to a self-adjoint eigenvalue problem over the interval  $(a, b)$  (see Chakravarty[3]).

For the system (1) with  $s(x) = t(x) = 1$  the resolution of the identity of the operator  $L$  was investigated by Chakravarty and Roy Paladhi [5].

In this paper we consider the boundary-value problem (1)-(3) with

$$s(x) > 0, t(x) > 0 \text{ for } a < x < b \quad (5)$$

and following Naimark([9], Pp - 13), Levitan and Sargsjan ([8], Pp. 128-129) we determine the resolution of the identity of the operator  $L_A$  generated by the matrix differential operator  $L$  as given in (2).

In what follows the notations  $y_n(x), \phi(x, \lambda), \theta(x, \lambda), A, G(\cdot), \Phi(\cdot), \alpha(\cdot), \beta(\cdot), \gamma(\cdot), E(\cdot), F(\cdot), \tilde{E}(\cdot), \tilde{F}(\cdot)$  etc. are those introduced in Sengupta [11].

## 2. SOME AUXILIARY RESULTS

Let  $f(x) = (f_1(x), f_2(x))^T$  be a function such that  $f^T(x)R(x)f(x) \in L(a, b)$ . Then following Bhagat [1,2] the resolvent of  $f(x)$ , defined in (22) of Sengupta ([11] Pp. – 1570)), is given by

$$\begin{aligned} \Phi(a, b, x, z; f) &= \int_a^b G(a, b, x, \xi, z)R(\xi)f(\xi)d\xi \\ &= \sum_{n=-\infty}^{\infty} y_n(x) \int_a^b y_n^T(\xi)R(\xi)f(\xi)d\xi / A(z - \lambda_n) \end{aligned} \quad (6)$$

Let us put  $f(\xi) = Y_m(\xi) = (Y_{1m}(\xi), Y_{2m}(\xi))^T$ , ( $m$  fixed) the eigenvector corresponding to the eigenvalue  $\lambda_m$ .

Then by the orthogonality of the eigenvectors, we have from (6) for the Green's matrix  $G(\cdot)$ ,

$$\int_a^b G(a, b, x, \xi, z)R(\xi)Y_m(\xi)d\xi = Y_m(x)/(z - \lambda_m). \quad (7)$$

Therefore

$$\int_a^b G_r^T(a, b, x, \xi, z) R(\xi) Y_m(\xi) d\xi = \frac{Y_{rm}(x)}{z - \lambda_m}, r = 1, 2 \quad (8)$$

i.e.;  $Y_{rm}(x)$  are the Fourier Coefficient of  $G_r(a, b, x, \xi, z)$ ,  $r = 1, 2$ , considered as a vector function of  $\xi$  for fixed  $x, z$ .

Applying the Parseval equality (39) of Sengupta [11] to the vectors  $G_r(a, b, x, \xi, z)$  and using (8) we obtain

$$\begin{aligned} & \int_a^b G_r^T(a, b, x, \xi, z) R(\xi) G_r(a, b, x, \xi, \bar{z}) d\xi \\ &= \sum_{m=-\infty}^{\infty} \frac{Y_{rm}^2(x)}{A|z - \lambda_m|^2}, r = 1, 2 \end{aligned} \quad (9)$$

By using (21) of Sengupta [11] we have

$$\sum_{m=-\infty}^{\infty} \frac{Y_{rm}^2(x)}{A|z - \lambda_m|^2} < \infty, r = 1, 2, \quad (10)$$

$$\text{Applying the inequality } (\sum a_n b_n)^2 \leq \sum a_n^2 \cdot \sum b_n^2 \quad (11)$$

We obtain from (10) that

$$\sum_{m=-\infty}^{\infty} \frac{Y_{1m}(x) Y_{2m}(x)}{A|z - \lambda_m|^2} < \infty \quad (12)$$

Also for arbitrary but fixed  $\mu$ ,  $(-\mu, \mu) \subset (a, b)$ ,

$$\sum_{-\mu \leq \lambda_m \leq \mu} \frac{Y_m(x, x)}{A|z - \lambda_m|^2} < \infty \quad (13)$$

$$\text{where } Y_m(x, y) = \begin{pmatrix} Y_{1m}(x) Y_{1m}(y) & Y_{1m}(x) Y_{2m}(y) \\ Y_{2m}(x) Y_{1m}(y) & Y_{2m}(x) Y_{2m}(y) \end{pmatrix} \quad (14)$$

and  $Y_m^T(x, y) = Y_m(y, x)$ .

Using the explicit representation for  $y_m(x)$ , as given in (37) of Sengupta [11] it follows from (10) after some manipulation that

$$\begin{aligned} & \int_{-\mu}^{\mu} [\phi^T(x, \lambda) d\alpha(a, b, \lambda) \phi(x, \lambda) + \theta^T(x, \lambda) d\beta(a, b, \lambda) \theta(x, \lambda) + \phi^T(x, \lambda) d\gamma(a, b, \lambda) \theta(x, \lambda) \\ & + \theta^T(x, \lambda) d\gamma(a, b, \lambda) \phi(x, \lambda)]. |z - \lambda|^{-2} < \infty \end{aligned} \quad (15)$$

Where  $\alpha(a, b, \lambda), \beta(a, b, \lambda), \gamma(a, b, \lambda)$  tend to  $\alpha(\lambda), \beta(\lambda), \gamma(\lambda)$  respectively as  $a \rightarrow -\infty, b \rightarrow \infty$  (For detail ref. Sengupta [11]).

Hence by making  $a \rightarrow -\infty, b \rightarrow \infty$  first and then  $\mu \rightarrow \infty$  we obtain from (15) the following theorem.

**Theorem 1:** For real  $\lambda \neq 0$ ,

$$\int_{-\infty}^{\infty} [\phi^T(x, \lambda) d\alpha(\lambda) \phi(x, \lambda) + \theta^T(x, \lambda) d\beta(\lambda) \theta(x, \lambda) + \phi^T(x, \lambda) d\gamma(\lambda) \theta(x, \lambda)$$

$$+ \theta^T(x, \lambda) d\gamma(\lambda) \phi(x, \lambda)]. |z - \lambda|^{-2} < \infty \quad (16)$$

A consequence of Theorem-1 is the following. It is assumed that  $\alpha(\lambda), \beta(\lambda), \gamma(\lambda)$  are continued to the negative  $\lambda$  axis as odd functions.

**Theorem 2:** For real  $\lambda \neq 0, m > 0$  the integrals

$$(i) \int_m^\infty \lambda^{-2} d\alpha(\lambda), (ii) \int_m^\infty \lambda^{-2} d\beta(\lambda) \text{ and}$$

$$(iii) \int_m^\infty \lambda^{-2} d\gamma(\lambda) \text{ are all convergent.}$$

**Proof:** Putting  $x = 0$  in (16) and making use of the initial conditions (5) and (6) of Sengupta [11], the theorem for  $\alpha(\lambda)$  follows easily.

Differentiating both sides of the relation (8) with reference to  $x$  we obtain

$$\int_a^b \frac{\delta}{\delta x} [G_r^T(a, b, x, \xi, \lambda) R(\xi) y_m(\xi)] d\xi = \frac{y'_{rm}(x)}{z - \lambda_m}, r = 1, 2.$$

Applying the Parseval equality (39) of Sengupta [11] to the functions  $\frac{\delta}{\delta x} G_r^T(a, b, x, \xi, \lambda)$  and arguing in exactly the same way as before for  $\alpha(\lambda)$ , the theorem for  $\beta(\lambda)$  follows.

Since  $|d\gamma_{ij}(\lambda)|^2 \leq |d\alpha_{ii}(\lambda)| |d\beta_{jj}(\lambda)|, \text{ for } i, j = 1, 2$  the theorem for  $\gamma(\lambda)$  also follows.

Let us now put  $H_\Delta(x, y, a, b) = (H_{ij\Delta}(x, y, a, b)), i, j = 1, 2$

$$= \int_\lambda^{\lambda+\Delta} [\phi^T(x, \lambda) d\alpha(a, b, \lambda) \phi(y, \lambda) + \theta^T(x, \lambda) d\beta(a, b, \lambda) \theta(y, \lambda) + \phi^T(x, \lambda) d\gamma(a, b, \lambda) \theta(y, \lambda) + \theta^T(x, \lambda) d\gamma(a, b, \lambda) \phi(y, \lambda)] \quad (17)$$

where  $\alpha(\cdot), \beta(\cdot), \gamma(\cdot)$  are continuous at the end points  $\lambda$  and  $\lambda + \Delta$ .

Let  $H_\Delta(x, y, a, b)$  tend to  $H_\Delta(x, y)$  and as before  $\alpha(a, b, \lambda), \beta(a, b, \lambda), \gamma(a, b, \lambda)$  tend to  $\alpha(\lambda), \beta(\lambda), \gamma(\lambda)$  as  $a \rightarrow -\infty, b \rightarrow \infty$ . Then by making  $a \rightarrow -\infty, b \rightarrow \infty$  it follows from (17) that

$$\begin{aligned} H_\Delta(x, y) &= (H_{ij\Delta}(x, y)), i, j = 1, 2 \\ &= \int_\lambda^{\lambda+\Delta} [\phi^T(x, \lambda) d\alpha(\lambda) \phi(y, \lambda) + \theta^T(x, \lambda) d\beta(\lambda) \theta(y, \lambda) \\ &\quad + \phi^T(x, \lambda) d\gamma(\lambda) \theta(y, \lambda) + \theta^T(x, \lambda) d\gamma(\lambda) \phi(y, \lambda)] \end{aligned} \quad (18)$$

We prove the following theorem.

**Theorem 3:** For every fixed  $y, H_\Delta^T(x, y) R(y) H_\Delta(x, y) \in L(-\infty, \infty)$  (19)

**Proof:** From the explicit representation of the normalized eigenvector  $y_n(x)/\sqrt{A}$  (Ref. equation (38) of Sengupta [11]) we obtain by using (14) that

$$\sum_{\lambda \leq \lambda_n \leq \lambda + \Delta} \frac{y_n(x, y)}{A} = H_{\Delta}(x, y, a, b) \quad (20)$$

Using (20) and the orthogonality conditions for  $y_n(x)$  it follows that

$$\int_a^b H_{\Delta}^T(x, y, a, b) R(x) H_{\Delta}(x, y, a, b) dx < \sum_{\lambda \leq \lambda_n \leq \lambda + \Delta} y_n(y, y) / A \quad (21)$$

which is finite.

For arbitrary but fixed  $a_1, b_1, (a_1, b_1) \subset (a, b)$  it follows from (21) that

$$\int_{a_1}^{b_1} H_{\Delta}^T(x, y, a, b) R(x) H_{\Delta}(x, y, a, b) dx < \sum_{\lambda \leq \lambda_n \leq \lambda + \Delta} y_n(y, y) / A \quad (22)$$

Passing to the limit as  $a \rightarrow -\infty, b \rightarrow \infty$  we obtain from (22) that

$$\int_{a_1}^{b_1} H_{\Delta}^T(x, y) R(x) H_{\Delta}(x, y) dx < \sum_{\lambda \leq \lambda_n \leq \lambda + \Delta} y_n(y, y) / A \quad (23)$$

As  $a_1, b_1$  are arbitrary, the theorem therefore follows.

Let us now put  $H_{\Delta}(x, f) = (H_{1\Delta}(x, f), H_{2\Delta}(x, f))^T$

$$= \int_{-\infty}^{\infty} H_{\Delta}(x, y) R(y) f(y) dy \quad (24)$$

where  $f(x) = (f_1(x), f_2(x))^T$  is a vector such that  $f^T(x) R(x) f(x) \in L(-\infty, \infty)$

The existence of  $H_{\Delta}(x, f)$  is ensured by the Schwarz inequality, the Theorem-3 and the conditions on  $f(x)$ .

In what follows we say that  $f(x) \in L^2(-\infty, \infty)$  or  $f \in L^2$  if  $f^T(x) R(x) f(x) \in L^2(-\infty, \infty)$ .

**Theorem 4:** If  $f(x) \in L^2(-\infty, \infty)$  and  $(\lambda, \lambda + \Delta)$  is any finite interval, then

$$H_{\Delta}(x, f) = \int_{\lambda}^{\lambda + \Delta} [\phi^T(x, \lambda) \alpha \alpha(\lambda) E(\lambda) + \theta^T(x, \lambda) \alpha \beta(\lambda) F(\lambda) + \phi^T(x, \lambda) d\gamma(\lambda) F(\lambda) + \theta^T(x, \lambda) d\gamma(\lambda) E(\lambda)] \quad (25)$$

**Proof:** Let  $f(x) = f_n(x) \equiv (f_{1n}(x), f_{2n}(x))^T$  be a vector with compact support i.e.;  $f(x)$  defined on  $(-n, n)$  vanish outside the interval, where  $n < \min\{|a|, |b|\}$   $a < 0, b > 0$ .

Then

$$\begin{aligned} & \int_{-n}^n H_{\Delta}(x, y, a, b) R(y) f_n(y) dy \\ &= \int_{\lambda}^{\lambda + \Delta} [\phi^T(x, \lambda) d\alpha(a, b, \lambda) E_n(\lambda) + \theta^T(x, \lambda) d\beta(a, b, \lambda) F_n(\lambda) + \phi^T(x, \lambda) d\gamma(a, b, \lambda) F_n(\lambda) + \theta^T(x, \lambda) d\gamma(a, b, \lambda) E_n(\lambda)] \end{aligned} \quad (26)$$

Where  $E_n(\lambda), F_n(\lambda)$  are explicitly given in (82) of Sengupta [11].

Making  $a \rightarrow -\infty, b \rightarrow \infty$  from (26) we obtain

$$\begin{aligned} H_{\Delta}(x, f_n) &\equiv \int_{-n}^n H_{\Delta}(x, y) R(y) f_n(y) dy = \int_{\lambda}^{\lambda + \Delta} [\phi^T(x, \lambda) d\alpha(\lambda) E_n(\lambda) \\ &+ \theta^T(x, \lambda) d\beta(\lambda) F_n(\lambda) + \phi^T(x, \lambda) d\gamma(\lambda) F_n(\lambda) + \theta^T(x, \lambda) d\gamma(\lambda) E_n(\lambda)] \end{aligned} \quad (27)$$

Now let  $f(x) = (f_1(x), f_2(x))^T$  be an arbitrary vector such that  $f(x) \in L^2(-\infty, \infty)$ . We approximate in mean to  $f(x)$  by the sequence  $\{f_n(x)\}$ .

From (25) it follows that for  $r = 1, 2$

$$H_{r\Delta}(x, f_n) = \int_{-n}^n H_{r\Delta}^T(x, y)R(y)(f_n(y) - f(y))dy + \int_{-n}^n H_{r\Delta}^T(x, y)R(y)f(y)dy = J_1 + J_2, \text{ say.} \quad (28)$$

$$\text{Now } |J_1| \leq \left( \int_{-n}^n |H_{r\Delta}^T(x, y)R(y)H_{r\Delta}(x, y)/dy| \right)^{1/2} \cdot \left( \int_{-n}^n |(f_n(y) - f(y))^T R(y)(f_n(y) - f(y))| dy \right)^{1/2} \quad (29)$$

As  $n \rightarrow \infty, J_1 \rightarrow 0$  and similarly  $J_2 \rightarrow H_\Delta(x, f)$ .

Therefore we obtain

$$H_{r\Delta}(x, f_n) \rightarrow H_{r\Delta}(x, f) \equiv \int_{-\infty}^{\infty} H_{r\Delta}^T(x, y)R(y)f(y)dy, \quad r = 1, 2 \quad (30)$$

Thus  $H_\Delta(x, f_n) \rightarrow H_\Delta(x, f)$  as  $n \rightarrow \infty$ .

Also in the right side of (27),  $E_n(\lambda), F_n(\lambda)$  converges in mean to  $E(\lambda), F(\lambda)$  as  $n \rightarrow \infty$ .

(See Theorem-2 of Sengupta [11]).

Hence the theorem follows from (27).

**Theorem 5:** If  $f(x) \in L^2(-\infty, \infty)$  then for any finite interval  $(\lambda, \lambda + \Delta)$  as a function of  $x, H_\Delta^T(x, f)R(x)H_\Delta(x, f) \in L(-\infty, \infty)$  (31)

**Proof** With  $f_n(x)$  defined in Theorem-4 we obtain by making use of (20), (21) that

$$\begin{aligned} & \int_{a_1}^{b_1} \left| \left( \int_{-n}^n f_n^T(y)R(y)H_\Delta^T(x, y, a, b)dy \right) R(x) \left( \int_{-n}^n H_\Delta(x, y, a, b)R(y)f_n(y)dy \right) dx \right| < \\ & \int_a^b \left| \left( \int_{-n}^n f_n^T(y)R(y)H_\Delta^T(x, y, a, b)dy \right) R(x) \left( \int_{-n}^n H_\Delta(x, y, a, b)R(y)f_n(y)dy \right) dx \right| = \\ & \sum_{\lambda \leq \lambda_k \leq \lambda + \Delta} \frac{1}{A} \left( \int_{-n}^n y_k^T(y)R(y)f_n(y)dy \right)^2 \text{ (by (20) and the orthogonality of the eigenvectors)} \\ & \leq \int_{-n}^n f_n^T(y)R(y)f_n(y)dy \text{ (by Bessel's inequality)} \end{aligned} \quad (32)$$

where  $a_1, b_1$  are arbitrary but fixed and  $(a_1, b_1) \subset (a, b)$ .

Making  $a \rightarrow -\infty, b \rightarrow \infty$  first and then  $a_1 \rightarrow -\infty, b_1 \rightarrow \infty$  the theorem is established for the function  $f_n(x)$ .

The general result for arbitrary  $f(x) = (f_1(x), f_2(x))^T$  such that  $f(x) \in L^2(-\infty, \infty)$  follows by approximating in mean to  $f(x)$  by the sequence  $\{f_n(x)\}$  for which we take note of the fact that

$$\begin{aligned} \left| \int_{-n}^n f_n^T(x)R(x)f_n(x)dx \right| &\leq \left| \int_{-n}^n (f_n(x) - f(x))^T R(x)(f_n(x) - f(x))dx \right| + \left| \int_{-n}^n (f_n(x) - \right. \\ & \left. f(x))^T R(x)f(x)dx \right| + \left| \int_{-n}^n f_n^T(x)R(x)(f_n(x) - f(x))dx \right| + \left| \int_{-n}^n f^T(x)R(x)f(x)dx \right| \end{aligned} \quad (33)$$

**Theorem 6:**

If  $f(x) \in L^2(-\infty, \infty)$ , then for any non-real  $z$ ,  $\Phi(x, z; H_\Delta(x, f)) \equiv \int_{-\infty}^{\infty} G(x, y, z)R(y)H_\Delta(y, f)dy$   
 $= \int_{\lambda}^{\lambda+\Delta} [\phi^T(x, \lambda)d\alpha(\lambda)E(\lambda) + \theta^T(x, \lambda)d\beta(\lambda)F(\lambda) + \phi^T(x, \lambda)d\gamma(\lambda)F(\lambda)$   
 $+ \theta^T(x, \lambda)d\gamma(\lambda)E(\lambda)](z - \lambda)^{-1}$  (34)

**Proof.** With  $f_n(x)$  defined in Theorem-4, we have for any non-real  $z$

$$\begin{aligned} &\Phi(a, b, x, z; H_\Delta(x, f_n)) \\ &= \int_a^b G(a, b, x, y; z)R(y)H_\Delta(y, f_n)dy = \sum_{n=-\infty}^{\infty} Y_n(x) \int_a^b Y_n^T(\xi)R(\xi)H_\Delta(\xi, f_n)d\xi \quad / \quad A(z - \lambda_n) \end{aligned} \quad (35)$$

Using (20) and (24) it now follows from (35) that

$$\int_a^b G(a, b, x, y; z)R(y)H_\Delta(y, f_n)dy = \sum_{\lambda \leq \lambda_n \leq \lambda + \Delta} Y_n(x) \left( \int_{-n}^n Y_n^T(\xi)R(\xi)f_n(\xi)d\xi \right) / A(z - \lambda_n) \quad (36)$$

Replacing  $y_n(x)$  by that given in (37) of Sengupta [11] we obtain from (36) that

$$\begin{aligned} &\int_a^b G(a, b, x, y; z)R(y)H_\Delta(y, f_n)dy \\ &= \int_{\lambda}^{\lambda+\Delta} [\phi^T(x, \lambda)d\alpha(a, b, \lambda)E_n(\lambda) + \theta^T(x, \lambda)d\beta(a, b, \lambda)F_n(\lambda) + \phi^T(x, \lambda)d\gamma(a, b, \lambda)F_n(\lambda) \\ &+ \theta^T(x, \lambda)d\gamma(a, b, \lambda)E_n(\lambda)](z - \lambda)^{-1} \end{aligned} \quad (37)$$

where  $E_n(\lambda), F_n(\lambda)$  are given in (82) of Sengupta [11].

The convergence to the limit of the right side of the equality (37) as  $a \rightarrow -\infty, b \rightarrow \infty$  is obvious.

By using (27) of Sengupta [11] and (31) and closely following Chakravarty ([4] Pp-410) we obtain that as  $a \rightarrow -\infty, b \rightarrow \infty$ ,  $\Phi(a, b, x, z; H_\Delta(x, f_n))$  and  $G(a, b, x, y; z)$  tend to  $\Phi(x, z; H_\Delta(x, f_n))$  and  $G(x, y; z)$  respectively. Since  $\alpha(a, b, \lambda), \beta(a, b, \lambda), \gamma(a, b, \lambda)$  tend to  $\alpha(\lambda), \beta(\lambda), \gamma(\lambda)$  respectively as  $a \rightarrow -\infty, b \rightarrow \infty$  it follows from (37) by making  $a \rightarrow -\infty, b \rightarrow \infty$  that

$$\begin{aligned} &\Phi(x, z; H_\Delta(x, f_n)) = \int_{-\infty}^{\infty} G(x, y; z)R(y)H_\Delta(x, f_n)dy \\ &= \int_{\lambda}^{\lambda+\Delta} [\phi^T(x, \lambda)d\alpha(\lambda)E_n(\lambda) + \theta^T(x, \lambda)d\beta(\lambda)F_n(\lambda) + \phi^T(x, \lambda)d\gamma(\lambda)F_n(\lambda) \\ &+ \theta^T(x, \lambda)d\gamma(\lambda)E_n(\lambda)](z - \lambda)^{-1} \end{aligned} \quad (38)$$

Let  $f(x) = (f_1(x), f_2(x))^T$  be such that  $f(x) \in L^2(-\infty, \infty)$ . We approximate in mean to  $f(x)$  by means of the sequence  $\{f_n(x)\}$ .

By Theorem-5 and inequality (28) of Sengupta [11] as before it follows that  $\Phi(x, z; H_\Delta(x, f_n))$  tend to  $\Phi(x, z; H_\Delta(x, f))$  as  $n \rightarrow \infty$ . Also the sequences  $\{E_n(\lambda)\}, \{F_n(\lambda)\}$  converge in mean to  $E(\lambda), F(\lambda)$  respectively as  $n \rightarrow \infty$  (See Theorem-2 of Sengupta [11]). Hence by the mean convergence theorems (Stated explicitly in Sengupta [11]) the theorem follows completely.

Let  $f(x), g(x) \in L^2(-\infty, \infty)$ . Then from (34) we have

$$\begin{aligned} & \int_{-\infty}^{\infty} \Phi^T(x, z; H_\Delta(x, f)) R(x) g(x) dx \\ &= \int_{\lambda}^{\lambda+\Delta} [E^T(\lambda) d\alpha(\lambda) E(\lambda) + F^T(\lambda) d\beta(\lambda) F(\lambda) + E^T(\lambda) d\gamma(\lambda) F(\lambda) \\ &+ F^T(\lambda) d\gamma(\lambda) E(\lambda)] (z - \lambda)^{-1} \end{aligned} \quad (39)$$

(The convergence problem being settled by (29) of Sengupta [11] and (31)).

### 3. INTEGRAL REPRESENTATION OF THE RESOLVENT

In what follows let us put

$$\begin{aligned} H_\lambda(x, y) &= \int_0^\lambda [\phi^T(x, \lambda) d\alpha(\lambda) \phi(y, \lambda) + \theta^T(x, \lambda) d\beta(\lambda) \theta(y, \lambda) + \phi^T(x, \lambda) d\gamma(\lambda) \theta(y, \lambda) + \\ &\theta^T(x, \lambda) d\gamma(\lambda) \phi(y, \lambda)], \text{ for } \lambda > 0 \\ &= - \int_\lambda^0 [\phi^T(x, \lambda) d\alpha(\lambda) \phi(y, \lambda) + \theta^T(x, \lambda) d\beta(\lambda) \theta(y, \lambda) + \phi^T(x, \lambda) d\gamma(\lambda) \theta(y, \lambda) + \\ &\theta^T(x, \lambda) d\gamma(\lambda) \phi(y, \lambda)], \text{ for } \lambda < 0 \\ &= 0, \text{ for } \lambda = 0 \end{aligned} \quad (40)$$

$$\text{and } H_\lambda(x, f) = \int_{-\infty}^{\infty} H_\lambda(x, y) R(y) f(y) dy \quad (41)$$

where  $f(x) = (f_1(x), f_2(x))^T$  be such that  $f(x) \in L^2(-\infty, \infty)$ .

$$\begin{aligned} \text{Then } H_\lambda(x, f) &= \int_{-\infty}^{\infty} H_\lambda(x, y) R(y) f(y) dy \\ &= \int_0^\lambda [\phi^T(x, \lambda) d\alpha(\lambda) E(\lambda) + \theta^T(x, \lambda) d\beta(\lambda) F(\lambda) + \phi^T(x, \lambda) d\gamma(\lambda) F(\lambda) + \theta^T(x, \lambda) d\gamma(\lambda) E(\lambda)] \end{aligned} \quad (42)$$

[Compare Theorem-4 and Theorem-5].

We prove the following theorems.



**Theorem-7 :** Let  $f(x) \in L^2(-\infty, \infty)$ . Then as a function of  $\lambda$ ,  $H_\lambda(x, f)$  is of bounded variation in every finite  $\lambda$ -interval.

**Proof :** For  $\lambda \neq \lambda_n$ , write the system (1) in the form

$$(L + \lambda^2 R(x))y_n(x) = (\lambda^2 - \lambda_n^2)R(x)y_n(x) \quad (43)$$

where  $y_n(x)$  is the eigenvector corresponding to the eigenvalue  $\lambda_n$ .

$$\text{Hence } y_n(x) = (\lambda^2 - \lambda_n^2) \int_a^b G(a, b, x, \xi; \lambda) R(\xi) y_n(\xi) d\xi \quad (44)$$

satisfies the differential system (43).

For definiteness let  $\lambda > 0$  and we prove the result for the vector  $f_n(x)$  as defined in Theorem-4. By making use of (20) and (24) it follows that as  $a \rightarrow -\infty, b \rightarrow \infty, H_\lambda(x, f_n)$  is the limit of the function

$$\begin{aligned} s &= (s_1, s_2)^T = \sum_{0 \leq \lambda_n \leq \lambda} \frac{1}{A} \int_a^b y_k(x, \xi) R(\xi) F_n(\xi) d\xi \\ &= \sum_{0 \leq \lambda_k \leq \lambda} \frac{1}{A} y_k(x) \int_a^b y_k^T(\xi) R(\xi) f_n(\xi) d\xi \end{aligned} \quad (45)$$

where  $\lambda_k$  is any point on the finite  $\lambda$ -interval.

By (44) it follows from (45) that

$$s = \sum_{0 \leq \lambda_k \leq \lambda} \frac{1}{A} (\lambda^2 - \lambda_k^2) \left( \int_a^b G(a, b, x, \xi; \lambda) R(\xi) y_k(\xi) d\xi \right) \cdot \left( \int_a^b y_k^T(\xi) R(\xi) f_n(\xi) d\xi \right) \quad (46)$$

$$\begin{aligned} \text{Now, } & \left| \int_a^b G_r^T(a, b, x, \xi; \lambda) R(\xi) y_k(\xi) d\xi \right| \\ & \leq \left( \int_a^b |G_r^T(a, b, x, \xi; \lambda) R(\xi) G_r(a, b, x, \xi; \lambda)| d\xi \right)^{1/2} \cdot \left( \int_a^b |y_k^T(\xi) R(\xi) y_k(\xi)| d\xi \right)^{1/2}. \end{aligned} \quad (47)$$

Thus from (46) by using (21) of Sengupta [11] we obtain that  $s_1, s_2$  and consequently  $S$  is bounded uniformly in any finite  $\lambda$ -interval.

Hence, the limit function is of bounded variation. This completes the proof of the Theorem.

**Theorem 8:** Let  $f(x) \in L^2(-\infty, \infty)$ . Then for any non-real  $Z = \sigma_1 + i\gamma_1, \gamma_1 > 0$  and

$$\Phi(x, z; f) = \int_{-\infty}^{\infty} d_\lambda(H_\lambda(x, f)) / (z - \lambda) \quad (48)$$

where  $H_\lambda(x, f)$  is given by (42). The integral in the right side of (48) converge absolutely.

**Proof:** Writing  $Y_n(x)$  explicitly as given in (37) of Sengupta [11] we obtain from (6) that

$$\begin{aligned} \Phi(a, b, x, z; f_n) &= \int_{-\infty}^{\infty} [\phi^T(x, \lambda) d\alpha(a, b, \lambda) E_n(\lambda) + \theta^T(x, \lambda) d\beta(a, b, \lambda) F_n(\lambda) \\ & \quad + \phi^T(x, \lambda) d\gamma(a, b, \lambda) F_n(\lambda) + \theta^T(x, \lambda) d\gamma(a, b, \lambda) E_n(\lambda)] (z - \lambda)^{-1} \end{aligned} \quad (49)$$

where the vector  $f_n(x) = (f_{1n}(x)f_{2n}(x))^T$  is the same as that defined in Theorem-4.

Passing to the limit as  $a \rightarrow -\infty, b \rightarrow \infty$  we obtain from (42) and (49) that

$$\begin{aligned} \Phi(x, z; f_n) &= \int_{-\infty}^{\infty} d_\lambda(H_\lambda(x, f_n))/(z - \lambda) \\ &= \int_{-\infty}^{\infty} [\phi^T(x, \lambda)d\alpha(\lambda)E_n(\lambda) + \theta^T(x, \lambda)d\beta(\lambda)F_n(\lambda) + \phi^T(x, \lambda)d\gamma(\lambda)F_n(\lambda) \\ &\quad + \theta^T(x, \lambda)d\gamma(\lambda)E_n(\lambda)](z - \lambda)^{-1} \end{aligned} \quad (50)$$

We now approximate in mean to the vector  $f(x) = (f_1(x), f_2(x))^T$  which satisfy that  $f(x) \in L^2(-\infty, \infty)$  by means of the sequence  $\{f_n(x)\}$ .

By using (24) of Sengupta [11],  $\Phi(x, z; f_n) \rightarrow \Phi(x, z; f)$ . Let us now consider the right side of the equality (50). Let us put

$$\begin{aligned} \Phi(x, z; f_n) &= \int_{-\infty}^{-m} \frac{d_\lambda(H_\lambda(x, f_n))}{(z - \lambda)} + \int_{-m}^m \frac{d_\lambda(H_\lambda(x, f_n))}{(z - \lambda)} + \int_m^{\infty} \frac{d_\lambda(H_\lambda(x, f_n))}{(z - \lambda)} \\ &= K_1 + K_2 + K_3, \text{ say} \end{aligned} \quad (51)$$

where  $m$  is an arbitrary positive number.

From the Parseval relation as given in (72) of Sengupta [11] it follows that as  $m \rightarrow \infty$ ,

$$\int_m^{\infty} [E_n^T(\lambda)d\alpha(\lambda)E_n(\lambda) + F_n^T(\lambda)d\beta(\lambda)F_n(\lambda) + E_n^T(\lambda)d\gamma(\lambda)F_n(\lambda) + F_n^T(\lambda)d\gamma(\lambda)E_n(\lambda)] = 0(1) \quad (52)$$

and from (16) we obtain as  $m \rightarrow \infty$

$$\begin{aligned} \int_m^{\infty} [\phi^T(x, \lambda)d\alpha(\lambda)\phi(x, \lambda) + \theta^T(x, \lambda)d\beta(\lambda)\theta(x, \lambda) + \phi^T(x, \lambda)d\gamma(\lambda)\theta(x, \lambda) \\ + \theta^T(x, \lambda)d\gamma(\lambda)\phi(x, \lambda)]|z - \lambda|^{-2} = 0(1) \end{aligned} \quad (53)$$

To each of the integrals  $K_i, i = 1, 2, 3$ , we apply the inequality Hardy *et al.* ([7], Section 29, Pp – 33).

$$\sum a_{\mu\gamma}x_\mu y_\gamma \leq (\sum a_{\mu\gamma}x_\mu x_\gamma)^{1/2} \cdot (\sum a_{\mu\gamma}y_\mu y_\gamma)^{1/2}.$$

where  $a_{\mu\gamma} = a_{\gamma\mu} \sum a_{\mu\gamma}x_\mu x_\gamma$  is a positive quadratic form (with real but not necessarily positive coefficients). Then using (52), (53) we obtain as in Chakravarty and Roy Paladhi ([6], Pp-150) that  $K_3 \rightarrow 0$  as  $m \rightarrow \infty$ .

Similarly,  $K_1 \rightarrow 0$  as  $m \rightarrow \infty$ .

Integrating by parts we get

$$K_2 = \frac{H_m(x, f_n)}{(z - m)} - \frac{H_{-m}(x, f_n)}{z + m} - \int_{-m}^m H_\lambda(x, f_n) \cdot (z - \lambda)^{-2} d\lambda \quad (54)$$

By Theorem-7 we have

$$\lim_{n \rightarrow \infty} \int_{-m}^m \frac{d_\lambda(H_\lambda(x, f_n))}{z - \lambda} = \int_{-m}^m \frac{d_\lambda(H_\lambda(x, f))}{z - \lambda} \quad (55)$$

Since  $m$  is arbitrary, the theorem follows from (55).

Now from (50) we obtain that for any non-real  $z$  and vectors  $f(x), g(x) \in L^2(-\infty, \infty)$

$$\int_{-\infty}^{\infty} \phi^T(x, z; f) R(x) g(x) dx = \int_{-\infty}^{\infty} [E^T(\lambda) d\alpha(\lambda) \tilde{E}(\lambda) + F^T(\lambda) d\beta(\lambda) \tilde{F}(\lambda) + E^T(\lambda) d\gamma(\lambda) \tilde{F}(\lambda) + F^T(\lambda) d\gamma(\lambda) \tilde{E}(\lambda)] / (z - \lambda) \quad (56)$$

#### 4. RESOLUTION OF THE IDENTITY

Let  $f(x) = (f_1(x), f_2(x))^T$ ,  $g(x) = (g_1(x), g_2(x))^T$  be two vectors such that  $f(x), g(x) \in L^2(-\infty, \infty)$ . For  $\lambda > 0$ . put

$$J(f, g, \lambda) = \int_{-\infty}^{\infty} H_\lambda^T(x, f) R(x) g(x) dx \quad (57)$$

$$\text{and } J(f, \lambda) = J(f, f, \lambda); \text{ where } \lambda > 0 \quad (58)$$

(For notation compare Titchmarsh ([12]Pp-50))

where  $H_\lambda(x, f)$  is given by (41).

Using the expressions for  $H_\lambda(x, f)$  given in (42) in the usual manner we obtain

$$J(f, g, \lambda) = \int_0^\lambda [E^T(\lambda) d\alpha(\lambda) E(\lambda) + F^T(\lambda) d\beta(\lambda) F(\lambda) + E^T(\lambda) d\gamma(\lambda) F(\lambda) + F^T(\lambda) d\gamma(\lambda) E(\lambda)] \quad (59)$$

Now the equation (39) can be expressed as

$$\int_{-\infty}^{\infty} \phi^T(x, z; H_\Delta(x, f)) R(x) g(x) dx = \int_\lambda^{\lambda + \Delta} d_\lambda(J(f, g, \lambda)) / (z - \lambda) \quad (60)$$

Putting  $H_\Delta(x, f)$  for  $f(x)$  in (56) and using (59) we also obtain

$$\int_{-\infty}^{\infty} \phi^T(x, z; H_\Delta(x, f)) R(x) g(x) dx = \int_{-\infty}^{\infty} d_\lambda(J(H_\Delta f, g, \lambda)) / (z - \lambda) \quad (61)$$

From (57), (60), (61) and the uniqueness theorem for the Stieltjes transforms it follows that

$$H_\lambda \cdot H_\Delta = H_{\lambda \cap \Delta} \quad (62)$$

where  $\lambda \cap \Delta = (-\infty, \lambda) \cap (\lambda, \lambda + \Delta)$

(See Levitan and Sargsjan ([8], Pp-129 and Pp-503))

Let  $\Delta$  and  $\Delta'$  denote the intervals  $(\lambda, \lambda + \Delta)$  and  $(\lambda', \lambda' + \Delta')$  respectively. Then

$$\begin{aligned} H_{\Delta'} \cdot H_\Delta &= \{H_{(-\infty, \lambda' + \Delta')} - H_{(-\infty, \lambda')}\} H_\Delta \\ &= H_{(-\infty, \lambda' + \Delta')} H_\Delta - H_{(-\infty, \lambda')} H_\Delta \end{aligned}$$

$$\begin{aligned}
&= H_{(-\infty, \lambda' + \Delta') \cap \Delta} - H_{(-\infty, \lambda') \cap \Delta} \\
&= H_{[(-\infty, \lambda' + \Delta') - (-\infty, \lambda')] \cap \Delta} = H_{\Delta' \cap \Delta}
\end{aligned} \tag{63}$$

We obtain the following theorem.

**Theorem 9:** Let  $\Delta \equiv (\lambda, \lambda + \Delta)$ ,  $\Delta' \equiv (\lambda', \lambda' + \Delta')$ , then

$$\int_{-\infty}^{\infty} H_{\Delta}(x, \xi) R(\xi) H_{\Delta'}(\xi, y) d\xi = H_{\Delta \cap \Delta'}(x, y) \tag{64}$$

**Proof** From the representation of  $H_{\Delta}(x, y)$  given by (20) and by the orthogonality conditions for the eigenvectors it follows that

$$\begin{aligned}
&\int_{-\infty}^{\infty} H_{\Delta}(x, \xi) R(\xi) H_{\Delta'}(\xi, y) d\xi \\
&= \int_{-\infty}^{\infty} \sum_{\lambda \leq \lambda_n \leq \lambda + \Delta} \frac{y_n(x, \xi)}{A} \cdot R(\xi) \cdot \sum_{\lambda' \leq \lambda_n \leq \lambda' + \Delta'} \frac{y_n(\xi, y)}{A} \cdot d\xi \\
&= \sum_{\lambda_n \in \Delta \cap \Delta'} y_n(x, \xi) / A = H_{\Delta \cap \Delta'}(x, y).
\end{aligned}$$

Hence the theorem is proved.

$$\text{Let } J(f, g, \infty) = \lim_{\lambda \rightarrow \infty} J(f, g, \lambda) \tag{65}$$

The generalized Parseval formula (90) of Sengupta[11] now takes the form

$$\int_{-\infty}^{\infty} f^T(x) R(x) g(x) dx = J(f, g, \infty) - J(f, g, -\infty) \tag{66}$$

By (59) we also obtain

$$J^T(f, g, \lambda) = J(g, f, \lambda) \tag{67}$$

Now we apply the Stieltjes inversion formula (See Levitan and Sargsjan [8] Pp-502) to each of the elements of  $\Phi(x, z; f)$  ( $Z$  being non-real) given by (48) and obtain

$$H_{\mu}(x, f) = \lim_{\gamma \rightarrow 0} \int_0^{\mu} \text{Im} \Phi(x, \sigma + i\gamma, f) d\sigma, \lambda = \sigma + i\gamma, \gamma > 0 \tag{68}$$

By making use of the definition of  $H_{\lambda}(x, f)$  given by (41) and that of  $\Phi(x, \lambda, f)$  by

$$\Phi(x, \lambda, f) = \int_{-\infty}^{\infty} G(x, y, \lambda) R(y) f(y) dy \tag{69}$$

( $G(x, y, \lambda)$  being the Green's matrix) which follows by making  $a \rightarrow -\infty, b \rightarrow \infty$  in (22) of Sengupta [11], we obtain by proceeding as in Chakravarty and Roy Paladhi ([6], Pp-141) that

$$H_{\lambda}(x, y) = - \lim_{\gamma \rightarrow 0} \int_0^{\mu} \text{Im} G(x, y, \sigma + i\gamma) d\sigma \tag{70}$$

From (6)

$$\int_a^b \Phi^T(a, b, x, z; f) R(x) g(x) dx$$

$$\begin{aligned}
&= \int_a^b \int_a^b f^T(\xi) R(\xi) G^T(a, b, \eta, \xi, z) R(\eta) f(\eta) d\xi d\eta \\
&= \sum_{n=-\infty}^{\infty} \frac{C_n d_n}{(z - \lambda_n)} \tag{71}
\end{aligned}$$

$$\text{Where } C_n = \frac{1}{\sqrt{A}} \int_a^b y_n^T(\xi) R(\xi) f(\xi) d\xi$$

$$d_n = \frac{1}{\sqrt{A}} \int_a^b y_n^T(\xi) R(\xi) g(\xi) d\xi \tag{72}$$

the Fourier coefficients of  $f(x)$  and  $g(x)$  respectively.

Therefore,

$$\begin{aligned}
&-\lim_{\gamma_1 \rightarrow 0} \int_a^b \int_a^b \int_{\alpha}^{\beta} (R(\xi) f(\xi))^T \left( \text{Im} G^T(a, b, \eta, \xi; \sigma_1 + i\gamma_1) \right) R(\eta) g(\eta) d\xi d\eta d\sigma_1 \\
&= \sum_{n=-\infty}^{\infty} C_n d_n \int_{\alpha}^{\beta} \frac{\gamma_1 d\sigma_1}{(\lambda_n - \sigma_n)^2 + \gamma_1^2}, \quad (z = \sigma_1 + i\gamma_1) \tag{73}
\end{aligned}$$

Where the integral  $\int_{\alpha}^{\beta} \frac{\gamma_1 d\sigma_1}{(\lambda_n - \sigma_n)^2 + \gamma_1^2}$  does not exceed  $\Pi$ .

On taking  $g(x) = f(x)$ ,  $d_n = C_n$  we have from (73)

$$\int_a^b \int_a^b (R(\xi) f(\xi))^T \left( H_{\beta}^T(a, b, \eta, \xi) - H_{\alpha}^T(a, b, \eta, \xi) \right) R(\eta) f(\eta) d\xi d\eta \geq 0 \tag{74}$$

Hence if  $f(x) = f_n(x)$  vanish outside  $(a_1, b_1) \subset (a, b)$  we have

$$\int_{a_1}^{b_1} \int_{a_1}^{b_1} (R(\xi) f_n(\xi))^T \left( H_{\beta}^T(a, b, \eta, \xi) - H_{\alpha}^T(a, b, \eta, \xi) \right) R(\eta) f_n(\eta) d\xi d\eta \geq 0$$

By making  $a \rightarrow -\infty, b \rightarrow \infty$  we obtain

$$\int_{a_1}^{b_1} \left( H_{\beta}(\eta, f_n) - H_{\alpha}(\eta, f_n) \right)^T R(\eta) f_n(\eta) d\eta \geq 0 \tag{75}$$

From this it follows that in the usual way by a mean square approximation that for any

$$f(x) \in L^2(-\infty, \infty)$$

$$J(f, \beta) \geq J(f, \alpha) \text{ for } \beta \geq \alpha \tag{76}$$

(Compare Titchmarsh [12] Pp- 51-53).

From the relations (63), (66), (67) and (76) it follows that the family of operators  $H_{\lambda}(x, y)$  defined by (40) satisfy the properties of (i) orthogonality (ii) completeness (iii) self-adjointness and (iv) monotonicity.  $H_{\lambda}(x, y)$  thus plays an essential role in deriving the resolution of the identity of the operator  $L_A$  (See Levitan and Sargsjan [8] Pp - 129). Also compare Chakravarty and Roy Paladhi ([5]).

We can define  $H_{\lambda}(x, y)$  by (68) as in Chakravarty and Roy Paladhi [[5]] and obtain results of the foregoing section.

## 5. INTERPRETATION IN TERMS OF THE THEORY OF LINEAR OPERATORS

Our analysis now closely follows Titchmarsh [12]. We simply outline the procedure giving details only when we considerably differ.

From (68) it follows that

$$dH_\mu(x, f) = -\lim_{\gamma \rightarrow 0} \text{Im} \Phi(x, \mu + i\gamma, f) d\mu \quad (77)$$

Let the vectors  $f(x) = (f_1(x), f_2(x))$ ; and  $\tilde{f}(x) = Lf$  ( $L$  given by (2)) which satisfy the equation (30) of Sengupta[11] and  $\tilde{f}(x) \in L^2(-\infty, \infty)$ . Then

$$\text{Im} \Phi(x, \lambda, \tilde{f}) = \text{Im} \{ \lambda \Phi(x, \lambda, f) \} \quad (78)$$

$$\begin{aligned} \text{and } H_\mu(x, \tilde{f}) &= \lim_{\gamma \rightarrow 0} \int_0^\mu \text{Im} \Phi(x, \sigma + i\gamma, f) d\sigma \\ &= -\lim_{\gamma \rightarrow 0} \int_0^\mu \sigma \text{Im} \Phi(x, \sigma + i\gamma, f) d\sigma + \lim_{\gamma \rightarrow 0} \int_0^\mu \gamma \text{Re} \Phi(x, \sigma + i\gamma, f) d\sigma \\ &= H_1 + H_2, \text{ say} \end{aligned} \quad (79)$$

By (70),  $H_1 = \int_0^\mu \sigma dH_\sigma(x, f)$ .

By Theorem-8,  $\int_0^\mu \text{Re} \Phi(x, \sigma + i\gamma, f) d\sigma$  is finite.

Hence  $H_2 \rightarrow 0$  as  $\gamma \rightarrow 0$ .

$$\text{Thus } H_\mu(x, \tilde{f}) = \int_0^\mu \sigma dH_\sigma(x, f) \quad (80)$$

$$\begin{aligned} \text{Therefore, } J(\tilde{f}, g, \mu) &= \int_{-\infty}^\infty H_\mu^T(\xi, \tilde{f}) R(\xi) g(\xi) d\xi \\ &= \int_{-\infty}^\infty \left( \int_0^\mu \sigma dH_\sigma(\xi, f) \right)^T R(\xi) g(\xi) d\xi \\ &= \int_0^\mu \sigma d \left( \int_{-\infty}^\infty H_\sigma^T(\xi, f) \right) R(\xi) g(\xi) d\xi \\ &= \int_0^\mu \sigma dJ(f, g, \sigma) \end{aligned} \quad (81)$$

In view of the relation (41) the expansion formula as given in (91) of Sengupta [11] for the function  $\tilde{f}(x)$  takes the form

$$\begin{aligned} \tilde{f}(x) &= \lim_{\mu \rightarrow \infty} \int_{-\infty}^\infty \left( H_\mu(x, \xi) - H_{-\mu}(x, \xi) \right)^T R(\xi) \tilde{f}(\xi) d\xi, (\lambda \text{ real}) \\ &= \lim_{\mu \rightarrow \infty} (H_\mu(x, \tilde{f}) - H_{-\mu}(x, \tilde{f})) \end{aligned} \quad (82)$$

$$\begin{aligned} \text{Therefore, } \int_{-\infty}^\infty \tilde{f}^T(x) R(x) g(x) dx \\ &= \lim_{\mu \rightarrow \infty} \int_{-\infty}^\infty \left( H_\mu(x, \tilde{f}) - H_{-\mu}(x, \tilde{f}) \right)^T R(x) g(x) dx \\ &= \lim_{\mu \rightarrow \infty} [J(\tilde{f}, g, \mu) - J(\tilde{f}, g, -\mu)] \end{aligned}$$

$$= \lim_{\mu \rightarrow \infty} \int_{-\mu}^{\mu} \sigma dJ(f, g, \sigma) \quad (83)$$

For real  $\lambda$ , from (75) it follows that

$$\begin{aligned} J(\tilde{f}, \lambda) &= \int_0^\lambda \sigma dJ(\tilde{f}, f, \sigma) = \int_0^\lambda \sigma d\left\{ \int_0^\sigma \mu J(f, \mu) \right\} \\ &= \int_0^\lambda \sigma^2 dJ(f, \sigma) \end{aligned} \quad (84)$$

Hence,  $\int_{-\infty}^{\infty} \tilde{f}^T(x) R(x) \tilde{f}(x) dx$

$$\begin{aligned} &= J(\tilde{f}, \infty) - J(\tilde{f}, -\infty) \quad \text{by (66)} \\ &= \int_{-\infty}^{\infty} \sigma dJ(\tilde{f}, \sigma), \quad \text{by (83)} \\ &= \int_{-\infty}^{\infty} \sigma^2 dJ(f, \sigma) \end{aligned} \quad (85)$$

As  $p(x), q(x), r(x)$  are real-valued twice differentiable functions of  $x$  over  $(-\infty, \infty)$ , the differential operator  $L_A$  generated by (2) is a symmetric operator on  $L^2(-\infty, \infty)$ .

$$\text{Put } K(x, y, \lambda) = H_{\lambda-0}(x, y) - H_{-\infty}(x, y), \quad (\lambda \text{ real}) \quad (86)$$

(For notation See Chakravarty and Roy Paladhi [5])

Then the operator

$$G(\lambda): f(x) \rightarrow \int_{-\infty}^{\infty} K^T(x, \xi, \lambda) R(\xi) f(\xi) d\xi \quad (87)$$

$$\text{(i.e; } G(\lambda)f(x) = \int_{-\infty}^{\infty} K^T(x, \xi, \lambda) R(\xi) f(\xi) d\xi)$$

is a linear symmetric operator on  $L^2(-\infty, \infty)$

(See Chakravarty and Roy Paladhi [5]),  $K(x, y, \lambda)$  being a Carleman type kernel.

We now argue as in Titchmarsh ([12], Pp-55). (Also Ref Chakravarty and Roy Paladhi [5], Pp-160-161) so as to obtain ultimately

$$L_A = \int_{-\infty}^{\infty} \lambda dG(\lambda) \quad (88)$$

where  $G(\lambda)$  is the resolution of the identity of the self-adjoint differential operator  $L_A$  generated by the given differential equation (1).

Thus we obtain the follow theorem.

**Theorem 10:** The matrix  $H_\lambda(x, y)$  ( $\lambda$ -real) defined by (40) generates an operator  $G(\lambda)$  given by (87) which is associated with the differential operator  $L$  given by (2).  $L_A$  generated by the differential expression (1) is associated in the same way as the resolution of the identity of a given operator  $T$  is associated with  $T$ .  $G(\lambda)$  is the resolution of the identity of the operator  $L_A$ .

The matrix  $H_\lambda(x, y)$  generating the operator  $G(\lambda)$  may be called the resolution matrix of the operator  $L_A$ .

### Conflict of Interests

The authors declare that there is no conflict of interests.

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