# ИНСТИТУТ ПО МАТЕМАТИКА И ИНФОРМАТИКА

### INSTITUTE OF MATHEMATICS AND INFORMATICS

Секция Комплексен анализ

Section Complex Analysis

БЪЛГАРСКА АКАДЕМИЯ НА НАУКИТЕ



BULGARIAN ACADEMY OF SCIENCES Точни решения на задачата на Бицадзе-Самарски и някои обобщения

Иван Димовски и Юлиан Цанков

Explicit solutions of Bitsadze-Samarski problem and its generalizations

Ivan H. Dimovski and Yulian Ts. Tsankov

PREPRINT № 1/2010

Sofia February 2010

# Exact solutions of nonlocal Bitsadze -Samarskii problem and its generalizations

### Ivan H. Dimovski \*

Institute of Mathematics and Informatics,
Bulgarian Academy of Sciences, "Acad. G. Bonchev" Str.,
Block 8, 1113, Sofia, BULGARIA
dimovski@imi.bas.bg

### Yulian T. Tsankov †

Faculty of Mathematics and Informatics, Sofia University "St. Kliment Ohridsky", "J. Bouchier" Str., N 5,1164, Sofia, BULGARIA ucankov@fmi.uni-sofia.bg

#### Abstract

In the first part of this paper we find an explicit solution of Bitsadze - Samarskii problem for Laplace equation using operational calculus approach, based on two non-classical one-dimensional convolutions and a two-dimensional convolution. In fact, the explicit solution obtained is a way for effective summation of a solution obtained in the form of non-harmonic Fourier sine-expansion. This explicit solution is suitable for numerical calculation too. In the second part we consider "arbitrary" linear functionals  $\Phi$  and  $\Psi$  on  $C^1[0,a]$  and  $C^1[0,b]$ , respectively. The class of BVPs  $u_{xx}+u_{yy}=F(x,y),\ 0< x< a,\ 0< y< b,\ u(x,0)=0,\ u(0,y)=0,\ \Phi_{\xi}\{u(\xi,y)\}=g(y),\ \Psi_{\eta}\{u(x,\eta)\}=f(x)$  is considered. An extension of Duhamel principle, known for evolution

<sup>\*</sup>This paper is partially supported under Project D ID 02/25/2009 "Integral Transform Methods, Special Functions and Applications", by National Science Found - Ministry of Education, Youth and Science, Bulgaria.

<sup>†</sup>Partially supported by Grand N 132, of NSF of Bulgaria.

equations, is proposed. An operational calculus approach for explicit solution of these problems is developed. A classical example of such BVP is the Bitsadze - Samarskii problem.

Mathematics Subject Classification(2000): 44A35, 35L20, 35J05, 35J25.

Key words: nonlocal BVP, right-inverse operator, extended Duamel principle, generalized solution, non-classical convolution, multiplier, multiplier fraction.

# 1 Exact solutions of nonlocal Bitsadze - Samarskii problem

In [2] it is posed the following nonlocal boundary value problem:

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0, \quad -l < x < l, \quad 0 < y < 1,$$

$$u(x,0) = 0, \quad u(x,1) = f(x),$$

$$u(-l,y) = g(y), \quad u(l,y) = u(0,y).$$

More elaborately, this problem is studied in A. Bitsadze's book [1], p. 214-219. Some generalizations are proposed by A. Skubachevskii in [11]. In [4], p. 175-176 one of the authors proposed an explicit solution of the problem

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0, \quad 0 < x < 1, \quad 0 < y < 1, 
 u(x,0) = u(0,y) = 0, 
 u(x,1) = f(x), \quad u(1,y) - u(\frac{1}{2},y) = 0.$$
(1.1)

which is only a slight modification of Bitsadze - Samarskii's problem. This solution has the form

$$u(x,y) = -\int_{\frac{1}{2}}^{1} d\xi \{ \int_{x}^{\xi} U(x+\xi-\eta,y) f^{(4)}(\eta) d\eta - (1.2) - \int_{-x}^{\xi} U(\xi-x-\eta,y) f^{(4)}(|\eta|) sgn(|\eta|) d\eta \}$$

$$U(x,y) = \sum_{n=1}^{\infty} \frac{\sinh 4n\pi y \sin 4n\pi x}{32\pi^3 n^3 \sinh 4n\pi} + \sum_{n=1}^{\infty} \frac{9 \sinh \frac{2}{3} (2n-1)\pi y \sin \frac{2}{3} (2n-1)\pi x}{4\pi^3 (2n-1)^3 \cos \frac{2}{3} (1+n)n\pi \sinh \frac{2}{3} (2n-1)\pi}$$
(1.3)

is the solution of the same problem, but for the special choice  $f(x) = \frac{x^3}{6} - \frac{7x}{24}$ . It is a classical solution of (1.1) under the assumptions f(0) = f''(0) = 0,  $f(1) - f(\frac{1}{2}) = f''(1) - f''(\frac{1}{2}) = 0$ . Our aim here is to simplify (1.2) to

$$u(x,y) = \int_{x}^{2} U_{x}(\frac{1}{2} + x - \xi, y) f''(\xi) d\xi -$$

$$- \int_{-x}^{2} U_{x}(\frac{1}{2} - x - \xi, y) f''(|\xi|) sgn\xi d\xi -$$

$$- \int_{x}^{1} U_{x}(1 + x - \xi, y) f''(\xi) d\xi + \int_{-x}^{1} U_{x}(1 - x - \xi, y) f''(|\xi|) sgn\xi d\xi$$

$$(1.4)$$

where

$$U_x(x,y) = \sum_{n=1}^{\infty} \frac{\sinh 4n\pi y \cos 4n\pi x}{8\pi^2 n^2 \sinh 4n\pi} +$$

$$\sum_{n=1}^{\infty} \frac{3 \sinh \frac{2}{3} (2n-1)\pi y \cos \frac{2}{3} (2n-1)\pi x}{2\pi^2 (2n-1)^2 \cos \frac{2}{3} (1+n)n\pi \sinh \frac{2}{3} (2n-1)\pi}$$
(1.5)

In a sense (1.4) is simpler than (1.2) since it uses only second derivatives of f instead of fourth ones and only simple integrals instead of repeated. The boundary value restrictions on f are also relaxed to  $f(0) = f(1) - f(\frac{1}{2}) = 0$ . Then (1.4) is a generalized solution of (1.1) in the following sense:

**Definition 1.1** A function  $u(x,y) \in C([0,1] \times [0,1])$  is said to be a generalised solution of Bitsadze - Samarskii problem (1.1), iff u(x,y) satisfies the integral equation

$$L_x u + L_y u = L_x f(x). y (1.6)$$

$$L_{x}u(x,y) = \int_{0}^{x} (x-\xi)u(\xi,y)d\xi -$$

$$-2x(\int_{0}^{1} (1-\xi)u(\xi,y)d\xi - \int_{0}^{\frac{1}{2}} (\frac{1}{2}-\xi)u(\xi,y)d\xi)$$

$$L_{y}u(x,y) = \int_{0}^{y} (y-\eta)u(x,\eta)d\eta - y(\int_{0}^{1} (1-\eta)u(x,\eta)d\eta)$$
(1.7)

The right inverse operators  $L_x$  and  $L_y$  of  $\frac{\partial^2 u}{\partial x^2}$  and  $\frac{\partial^2 u}{\partial y^2}$  are defined in  $C([0,1]\times[0,1])$  by

$$v = L_x u$$
:  $\frac{\partial^2}{\partial x^2} v = u$ ,  $v(0, y) = v(1, y) - v(\frac{1}{2}, y) = 0$ 

and

$$w = L_y u : \frac{\partial^2}{\partial y^2} w = u, \quad w(x,0) = w(x,1) = 0,$$

correspondingly. Formally, (1.6) could be obtained from the equation  $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$  applying to it the operator  $L_x L_y$  and using the boundary value conditions.

**Lemma 1.1** If  $u(x,y) \in C([0,1] \times [0,1])$  satisfies (1.6), then u(x,y) satisfies the boundary value conditions:

$$u(x,0) = u(0,y) = 0$$
,  $u(x,1) = f(x)$ ,  $u(1,y) - u(\frac{1}{2},y) = 0$ 

**Proof.** For y = 0 from (1.6) we obtain  $L_x u(x, 0) = 0$ . Applying the operator  $\frac{\partial^2}{\partial x^2}$  to this equation we find u(x, 0) = 0. In a similar way for y = 1 we find u(x, 1) = f(x). In a similar way for y = 1 we find u(x, 1) = f(x). Next, for x = 0 from (1.6) we obtain  $L_y u(0, y) = 0$ . Applying the operator  $\frac{\partial^2}{\partial y^2}$  to this equation we find u(0, y) = 0. Analogically, we find  $u(1, y) - u(\frac{1}{2}, y) = 0$ .  $\diamond$ 

**Example.** If  $f(x) = \frac{x^3}{6} - \frac{7x}{24}$  then (1.3) is a generalized solution of boundary value problem (1.1) (see [4], p. 175).

**Lemma 1.2** If a function  $u(x,y) \in C^2([0,1] \times [0,1])$  satisfy (1.6), then it is a classical solution of (1.1).

**Proof.** We apply the operator  $\frac{\partial^4}{\partial x^2 \partial y^2}$  to (1.6) and obtain  $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$ . As for the boundary value conditions, they are satisfied by Lemma 1.1.  $\diamond$ 

In order to elucidate our approach for obtaining of an explicit solution, we will consider the following extension of Bitsadze - Samarskii problem (1.1):

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = F(x, y), \quad 0 < x < 1, \quad 0 < y < 1, 
u(x, 0) = u(0, y) = 0, 
u(x, 1) = f(x), \quad u(1, y) - u(\frac{1}{2}, y) = g(y).$$
(1.8)

Where  $f(x), g(y) \in C([0,1])$ ,  $F(x,y) \in C([0,1] \times [0,1])$ .

**Definition 1.2** A function  $u(x,y) \in C([0,1] \times [0,1])$  is said to be a generalized solution of problem (1.8), iff u(x,y) satisfies the integral equation

$$L_x u + L_y u = L_x f(x) \cdot y + L_y g(y) \cdot x + L_x L_y F(x, y)$$
(1.9)

Formally, (1.9) could be obtained easily from the equation  $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = F(x, y)$  applying the operator  $L_x L_y$  to it and using the boundary value conditions.

**Lemma 1.3** If a function  $u(x,y) \in C([0,1] \times [0,1])$  satisfy (1.9), then u(x,y) fulfils the boundary value conditions:

$$u(x,0) = u(0,y) = 0$$
,  $u(x,1) = f(x)$ ,  $u(1,y) - u(\frac{1}{2},y) = g(y)$ .

**Proof.** Analogically to the proof of Lemma 1.1.

**Lemma 1.4** If a function  $u(x,y) \in C^2([0,1] \times [0,1])$  satisfies (1.9), then it is a classical solution of (1.1).

**Proof.** Applying the operator  $\frac{\partial^4}{\partial x^2 \partial y^2}$  to (1.9), we obtain  $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = F(x, y)$ . The boundary value conditions are satisfied by Lemma 1.3.  $\diamond$ 

In order to obtain an explicit solution of (1.1) or (1.9) we will outline an operational calculus approach to Bitsadze - Samarskii problem. To this end, we introduce three convolution algebras:  $(C[0,1],\overset{x}{*})$ ,  $(C[0,1],\overset{y}{*})$  and  $(C([0,1]\times[0,1]),*)$ .

Theorem 1.1 The operation

$$(f * g)(x) = \int_0^{\frac{1}{2}} h(x, \eta) d\eta - \int_0^1 h(x, \eta) d\eta, \tag{1.10}$$

where

$$h(x,\eta) = \int_{x}^{\eta} f(x+\eta-\xi)g(\xi)d\xi - \int_{-x}^{\eta} f(|\eta-x-\xi|)g(|\xi|)sgn(\xi(\eta-x-\xi))d\xi$$

is a bilinear, commutative and associative operation on C[0,1], such that  $L_x f(x) = x * f$ .

This a special case of a more general operation  $(f * g) = -\frac{1}{2} \Phi_{\xi} \{ \int_{0}^{\xi} h(x, \eta) d\eta \}$  in C[0, a] where  $\Phi$  is a linear functional in  $C^{1}[0, a]$  for the special choice  $\Phi\{f\} = 2(f(1) - f(\frac{1}{2}))$  and a = 1 (see [4], p. 119).

Theorem 1.2 The operation

$$(f * g)(y) = -\frac{1}{2} \left( \int_0^1 h(y, \eta) d\eta \right)$$
 (1.11)

where

$$h(y,\eta) = \int_{y}^{\eta} f(y+\eta-\xi)g(\xi)d\xi - \int_{-y}^{\eta} f(|\eta-y-\xi|)g(|\xi|)sgn(\xi(\eta-y-\xi))d\xi$$

is a bilinear, commutative and associative operation on C[0, 1], such that  $L_y f = y * f$ .

This again a special case of the above mentioned general operation for the special choice a = 1 and  $\Phi\{f\} = f(1)$ .

We may combine both one-dimensional convolutions into one two-dimensional convolution.

Theorem 1.3 [4] The operation

$$(f * g)(x,y) = \frac{1}{2} \int_0^1 \left( \int_0^1 h(x,y,\xi,\eta) d\xi - \int_0^{\frac{1}{2}} h(x,y,\xi,\eta) d\xi \right) d\eta \quad (1.12)$$

$$h(x,y,\xi,\eta) = \int_{x}^{\xi} \int_{y}^{\eta} f(\xi+x-\sigma,\eta+y-\tau)g(\sigma,\tau)d\sigma\tau - \\ -\int_{-x}^{\xi} \int_{y}^{\eta} f(|\xi-x-\sigma|,\eta+y-\tau)g(|\sigma|,\tau)sgn(\xi-x-\sigma)\sigma d\sigma\tau - \\ -\int_{x}^{\xi} \int_{-y}^{\eta} f(\xi+x-\sigma,|\eta-y-\tau|)g(\sigma,|\tau|)sgn(\eta-y-\tau)\tau d\sigma\tau - \\ -\int_{x}^{\xi} \int_{-y}^{\eta} f(|\xi-x-\sigma|,|\eta-y-\tau|)g(\sigma,|\tau|)sgn(|\xi-x-\sigma|)(\eta-y-\tau)\sigma\tau d\sigma\tau$$

is a bilinear, commutative and associative operation, in  $C = C([0,1] \times [0,1])$  such that the product  $L_xL_y$  has the representation

$$L_x L_y u = \{xy\} * u. (1.13)$$

### Lemma 1.5

$$L_x \left\{ \frac{\partial^2 u}{\partial x^2} \right\} = u(x, y) - u(0, y) - 2x[u(1, y) - u(\frac{1}{2}, y)]$$
 (1.14)

and

$$L_x \left\{ \frac{\partial^2 u}{\partial y^2} \right\} = u(x, y) + (y - 1)u(x, 0) - yu(x, 1). \tag{1.15}$$

The proof is immediate.

In order to outline our operational calculus approach to the extended Bitsadze-Samarskii problem, we start with the general definition of a multiplier of convolutional algebra.

**Definition 1.3** [10] A linear operator  $M: C \to C$  is said to by a multiplier of the convolutional algebra (C, \*) if M(u \* v) = (Mu) \* v for all  $u, v \in C$ .

We introduce some notations. The multipliers of the form  $\{u(x,y)\}$ \* will be denoted as  $\{u\}$ . Let  $f = \{f(x)\}$  be a function of the variable x only and  $g = \{g(y)\}$  be a function of the variable y only, but both considered as elements of C. The operators  $[f]_y$  and  $[g]_x$  defined by  $[f]_y u = f \stackrel{x}{*} u$  and  $[g]_x u = g \stackrel{y}{*} u$  are said to be partial numerical operators with respect to y and x correspondingly. In this notations we have  $L_x = [x]_y$  and  $L_y = [y]_x$ .

The set of all the multipliers of the convolutional algebra (C,\*) is a commutative ring  $\mathcal M$ . The multiplicative set NN of the non-zero non-divisors of 0 in  $\mathcal M$  is non-empty, since at least the operators  $x\stackrel{x}{*}=[x]_y$  and  $y\stackrel{y}{*}=[y]_x$  are non-divisors of 0.

Next we introduce the ring  $\mathcal{M} = NN^{-1}\mathcal{M}$  of the multiplier fractions of the form  $\frac{A}{B}$  where  $A \in \mathcal{M}$  and  $B \in NN$ . The standard algebraic procedure named "localization" of constructing of this ring, is described, e.g. in Lang [9]. Most important for our considerations are the algebraic inverses  $S_x = \frac{1}{L_x}$  and  $S_y = \frac{1}{L_y}$  of the multipliers  $L_x$  and  $L_y$  correspondingly.

Lemma 1.6 If  $u \in C^2([0, a] \times [0, b])$ , then

$$u_{xx} = S_x u - S_x \{u(0, y)\} - 2[u(1, y) - u(\frac{1}{2}, y)]_x,$$
  
$$u_{yy} = S_y u - S_y \{(y - 1)u(x, 0)\} - [u(x, 1)]_y.$$

**Proof.** By multiplication of (1.14) and (1.15) by  $S_x$  and  $S_y$ , correspondingly. Let us consider problem (1.1). Using boundary value conditions, the equation  $u_{xx} + u_{yy} = 0$  together with the boundary conditions can be reduced to a single algebraic equation in  $\mathcal{M}$ . Indeed, then

$$u_{xx} = S_x u - [g(y)]_x, \qquad u_{yy} = S_y u - [f(x)]_y$$

and the BVP (1.8) takes the algebraic form:

$$(S_x + S_y)u = [f(x)]_y + [g(y)]_x + \{F(x,y)\}$$

If  $S_x + S_y$  is a non-divisor of zero, then the last equation has a solution in  $\mathcal{M}$ :

$$u = \frac{1}{(S_x + S_y)} [f(x)]_y + \frac{1}{(S_x + S_y)} [g(y)]_x + \frac{1}{(S_x + S_y)} \{F(x, y)\}.$$

In order to show that the element  $S_x + S_y$  is a non-divisor of zero in  $\mathcal{M}$ , we consider the following eigenvalue problem:

$$v''(y) + \mu^2 v(y) = 0, \quad y \in (0, 1), \quad v(0) = 0, \quad v(1) = 0$$
 (1.16)

The eigenvalues of (1.16) are  $\mu_m = m\pi$ ,  $m \in NN$ , with corresponding eigenfunctions  $sinm\pi x$ .

Lemma 1.7 The elements  $S_x + S_y$  is a non-divisor of zero in  $\mathcal{M}$ .

**Proof.** Assume the contrary, i.e. that there exists a non-zero multipliers fraction  $\frac{A}{B} \neq 0$  with  $(S_x + S_y)\frac{A}{B} = 0$ . The last relation is equivalent to  $(S_x + S_y)A = 0$ . Since  $A \neq 0$ , then there exist a function  $v \in C$  such that  $Av = u \neq 0$ . Then  $(S_x + S_y)A = 0$  implies  $(S_x + S_y)u = 0$  which is equivalent to

$$(L_x + L_y)u = 0 (1.17)$$

We will show that the only solution of this equation is the trivial one, i.e.  $u \equiv 0$ , which would be a contradiction. To this end we multiply (1.17) by the eigenfunction  $\varphi_n(y) = sinm\pi y$  of the eigenvalue problem (1.16) using the convolution product f \* g, defined by (1.11). It easy to see that

$$u(x,y) \stackrel{y}{*} \sin m\pi y = \left\{ \gamma_m \int_0^1 u(x,\eta) \sin m\pi \eta d\eta \right\} \sin m\pi y$$

with a constant  $\gamma_m \neq 0$ , the exact value of which is unessential for us. The function

$$A_m(x) = \left\{ \gamma_m \int_0^1 u(x, \eta) \sin m\pi \eta d\eta \right\}$$

up to a non-zero constant is the *m*-th finite Fourier sine-transform of the function u(x,y) with respect to y. From  $(L_x + L_y)[u * \varphi_m(y) = 0$  we obtain

$$[L_x A_m(x)] \sin m\pi y + A_m(x) L_y \sin m\pi y = 0.$$

But  $L_y \sin m\pi y = -\frac{1}{(m\pi)^2} \sin m\pi y$  and thus we obtain the following simple integral equation for  $A_m(x)$ :

$$L_x A_m(x) = -\frac{1}{(m\pi)^2} A_m(x)$$

It is equivalent to the BVP

$$A_m''(x) = (m\pi)^2 A_m(x), \quad A_m(0) = 0, \quad A_m(1) = 0.$$
 (1.18)

The only solution of (1.18) is the trivial one:  $A_m(x) \equiv 0$ . Thus we proved that  $\int_0^1 u(x,\eta) \sin m\pi \eta d\eta = 0$  for arbitrary  $x \in [0,1]$  and  $\bigvee n \in NN$ . From a basic property of the Fourier sine-transform it follow  $u(x,y) \equiv 0$  for arbitrary  $x \in [0,1]$  and  $y \in [0,1]$ . This is a contradiction with the assumption  $u(x,y) \neq 0$ 

0 and it proves the Lemma. Along with this, it is proven the uniqueness of the extended Bitsadze - Samarskii problem.

Let us consider Bitsadze - Samarskii problem (1.1) for  $f(x) = \frac{x^3}{6} - \frac{7x}{24} = L_x = \frac{1}{S_x^2}$ . In [4] a representation of the solution U(x, y) of this problem by the series (1.3) is found. The same solution has the algebraic representation

$$U = \frac{1}{(S_x + S_y)} \left[ \frac{x^3}{6} - \frac{7x}{24} \right]_y = \frac{1}{(S_x + S_y)} L_x \{x\} = \frac{1}{(S_x + S_y)} L_x^2 = \frac{1}{(S_x + S_y)S_x^2} L_x^2 = \frac{1}{(S_x + S_$$

Then the solution of Bitsadze - Samarskii problem (1.1) for arbitrary f can be represented in the form:

$$u = \frac{1}{(S_x + S_y)} [f(x)]_y = S_x^2 \frac{1}{(S_x + S_y)S_x^2} [f(x)]_y = \frac{\partial^4}{\partial x^4} (U * fx).$$
 (1.19)

In [4] one of the authors had shown that for  $f(x) \in C^4[0,1]$  which satisfies the conditions  $f(0) = f(1) - f(\frac{1}{2}) = f''(1) - f''(\frac{1}{2}) = 0$  (1.19) is a representation of the classical solution of (1.1). Indeed, since U(x,y) is a (generalised) solution of problem (1.1), we have  $U(1,y) - U(\frac{1}{2},y) = 0$ . Assuming that  $f(x) \in C^2[0,1]$  with  $f(0) = f(1) - f(\frac{1}{2}) = 0$  and using , we obtain

$$u(x,y) = \frac{\partial^4}{\partial x^4} (U(x,y) * f(x)) =$$

$$= -\left(\int_0^x (U_x(\xi+1-x,y) - U_x(x+1-\xi,y) - U_x(\xi+\frac{1}{2}-x,y) + U_x(x+\frac{1}{2}-\xi,y)\right) f''(\xi) d\xi +$$

$$+ \int_0^1 (U_x(x+1-\xi,y) - U_x(1-x-\xi,y)) f''(\xi) d\xi -$$

$$- \int_0^{\frac{1}{2}} (U_x(x+\frac{1}{2}-\xi,y) - U_x(\frac{1}{2}-x-\xi,y)) f''(\xi) d\xi$$

$$(1.20)$$

with  $U_x(x, y)$  given by (1.5). It is easy to see that this representation of the solution of (1.1) is equivalent to (1.4).

Theorem 1.4 If  $f(x) \in C^2[0,1]$ , f(0) = 0, and  $f(1) - f(\frac{1}{2}) = 0$ , then (1.19) is a generalised solution of boundary value problem (1.1). If  $f(x) \in C^4[0,1]$  and f(0) = f''(0) = 0,  $f(1) - f(\frac{1}{2}) = f''(1) - f''(\frac{1}{2}) = 0$ , then

$$u(x,y) = \frac{\partial^4}{\partial x^4} (U(x,y) * fx) =$$

$$= -\int_x^{\frac{1}{2}} (U_x(\frac{1}{2} + x - \xi, y) f''(\xi) d\xi - \int_{-x}^{\frac{1}{2}} (U_x(\frac{1}{2} - x - \xi, y) f''(|\xi|) sgn\xi d\xi -$$

$$-\int_x^1 (U_x(1 + x - \xi, y) f''(\xi) d\xi - \int_{-x}^1 (U_x(1 - x - \xi, y) f''(|\xi|) sgn\xi d\xi$$

$$(1.21)$$

$$U_x(x,y) = \sum_{n=1}^{\infty} \frac{\sinh 4n\pi y \cos 4n\pi x}{8\pi^2 n^2 \sinh 4n\pi} +$$

$$\sum_{n=1}^{\infty} \frac{3 \sinh \frac{2}{3} (2n-1)\pi y \cos \frac{2}{3} (2n-1)\pi x}{2\pi^2 (2n-1)^2 \cos \frac{2}{3} (1+n)n\pi \sinh \frac{2}{3} (2n-1)\pi}$$
(1.22)

is a classical solution of (1.1).

The proof the first part is a matter of a direct check. The second is proven in [4].  $\diamond$ 

# 2 Generalization of nonlocal Bitsadze - Samarskii problem.

# 2.1 Introductions.

Let  $\Phi$  be a linear functional on  $C^1[0,a]$  and  $\Psi$  be a linear functional on  $C^1[0,b]$ . Then they have Stieltjes type representations:

$$\Phi\{f\} = Af(a) + \int_0^a f'(t)d\alpha(t), \quad f \in C^1[0, a]$$
 (2.1)

and

$$\Psi\{f\} = Bg(b) + \int_0^b g'(t)d\beta(t), \quad g \in C^1[0, b]$$
 (2.2)

where  $\alpha$  and  $\beta$  are function with bounded variation, A and B being constant. We consider the potential equation

$$u_{xx} + u_{yy} = F(x, y) \tag{2.3}$$

on the rectangle  $G = \{(x, y) : 0 < x < a, 0 < y < b\}$  with local BV conditions

$$u(x,0) = \varphi(x) \text{ and } u(0,y) = \psi(x)$$
 (2.4)

and nonlocal BV conditions

$$\Phi_{\xi}\{u(\xi, y)\} = g(y), \quad \Psi_{\eta}\{u(x, \eta)\} = f(x) \tag{2.5}$$

with some mild smoothness requirements for the given functions F,  $\varphi$ ,  $\psi$ , f and g. The only restrictions on the functionals  $\Phi$  and  $\Psi$  are the requirements  $\Phi \neq 0$  and  $\Psi \neq 0$ . They are connected with the approach chosen and may be ousted by means of some technical involvements. For the sake of some normalization of the functionals  $\Phi$  and  $\Psi$ , we assume

$$\Phi_{\xi}\{\xi\} = 1, \quad \Psi_{\eta}\{\eta\} = 1$$
(2.6)

We consider the space C(G) and  $C^1(G)$  of the continuous and smooth functions on  $G = [0, a] \times [0, b]$ , respectively.

Further, we introduce the right inverse operators  $L_x$  and  $L_y$  of and on  $C([0, a] \times [0, b])$  as the solutions  $v(x, y) = L_x u(x, y)$  and  $w(x, y) = L_y u(x, y)$  of the elementary BVPs

$$\frac{\partial^2 v}{\partial x^2} = u(x, y), \quad v(0, y) = 0, \quad \Phi_{\xi}\{v(\xi, y)\} = 0$$
 (2.7)

and

$$\frac{\partial^2 w}{\partial u^2} = u(x, y), \quad w(x, 0) = 0, \quad \Psi_{\eta}\{w(x, \eta)\} = 0$$
 (2.8)

The operators  $L_x$  and  $L_y$  have the explicit representations:

$$L_x\{u(x,y)\} = \int_0^x (x-\xi)u(\xi,y)d\xi - x\Phi_{\xi}\{\int_0^{\xi} (\xi-\eta)u(\eta,y)d\eta\},$$
 (2.9)

$$L_{y}\{u(x,y)\} = \int_{0}^{y} (y-\eta)u(x,\eta)d\eta - y\Psi_{\eta}\{\int_{0}^{\eta} (\eta-\zeta)u(x,\zeta)d\zeta\}.$$
 (2.10)

### 2.2 Convolutions.

One of the authors had found a convolution  $(f_1 * f_2)(x)$  in C[0, a] and a convolution  $(g_1 * g_2)(y)$  in C[0, b] such that the operators  $L_x$  and  $L_y$  are the convolution operator  $\{x\} * and \{y\} *,$  correspondingly.

Theorem 2.1 [6] The operations

$$(f_1 * f_2)(x) = -\frac{1}{2} \Phi_{\xi} \left\{ \int_0^{\xi} h(x, \eta) d\eta \right\}$$
 (2.11)

$$(g_1 * g_2)(y) = -\frac{1}{2}\Psi_{\eta} \left\{ \int_0^{\eta} k(y,\zeta)d\zeta \right\}$$
 (2.12)

where

$$h(x,\eta) = \int_{x}^{\eta} f_{1}(\eta + x - \zeta) f_{2}(\zeta) d\zeta - \int_{-x}^{\eta} f_{1}(|\eta - x - \zeta) f_{2}(|\zeta|) sgn(\zeta(\eta - x - \zeta)) d\zeta$$
(2.13)

$$k(y,\eta) = \int_{y}^{\eta} g_{1}(\eta + y - \zeta)g_{2}(\zeta)d\zeta - \int_{-y}^{\eta} g_{1}(|\eta - y - \zeta)g_{2}(|\zeta|)sgn(\zeta(\eta - y - \zeta))d\zeta$$
(2.14)

are bilinear, commutative and associative operations on C([0, a]) and C([0, b]), respectively, such that it hold the representations

$$L_x f(x) = \{x\} * f(x)$$
 (2.15)

and

$$L_y g(y) = \{y\} * g(y).$$
 (2.16)

For a proof see [6].

By means of (2.11) and (2.12) a two-dimensional convolution in  $C([0, a] \times [0, b])$  can be defined.

Theorem 2.2 [8] The operation

$$(u*v)(x,y) = \frac{1}{4}\tilde{\Phi}_{\xi}\tilde{\Psi}_{\eta}\{h(x,y,\xi,\eta)\},$$
(2.17)

$$\tilde{\Phi}_{\xi}\{f(\xi)\} = \Phi_{\xi}\left\{\int_{0}^{\xi} f(\sigma)d\sigma\right\}, \qquad \tilde{\Psi}_{\eta}\{g(\eta)\} = \Psi_{\eta}\left\{\int_{0}^{\eta} g(\tau)d\tau\right\}$$

with

$$h(x,y,\xi,\eta) = \int_{x}^{\xi} \int_{y}^{\eta} f(\xi+x-\sigma,\eta+y-\tau)g(\sigma,\tau)d\sigma\tau - \\ -\int_{-x}^{\xi} \int_{y}^{\eta} f(|\xi-x-\sigma|,\eta+y-\tau)g(|\sigma|,\tau)sgn(\xi-x-\sigma)\sigma d\sigma\tau - \\ -\int_{x}^{\xi} \int_{-y}^{\eta} f(\xi+x-\sigma,|\eta-y-\tau|)g(\sigma,|\tau|)sgn(\eta-y-\tau)\tau d\sigma\tau - \\ -\int_{-x}^{\xi} \int_{-y}^{\eta} f(|\xi-x-\sigma|,|\eta-y-\tau|)g(\sigma,|\tau|)sgn(|\xi-x-\sigma|)(\eta-y-\tau)\sigma\tau d\sigma\tau$$

is a bilinear, commutative and associative operation in C(G) such that

$$L_x\{u(x,y)\} = \{x\} \stackrel{x}{*} \{u(x,y)\}, \quad L_y\{u(x,y)\} = \{x\} \stackrel{y}{*} \{u(x,y)\}$$
 (2.18)

$$L_x L_y \{u(x,y)\} = \{xy\} * \{u(x,y)\}. \tag{2.19}$$

The linear space C = C(G) equipped with the multiplication (2.17) is a commutative Banach algebra (C, \*).

Further, we introduce the algebra MM of the multipliers of (C, \*). Let us remind the definition of a multiplier of (C, \*).

**Definition 2.1** (See [10]) A mapping  $M: C \to C$  is said to by a multiplier of the convolutional algebra (C, \*) iff the relation

$$M(u * v) = (Mu) * v \tag{2.20}$$

holds for all  $u, v \in C$ .

As it is shown in Larsen [5] each such mapping for our convolution (2.17) is automatically linear and continuous. That's why, further we consider each multiplier of (C, \*) as a continuous linear operator.

If  $f \in C[0, a]$  and  $g \in C[0, b]$ , then the convolutional operators  $f \overset{x}{*}$  and  $g \overset{y}{*}$  defined in C by

$$(f *)u = f * u, (g *)u = g * u$$

are multipliers of (C, \*) (See Dimovski and Spiridonova [8]). Of course, the operator  $\{F(x, y)\}$  is also multiplier of (C, \*).

Further, we use the notations

$$[f]_y = \{f(x)\} \stackrel{x}{*}, \quad [g]_x = \{g(y)\} \stackrel{y}{*}$$
 (2.21)

### 2.3 A two-dimensional operational calculus.

In  $\mathcal{M}$  there are elements which a non-divisors of 0. Indeed, such elements are the multipliers  $\{x\} \stackrel{x}{*}$  and  $\{y\} \stackrel{y}{*}$ , i.e. the operators  $L_x$  and  $L_y$ .

Denote by  $\mathbb N$  the set of the non-zero non-divisors of zero on  $\mathbb M$ . The set  $\mathbb N$  is a multiplicative subset on  $\mathbb M$ , i.e. such that  $p,q\in\mathbb N$  implies  $pq\in\mathbb N$ .

Further, we consider multipliers fractions of the form  $\frac{M}{N}$  with  $M \in \mathcal{M}$  and  $N \in \mathcal{N}$ . They are introduced in a standard manner, using the well-known method of "localisation" from the general algebra [9].

Denote by  $\mathcal{M}$  the set  $\mathcal{N}^{-1}\mathcal{M}$  of multipliers fractions. We consider it as a commutative ring containing the basic field ( $\mathbb{R}$  or  $\mathbb{C}$ ), the algebras ( $C[0, a], \overset{x}{*}, (C[0, b], \overset{y}{*}), (C, *)$  and  $\mathcal{M}$ , due to the embeddings

$$R \hookrightarrow \mathcal{M} \quad or \quad R \hookrightarrow \mathcal{M} : \quad \alpha \mapsto \frac{\alpha L_x}{L_x}$$

$$(C[0, a], \overset{x}{*}) \hookrightarrow \mathcal{M} : \quad f \mapsto \frac{(L_x f) \overset{x}{*}}{L_x}$$

$$(C[0, b], \overset{y}{*}) \hookrightarrow \mathcal{M} : \quad g \mapsto \frac{(L_y g) \overset{y}{*}}{L_y}$$

$$(C([0, a] \times [0, b]), *) \hookrightarrow \mathcal{M} : \quad u \mapsto \frac{(L_x L_y u) *}{L_x L_y}$$

Further, we consider all numbers, functions, multiplier and multipliers fractions as elements of a single algebraic system: the ring  $\mathcal{M}$  of the multipliers fractions.

# 2.4 Explicit solution of nonlocal BVPs for the potential equation.

Further, we consider following boundary value problem:

$$\frac{\partial^{2} u}{\partial x^{2}} + \frac{\partial^{2} u}{\partial y^{2}} = F(x, y), \quad 0 < x < a, \quad 0 < y < b, 
u(x, 0) = u(0, y) = 0, 
\Phi_{\xi}\{u(\xi, y)\} = g(y), \quad \Psi_{\eta}\{u(x, \eta)\} = f(x).$$
(2.22)

**Definition 2.2** A function  $u(x,y) \in C^1([0,a] \times [0,b])$  is said to be a generalised solution of (2.22) iff u(x,y) satisfies the integral relation

$$L_x u + L_y u = L_x f(x) \cdot y + L_y g(y) \cdot x + L_x L_y F(x, y). \tag{2.23}$$

Formally, (2.23) could be obtained from the equation  $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = F(x, y)$  applying to it the operator  $L_x L_y$  and taking into account the boundary value conditions.

**Lemma 2.1** If  $u(x,y) \in C1([0,a] \times [0,b])$  satisfy (2.23), then u(x,y) satisfies the boundary value conditions:

$$u(x,0) = u(0,y) = 0,$$
 
$$\Phi_{\xi}\{u(\xi,y) = g(y), \quad \Psi_{\eta}, \{u(x,\eta)\} = f(x).$$

**Proof.** Let us consider (2.23). For y=0 we find  $L_x u(x,0)=0$ . Next we apply the operator  $\frac{\partial^2}{\partial x^2}$  and find u(x,0)=0. For x=0 we find  $L_y u(0,y)=0$ . Applying  $\frac{\partial^2}{\partial y^2}$ , we get u(0,y)=0. If apply  $\Psi$  to (2.23), we obtain  $L_x \Psi_{\eta} \{u(x,\eta)\} = L_x f(x)$ . Then applying  $\frac{\partial^2}{\partial x^2}$  we obtain  $\Psi_{\eta} \{u(x,\eta)\} = f(x)$ . At last, applying  $\Phi$  to (2.23), we get  $L_y \Phi_{\xi} \{u(\xi,y)\} = L_y g(y)$  and hence  $\Phi_{\xi} \{u(\xi,y)\} = g(y)$ .

**Lemma 2.2** If  $u(x,y) \in C^2([0,a] \times [0,b])$  satisfy (2.23) then it is a classical solution of (2.22).

**Proof.** Applying the operator  $\frac{\partial^4}{\partial x^2 \partial y^2}$  to (2.23), we get  $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = F(x, y)$ . The fulfilment of the boundary value conditions follows from Lemma 2.1. $\diamond$ 

Lemma 2.3 If  $u(x,y) \in C^2(G)$ , then it holds:

$$L_x \left\{ \frac{\partial^2 u}{\partial x^2} \right\} = u(x, y) + (x \Phi_{\xi} \{1\} - 1) u(0, y) - x \Phi_{\xi} \{u(\xi, y)\}$$
 (2.24)

and

$$L_y \left\{ \frac{\partial^2 u}{\partial y^2} \right\} = u(x, y) + (y \Psi_{\eta} \{1\} - 1) u(x, 0) - y \Phi_{\eta} \{u(x, \eta)\}$$
 (2.25)

For a proof, see [5].

Most important for our considerations are the algebraic inverses  $S_x = \frac{1}{L_x}$  and  $S_y = \frac{1}{L_y}$  of the multipliers  $L_x$  and  $L_y$ , correspondingly.

**Lemma 2.4** If  $u \in C^2([0, a] \times ([0, b])$ , then

$$u_{xx} = S_x u(x, y) + S_x \{ (x \Phi_{\xi} \{1\} - 1) u(0, y) \} - [\Phi_{\xi} \{ u(\xi, y) \}]_x, \tag{2.26}$$

and.

$$u_{yy} = S_y u(x, y) + S_y \{ (y \Psi_{\eta} \{1\} - 1) u(x, 0) \} - [\Phi_{\eta} \{ u(x, \eta) \}]_y.$$
 (2.27)

**Proof.** By multiplication of (2.24) and (2.25) by  $S_x$  and  $S_y$ , correspondingly. Using the boundary value conditions of (2.22), the equation  $u_{xx} + u_{yy} = F(x,y)$  can be reduced to a single algebraic equation in  $\mathcal{M}$ . Indeed, by (2.26) and (2.27) we find

$$u_{xx} = S_x u - [g(y)]_x. (2.28)$$

$$u_{yy} = S_y u - [f(x)]_y. (2.29)$$

and the equation  $u_{xx} + u_{yy} = F(x, y)$  takes the algebraic form:

$$(S_x + S_y)u = F(x, y) + [g(y)]_x + [f(x)]_y.$$

If  $S_x + S_y$  is non-divisor of zero, then the last equation has the following formal solution in  $\mathcal{M}$ :

$$u = \frac{1}{(S_x + S_y)} \{ F(x, y) \} + \frac{1}{(S_x + S_y)} [f(x)]_y + \frac{1}{(S_x + S_y)} [g(y)]_x.$$

The requirement  $S_x + S_y$  to be a non-divisor of 0 in  $\mathcal{M}$  is equivalent to a theorem for uniqueness of the solution of (2.22). Therefore, our next task is

to study the uniqueness for problem (2.22). In the direct algebraic approach we a following, this problem reduces to the purely algebraic requirement the elements  $S_x + S_y$  of  $\mathcal{M}$  to be a non-divisor of zero in  $\mathcal{M}$ .

To this end we consider the following two eigenvalue problems:

$$u''(x) + \lambda^2 u(x) = 0$$
,  $x \in (0, a)$ ,  $u(0) = 0$ ,  $\Phi_{\xi}\{u(\xi)\} = 0$  in  $C[0, a]$ , (2.30)

$$v''(v) + \mu^2 v(y) = 0$$
,  $y \in (0, b)$ ,  $v(0) = 0$ ,  $\Psi_{\eta}\{u(\eta)\} = 0$  in  $C[0, b]$ . (2.31)

Let  $\lambda_n$  and  $\mu_m$  be the eigenvalues of (2.30) and (2.31) for  $n, m \in N$ , correspondingly.

**Lemma 2.5** If there exists a dispersion relation of the form  $\lambda_n^2 + \mu_m^2 = 0$  for some  $n, m \in \mathbb{N}$ , then S + S is a divisor of zero in M.

**Proof.** Let for some  $n, m \in N$  we have  $\lambda_n^2 + \mu_m^2 = 0$ . Then

$$(S_x + S_y)\sin\lambda_n x \sin\mu_m y = -(\lambda_n^2 + \mu_m^2)\sin\lambda_n x \sin\mu_m y = 0. \diamond$$

Theorem 2.3 Let  $a \in supp\Phi$ . If  $\lambda_n^2 + \mu_m^2 \neq 0$  for all  $n, m \in \mathbb{N}$ , then  $S_x + S_y$  is a non-divisor of zero in M.

**Proof.** Assume the contrary. It is easy to see, that  $S_x + S_y$  is a divisor of zero in  $\mathcal{M}$  iff there is a function  $u \in C^2(G)$ ,  $u \neq 0$ , such that  $(S_x + S_y)u = 0$ . This relation is equivalent to

$$(L_x + L_y)u = 0. (2.32)$$

Let  $\lambda_n$  is an arbitrary eigenvalue of (2.30). Then  $\lambda_n$  is a zero of the sine-indicatrix  $E(\lambda) = \Phi_{\xi}\left\{\frac{\sin \lambda \xi}{\lambda}\right\}$  of the functional  $\Phi$ . Let  $\varkappa_n$  be the multiplicity of  $\lambda_n$  as a zero of  $E(\lambda)$ . To  $\lambda_n$  it corresponds the finite sequence of an eigenfunction  $\sin \lambda_n x$  and  $\varkappa_n - 1$  associated eigenfunctions

$$\varphi_{n,s}(x) = \left(L_x + \frac{1}{\lambda_n^2}\right)^s, \quad 0 \le s \le \varkappa_n - 1,$$

where

$$\varphi_{n,0}(x) = \frac{1}{\pi i} \int_{\Gamma_n} \frac{\sin \lambda x}{\lambda E(\lambda)} d\lambda$$

(see Dimovski and Petrova [7], p.94)

Note that  $\varphi_{n,\varkappa_{n-1}}(x) = \alpha_n \sin \lambda_n x$  with some  $\alpha_n \neq 0$ . The corresponding  $\varkappa_n$ -dimensional eigenspace is

$$E_{\lambda_n}^{(\varkappa_n)} = span\{\varphi_{n,s}(x), s = 0, 1, ..., \varkappa_n - 1\}.$$

The spectral projector  $P_{\lambda_n}: C \to E_{\lambda_n}^{(\varkappa_n)}$  is given by  $P_{\lambda_n}\{f\} = f * \varphi_n$ . According to a theorem of N. Bozhinov [3] in the case  $a \in supp\Phi$ , the projectors  $P_{\lambda_n}$  form a total system, i.e. a system for which  $P_{\lambda_n}\{f\} = 0$ ,  $\bigvee n \in N$  implies  $f \equiv 0$ . For a simple proof of Bozhinov's theorem for our case, see [7] p. 97-98.

Denote  $u_n(x,y) = u(x,y) * \varphi_n(x)$ . From  $(L_x + L_y)u = 0$  it follows  $(L_x + L_y)u_n = 0. \tag{2.33}$ 

We will show that (2.33) has only the trivial solution  $u_n = 0$  in  $E_{\lambda_n}^{(\varkappa_n)}$ . Assume that there exists a nonzero solution  $u_n$  of (2.33), i.e. of the form

$$u_n(x,y) = A_{n,k}(y)\varphi_{n,k}(x) + A_{n,k+1}(y)\varphi_{n,k+1}(x) + \dots + A_{n,\varkappa_{n-1}}(y)\varphi_{n,\varkappa_{n-1}}(x)$$
(2.34)

with  $A_{n,k}(y) \neq 0$  for some k,  $0 \leq k \leq \varkappa_n - 1$ . We apply the operator  $\left(L_x + \frac{1}{\lambda_n^2}\right)^{\varkappa_n - k - 1}$  to (2.33) and obtain

$$(L_x + L_y)A_{n,\varkappa_n - 1}(y)\varphi_{n,\varkappa_n - 1}(x) = 0,$$

since  $\left(L_x + \frac{1}{\lambda_n^2}\right)^s \varphi_{n,0}(x) = 0$ , for  $s \geq \varkappa_n$ .

But  $\varphi_{n,\varkappa_{n-1}}(x) = \alpha_n$  with  $\alpha_n \neq 0$ . Denote  $A_{n,\varkappa_{n-1}}(y) = A_n(y)$ . Consider  $(L_x + L_y)A_n(y)\sin \lambda_n x = 0$  as an equation for  $A_n(y)$ . It is equivalent to the BVP

$$\frac{\partial^2}{\partial x^2}(A_n(y)\sin\lambda_n x) + \frac{\partial^2}{\partial y^2}(A_n(y)\sin\lambda_n x) = 0$$

$$A_n(0) = 0$$
 and  $\Psi_n\{A_n(\eta)\} = 0$ ,

which reduces to

$$A_n''(y) - \lambda_n^2 A_n(y) = 0$$
,  $A_n(0) = 0$  and  $\Psi_{\eta} \{A_n(\eta)\} = 0$ .

From this equation it follows that  $-\lambda_n^2$  is an eigenvalue  $-\mu_n^2$  of problem (2.31). Hence  $\lambda_n^2 + \mu_n^2 = 0$  which is a contradiction. Hence  $u_n(x,y) \equiv 0$  for all  $n \in \mathbb{N}$ . By N. Bozhinov's theorem it follows that  $u_n(x,y) \equiv 0$ . Thus we proved, that  $S_x + S_y$  is a non-divisor of 0 in M.

#### 2.4.1

Let us consider BVP (2.22) for  $f(x) = L_x\{x\} = \frac{1}{S_x^2}$  and  $g(y) = F(x, y) \equiv 0$ . We assume that there exists a generalized solution of this problem and denote it by U(x, y). It has the following algebraic representation:

$$U = \frac{1}{(S_x + S_y)} L_x \{x\} = \frac{1}{(S_x + S_y)} L_x^2 = \frac{1}{(S_x + S_y)S_x^2}$$

Then there exists also the solution of problem (2.22) for arbitrary f(x), g(y) and F(x,y) and it can by represented in the form:

$$u = \frac{1}{(S_x + S_y)} \{ F(x, y) \} + \frac{1}{(S_x + S_y)} [f(x)]_y + \frac{1}{(S_x + S_y)} [g(y)]_x =$$

$$= S_x^2 \left[ \frac{1}{(S_x + S_y)S_x^2} F(x, y) + \frac{1}{(S_x + S_y)S_x^2} [f(x)]_y + \frac{1}{(S_x + S_y)S_x^2} [g(y)]_x \right]$$

$$u = \frac{\partial^4}{\partial x^4} \left[ U * F(x, y) + U * f(x) + U * g(y) \right]$$

provided the denoted derivative exists.

### 2.4.2

Let us consider BVP (2.22) for  $F(x,y) = xy = L_x L_y = \frac{1}{S_x S_y}$  and  $g(y) = f(x) \equiv 0$ . We denote the solution of this problem by W(x,y). Then we have an algebraic representation of this solution:

$$W = \frac{1}{(S_x + S_y)} L_x L_y = \frac{1}{(S_x + S_y) S_x S_y}$$

The solution of problem (2.22) for arbitrary f(x), g(y) and F(x, y) can by represented in the form:

$$u = S_x S_y \left[ \frac{1}{S_x S_y (S_x + S_y)} [f(x)]_y + \frac{1}{S_x S_y (S_x + S_y)} [g(y)]_x + \frac{1}{S_x S_y (S_x + S_y)} \{F(x, y)\} \right]$$
$$u = \frac{\partial^4}{\partial x^2 \partial y^2} \left[ W * f(x) + W * g(y) + W * F(x, y) \right]$$

but we will illustrate these conditions on the example of Bitsadze - Samarskii's problem.

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0, \quad 0 < x < 1, \quad 0 < y < 1, 
u(x,0) = u(0,y) = 0, \quad u(x,1) = f(x), 
u(1,y) - u(\frac{1}{2},y) = 0.$$
(2.35)

This is the special case of boundary value problem (2.2) when  $\Phi_{\xi}\{u(\xi,y)\}=2(u(1,y)-u(\frac{1}{2},y))$  and  $\Psi_{\eta}\{u(x,\eta)\}=u(x,1)$ . Following the approach outlined above, we can find ([9], p 175) that the solution U(x,y) of (2.35) for  $f(x)=L_x\{x\}=\frac{x^3}{6}-\frac{7x}{24}$  is

$$U(x,y) = \sum_{n=1}^{\infty} \frac{\sinh 4n\pi y \sin 4n\pi x}{32\pi^3 n^3 \sinh 4n\pi} + \sum_{n=1}^{\infty} \frac{9 \sinh \frac{2}{3} (2n-1)\pi y \sin \frac{2}{3} (2n-1)\pi x}{4\pi^3 (2n-1)^3 \cos \frac{2}{3} (1+n)n\pi \sinh \frac{2}{3} (2n-1)\pi}$$

Then, for  $f \in C^2[0,1]$ , with  $f(0) = f(1) - f(\frac{1}{2}) = 0$ , we obtain

$$u(x,y) = \int_{x}^{2} U_{x}(\frac{1}{2} + x - \xi, y) f''(\xi) d\xi -$$

$$- \int_{-x}^{2} U_{x}(\frac{1}{2} - x - \xi, y) f''(|\xi|) sgn\xi d\xi -$$

$$- \int_{x}^{1} U_{x}(1 + x - \xi, y) f''(\xi) d\xi + \int_{-x}^{1} U_{x}(1 - x - \xi, y) f''(|\xi|) sgn\xi d\xi$$

as a generalized solution of (2.35). It can be shown that it is a classical solution too, if  $f \in C^4[0,1]$  and additionally,  $f''(0) = f''(1) - f''(\frac{1}{2}) = 0$  (Cf. Theorem 1.4).

# Литература

[1] Бицадзе, А. В., Некоторые классы уравнений в частных производных. Москва, "Наука 1981.

- [2] Бицадзе, А. В., Самарский А. А., О некоторых простейших обобщениях линейных эллиптических краевых задач. ДАН СССР, 185, 4, 1969, 739-741.
- [3] Bozhinov, N. S. On the theorems of uniqueness and completeness on eigen- and associated eigenfunctions of the nonlocal Sturm-Liouville operator on a finite interval. (Russian) Diferenzial'nye Uravneya, 26, 5 (1990), 741-453.
- [4] Dimovski, I. H., Convolutional Calculus. Kluwer, Dordrecht. 1990.
- [5] Dimovski, I. H., Nonlocal boundary value problems. In: Mathematics and Math. Education, Proc. 31 Spring Conf. UBM, 2009, 31 40.
- [6] Dimovski, I. H. Two new convolutions for linear right inverse operators of . C. R. Acad. bulg. Sci., 29, 1, 1976, 25-28.
- [7] Dimovski, I. H., Petrova, R. I., Finite integral transforms for nonlocal boundary value problems. In: Generalized Functions and Convergence, eds. P. Antosik and A. Kaminski. World Scientific, Singapore, 1990.
- [8] Dimovski, I. H., Spiridonova, M., Computational approach to nonlocal boundary value problems by multivariate operational calculus. Math. Sci. Res. J. 9 (12), 2005, 315-329.
- [9] Lang, S. Algebra. Addison-Wesley, Reading, Mass. 1965.
- [10] Larsen, R., An Introduction to the theory of multipliers. Springer, Berlin-New York Heidelberg, 1971.
- [11] Skubachevskii, A. L., The elliptic problems of A. V. Bitsadze and A. A. Samarskii, Soviet Math. Dokl. 30, 2, 1984.