

HILBERT SPACE AND VARIATIONAL METHODS
FOR SINGULAR SELFADJOINT SYSTEMS
OF DIFFERENTIAL EQUATIONS¹

BY JUNIOR STEIN²

Communicated by M. Protter, October 30, 1973

1. **Introduction.** Let p , q , and r be certain $n \times n$ matrix-valued functions with real elements defined almost everywhere on the interval (a, b) . Assume r is positive definite a.e. in $[a, b]$. We are going to consider a second order selfadjoint system of ordinary differential equations described by

$$(1.1) \quad (r(t)\dot{x}(t) + q^*(t)x(t))' = (q(t)\dot{x}(t) + p(t)x(t)),$$

where x lies in a certain class of n -vector valued functions on $[a, b]$. The differential equation (1.1) is said to be *singular* at a point t in $[a, b]$ if $r(t)$ is not positive definite. In this paper we restrict our attention to one singularity at $t=a$. However, much of the results carry over if we consider infinitely many singularities to the extent that the Lebesgue measure of the set of singular points is zero.

(1.1) is the Euler equation for the quadratic functional

$$(1.2) \quad J(x) = x^*(c)kx(c) + \int_a^b \{ \dot{x}^*(t)r(t)\dot{x}(t) + 2x^*(t)q(t)\dot{x}(t) + x^*(t)p(t)x(t) \} dt,$$

where k is an $n \times n$ symmetric matrix with c in (a, b) and $r(c)$ positive definite. Under appropriate conditions, J is well defined on the Hilbert space A of functions x defined on $(a, b]$ and absolutely continuous on each closed subinterval of $(a, b]$ with $\dot{x}^*R\dot{x}$ Lebesgue integrable on $(a, b]$. The inner product on A is given by

$$(1.3) \quad (x, y) = x^*(c)y(c) + \int_a^b \dot{x}^*(t)R(t)\dot{x}(t) dt,$$

AMS (MOS) subject classifications (1970). Primary 34C05, 34C10; Secondary 46E35.
Key words and phrases. Singular differential equations, Hilbert space methods.

¹ The author is indebted to Professor Magnus R. Hestenes for suggesting this problem and for his suggestions in its preparation.

² This is to acknowledge the partial support of the author by the U.S. Army Research Office at Durham under Grant DA-31-124-ARO(D)-355 and under Grant DA-ARO-D-31-124-71-G18. Reproduction in whole or in part is permitted for any purpose of the United States Government.

Copyright © American Mathematical Society 1974