

VARIATIONAL ASPECTS OF GENERALIZED CONVEX FUNCTIONS

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1. Introduction. For a second order linear homogeneous differential equation

$$(1.1) \quad L(y) \equiv y'' + p_1(x)y' + p_2(x)y = 0 ,$$

with $p_1(x)$, $p_2(x)$ continuous real-valued functions on an open interval (a, b) of the real line, and such that for arbitrary x_1, y_1, x_2, y_2 with $a < x_1 < x_2 < b$ there is a unique solution $y(x) = y(x; x_1, y_1; x_2, y_2)$ of (1.1) satisfying $y(x_\alpha) = y_\alpha$, $(\alpha = 1, 2)$, a real-valued function $u(x)$ has been termed "sub- (L) on (a, b) " if for arbitrary c, d on $a < c < d < b$ we have

$$u(x) \leq y(x; c, u(c); d, u(d)) \text{ on } c \leq x \leq d .$$

The class of such sub- (L) functions is a special instance of sub- F functions as introduced by Beckenbach [1], who established for general sub- F functions various properties analogous to those of convex functions.

In particular, for sub- (L) functions it has been established by Peixoto [8] and Bonsall [3] that a real-valued function $u(x)$ of class C'' on (a, b) is sub- (L) on this interval if and only if $L(u) \geq 0$ on (a, b) ; indeed, Peixoto has shown that for certain types of non-linear second order differential equations the corresponding sub-functions of class C'' are characterized by a similar differential inequality. Now if $a < x_0 < b$ and

$$r_0(x) = \exp \left[\int_{x_0}^x p_1(t) dt \right], \quad p_0(x) = -p_2(x)r_0(x) ,$$

then for a function $u(x)$ of class C'' the condition $L(u) \geq 0$ on (a, b) is equivalent to the condition that on each compact subinterval $[c, d]$ of (a, b) the function $u(x)$ affords a minimum to the integral

$$\int_c^d [r_0(x)y'^2 + p_0(x)y^2] dx$$

in the class of $y(x)$ that are absolutely continuous with $y'(x)$ of integrable square on $[c, d]$, and

$$y(c) = u(c), \quad y(d) = u(d), \quad y(x) \leq u(x) \text{ on } [c, d] .$$

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