

Boundary Value Problem For A Degenerate Equation Of Odd Order With Variable Coefficients

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1. Introduction and problem statement. In the region $\Omega = \{(x, y) : 0 < x, y < 1\}$ for the equation

$$(-1)^n D_x^{2n+1} u(x, y) + K(y)l(u(x, y)) = 0, \quad (1)$$

where $D_z^i = \frac{\partial^i}{\partial z^i}$, $n \in N$,

$$l(u(x, y)) = (-1)^s \frac{\partial^{2s} u(x, y)}{\partial y^{2s}} + \frac{\partial^{s-1}}{\partial y^{s-1}} \left((-1)^{s-1} p_{s-1}(y) \frac{\partial^{s-1} u(x, y)}{\partial y^{s-1}} \right) + \dots$$

$$+ \frac{\partial}{\partial y} \left(-p_1(y) \frac{\partial u(x, y)}{\partial y} \right) + p_0(y) u(x, y),$$

$0 \leq p_j(y) \in C^j([0, 1])$, $j = 0, 1, \dots, s-1$, $s \in N$.

$K(y) \in C[0, 1]$, $K(y) > 0$, $y \in (0, 1]$, $K^{(j)}(y) = O(y^{m-j})$, $y \rightarrow +0$, $0 \leq m < s$, $j \in N \cup \{0\}$,

Let's study the next problem.

Problem A. Find a regular solution of equation (1) from class $u(x, y) \in C_{x,y}^{2n+1, 2s}(\Omega) \cap C_{x,y}^{2n, 2s-1}(\overline{\Omega})$, that satisfies the boundary conditions

$$D_y^k u(x, 0) = D_y^k u(x, 1) = 0, k = \overline{0, s-1}, \quad (2)$$

$$D_x^j u(0, y) = \varphi_j(y), j = \overline{0, n}, \quad (3)$$

$$D_x^r u(1, y) = \varphi_{n+1+r}(y), r = \overline{0, n-1}, \quad (4)$$

$$\int_0^1 (l(u(x, y)))^2 dy < \infty. \quad (5)$$

In the case of $K(y) = 1$, the model equation (1) was studied in [1], where a technique for constructing a fundamental solution was developed. Using this technique, for the equations

$$D_x^{2n}u - (-1)^n D_y^1 u = 0, D_x^{2n+1}u + (-1)^n D_y^2 u = 0, D_x^{2n+1}u + (-1)^n D_y^1 u = 0,$$

in papers [2-4], respectively, fundamental solutions in the form of improper integrals are found and a theory of potential is constructed.

When studying the so-called stationary viscous transonic linear equation (or BT-equation)

$$D_x^3 u(x, y) + D_y^2 u(x, y) + \frac{a}{y} D_y^1 u(x, y) = f(x, y),$$

in the cases $a=0$, using the similarity method and self-similar solution, the properties of fundamental solutions expressed in terms of special functions were constructed and studied in [5-7], and some boundary value problems were also solved. In addition, in [8-9], the Green's functions of some external boundary value problems in the cases $a=0$ and $a=1$ are explicitly constructed. The case of arbitrary a was studied in [10]. In this article, for equation (1), which is a certain generalization of the BT equation, problem A is studied.

2. Spectral problem. Considering condition (2), consider the following eigenvalue problem:

$$\begin{cases} l(Y(y)) = \lambda \frac{Y(y)}{K(y)}, \\ Y^{(k)}(0) = Y^{(k)}(1) = 0, k = 0, 1, \dots, s-1. \end{cases} \quad (6)$$

Let us prove that if there are eigenvalues, then they are all positive. Indeed, we have

$$\int_0^1 Y(y) l(Y(y)) dy = \lambda \int_0^1 \frac{Y^2(y)}{K(y)} dy,$$

from here

$$\int_0^1 \left\{ \left(Y^{(s)}(y) \right)^2 + p_{s-1}(y) \left(Y^{(s-1)}(y) \right)^2 + \dots + p_0(y) Y^2(y) \right\} dy = \lambda \int_0^1 \frac{Y^2(y)}{K(y)} dy,$$

because $Y^{(s)}(y) \neq 0, Y(y) \neq 0$, then $\lambda > 0$.

Let us show that problem (6) has eigenvalues. Because $\lambda \neq 0$, then there is a Green's function $G(x, \xi)$ of problem (6), and $G(x, \xi) = G(\xi, x)$, hence problem (6) can be reduced to an equivalent integral equation of the following form:

$$Y(y) = \lambda \int_0^1 \frac{1}{K(\xi)} G(y, \xi) Y(\xi) d\xi. \quad (7)$$

Note that $G(y, \xi) = O(y^{s-1+\varepsilon}), y \rightarrow +0, \varepsilon > 0$. From (7) we obtain an integral equation with a symmetric kernel

$$\frac{Y(y)}{\sqrt{K(y)}} = \lambda \int_0^1 \frac{G(y, \xi)}{\sqrt{K(y)K(\xi)}} \frac{Y(\xi)}{\sqrt{K(\xi)}} d\xi, \quad (8)$$

we introduce the notation

$$Y(y) = \frac{Y(y)}{\sqrt{K(y)}}, G(y, \xi) = \frac{G(y, \xi)}{\sqrt{K(y)K(\xi)}},$$

$$\int_0^1 G(y, \xi) dy < \infty, \int_0^1 \int_0^1 G(y, \xi) dy d\xi < \infty,$$

$$G(y, \xi) = \sum_{k=1}^{\infty} \frac{Y(y)Y(\xi)}{\lambda_k}.$$

then from (8) we obtain an integral equation with a symmetric kernel

$$Y(y) = \lambda \int_0^1 G(y, \xi) Y(\xi) d\xi.$$

Hence problem (6) has at most a countable number of eigenvalues. Arrange the eigenvalues in ascending order:

$$\lambda_1 \leq \lambda_2 \leq \dots \lambda_n \leq \dots$$

In what follows, we will assume that

$$\int_0^1 \frac{Y_k^2(y)}{K(y)} dy = 1, k = 1, 2, \dots$$

hence, taking into account Bessel's inequality, we have

$$\sum_{k=1}^{\infty} \frac{Y_k^2(y)}{\lambda_k^2} \leq \int_0^1 \frac{G^2(y, \xi)}{K(\xi)} d\xi < \infty. \quad (9)$$

Let us find the conditions under which the given function is expanded into a series in terms of eigenfunctions $Y_k(y), k = 1, 2, \dots$. The theorem is true.

Theorem 1. Let the function satisfy the conditions:

1. $\frac{\varphi(y)}{\sqrt{K(y)}} \in C[0;1];$
2. $\varphi(y) \in C^{2s}[0;1];$
3. $\varphi^{(i)}(0) = \varphi^{(i)}(1) = 0, i = 0, 1, \dots, s-1,$

then it can be expanded into a uniformly convergent series of the form

$$\varphi(y) = \sum_{k=1}^{\infty} \varphi_k Y_k(y),$$

where

$$\varphi_k = \int_0^1 \frac{\varphi(y) Y_k(y)}{K(y)} dy.$$

Proof. We have equality

$$\varphi(y) = \int_0^1 G(y, \xi) l(\varphi(\xi)) d\xi,$$

from here

$$\frac{\varphi(y)}{\sqrt{K(y)}} = \int_0^1 \frac{G(y, \xi)}{\sqrt{K(y)K(\xi)}} \sqrt{K(\xi)} l(\varphi(\xi)) d\xi,$$

or

$$\frac{\varphi(y)}{\sqrt{K(y)}} = \int_0^1 G(y, \xi) \sqrt{K(\xi)} l(\varphi(\xi)) d\xi.$$

Using the Hilbert-Schmidt theorem, we get

$$\frac{\varphi(y)}{\sqrt{K(y)}} = \sum_{k=1}^{\infty} \varphi_k Y_k(y), \quad (10)$$

where

$$\varphi_k = \int_0^1 \frac{\varphi(\xi)}{\sqrt{K(\xi)}} Y_k(\xi) d\xi = \int_0^1 \frac{\varphi(\xi) Y_k(\xi)}{K(\xi)} d\xi,$$

from (10) we have

$$\varphi(y) = \sum_{k=1}^{\infty} \varphi_k Y_k(y).$$

Theorem 1 is proved.

3. Existence of a solution. We assume that the boundary functions $\varphi_i(y), i = \overline{0, 2n}$, satisfy the conditions of Theorem 1. Then

$$\varphi_i(y) = \sum_{j=0}^{+\infty} \varphi_{i,j} Y_j(y),$$

where

$$\varphi_{i,j}(y) = \int_0^1 \varphi_i(y) \frac{Y_j(y)}{K(y)} dy.$$

With respect to the variable x , we obtain the problem (for convenience, we will assume that the eigenvalues have the form $\lambda_j^{2n+1}, j = 1, 2, \dots$)

$$\begin{cases} X_j^{(2n+1)}(x) + (-1)^n \lambda_j^{2n+1} X_j(x) = 0, \\ X_j^{(i)}(0) = \varphi_{i,j}, i = \overline{0, n}, \\ X_j^{(s)}(1) = \varphi_{i+n+1,j}, s = \overline{0, n-1}. \end{cases} \quad (11)$$

The characteristic equation for (11) has the form

$$\mu_j^{2n+1} = (-1)^{n+1} \lambda_j^{2n+1}. \quad (12)$$

Consider 2 cases:

1. Let $n = 2s + 1$, then

$$\mu_{j,p} = \lambda_j (\alpha_p + i\beta_p),$$

where

$$\alpha_p = \cos \theta_p, \beta_p = \sin \theta_p, \theta_p = \frac{2\pi p}{4s+3}, p = \overline{0, (4s+2)},$$

$$\alpha_p > 0 \text{ for } p = \overline{0, s; 3s+3, 4s+2}, \alpha_p < 0 \text{ for } p = \overline{s+1, 3s+2}.$$

The general solution of equation (11) has the form

$$X_j(x) = a_{1,j} e^{\lambda_j x} + \sum_{p=1}^s e^{\lambda_j \alpha_p x} (b_{p,j} \cos \lambda_j \beta_p x + b_{p+s,j} \sin \lambda_j \beta_p x) + \sum_{p=s+1}^{2s+1} e^{\lambda_j \alpha_p x} (b_{p,j} \cos \lambda_j \beta_p x + b_{p+s+1,j} \sin \lambda_j \beta_p x).$$

Note that the first row α_p is positive, while the second row is negative. We have

$$D_x^i X_j(x) = \lambda_j^i \left(a_{1,j} e^{\lambda_j x} + \sum_{p=1}^s e^{\lambda_j \alpha_p x} \left(b_{p,j} \cos(\lambda_j \beta_p x + i \theta_p) + b_{p+s,j} \sin(\lambda_j \beta_p x + i \theta_p) \right) \right) + \sum_{p=s+1}^{2s+1} e^{\lambda_j \alpha_p x} \left(b_{p,j} \cos(\lambda_j \beta_p x + i \theta_p) + b_{p+s+1,j} \sin(\lambda_j \beta_p x + i \theta_p) \right), i = \overline{0, (2s+1)}.$$

To determine the unknowns $a_{ij,p}$, we obtain a system of equations

$$\begin{cases} a_{1,j} + \sum_{p=1}^s (b_{p,j} \cos i \theta_p + b_{p+s,j} \sin i \theta_p) + \\ + \sum_{p=s+1}^{2s+1} (c_{p,j} \cos i \theta_p + c_{p+s+1,j} \sin i \theta_p) = \frac{\varphi_{i,j}}{\lambda_j^i}, i = \overline{0, 2s+1}, \\ a_{1,j} e^{\lambda_j} + \sum_{p=1}^s e^{\lambda_j \alpha_p} (b_{p,j} \cos(\lambda_j \beta_p + i \theta_p) + b_{p+s,j} \sin(\lambda_j \beta_p + i \theta_p)) + \\ + \sum_{p=s+1}^{2s+1} e^{\lambda_j \alpha_p} (c_{p,j} \cos(\lambda_j \beta_p + i \theta_p) + c_{p+s+1,j} \sin(\lambda_j \beta_p + i \theta_p)) = \frac{\varphi_{i+2s+2,j}}{\lambda_j^i}, i = \overline{0, 2s}. \end{cases} \quad (13)$$

The main matrix of system (13) has the form

$$\Delta_{(4s+3) \times (4s+3)} = \begin{pmatrix} A_{(2s+2) \times (2s+1)} & B_{(2s+2) \times (2s+2)} \\ C_{(2s+1) \times (2s+1)} & D_{(2s+1) \times (2s+2)} \end{pmatrix},$$

where

$$A = \begin{pmatrix} 1 & 1 & \cdot & 1 & 0 & \cdot & 0 \\ 1 & \cos \theta_1 & \cdot & \cos \theta_s & \sin \theta_1 & \cdot & \sin \theta_s \\ 1 & \cos 2\theta_1 & \cdot & \cos 2\theta_s & \sin 2\theta_1 & \cdot & \sin 2\theta_s \\ \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \\ 1 & \cos(2s+1)\theta_1 & \cdot & \cos(2s+1)\theta_s & \sin(2s+1)\theta_1 & \cdot & \sin(2s+1)\theta_s \end{pmatrix},$$

$$B = \begin{pmatrix} 1 & \cdot & 1 & 0 & \cdot & 0 \\ \cos \theta_{s+1} & \cdot & \cos \theta_{2s+1} & \sin \theta_{s+1} & \cdot & \sin \theta_{2s+1} \\ \cos 2\theta_{s+1} & \cdot & \cos 2\theta_{2s+1} & \sin 2\theta_{s+1} & \cdot & \sin 2\theta_{2s+1} \\ \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \\ \cos(2s+1)\theta_{s+1} & \cdot & \cos(2s+1)\theta_{2s+1} & \sin(2s+1)\theta_{s+1} & \cdot & \sin(2s+1)\theta_{2s+1} \end{pmatrix},$$

$$C = (C_1 \quad C_2),$$

$$C_1 = \begin{pmatrix} e^{\lambda_j} & e^{\lambda_j \alpha_1} \cos \lambda_j \beta_1 & \cdot & e^{\lambda_j \alpha_s} \cos \lambda_j \beta_s \\ e^{\lambda_j} & e^{\lambda_j \alpha_1} \cos(\lambda_j \beta_1 + \theta_1) & \cdot & e^{\lambda_j \alpha_s} \cos(\lambda_j \beta_s + \theta_s) \\ \cdot & \cdot & \cdot & \cdot \\ e^{\lambda_j} & e^{\lambda_j \alpha_1} \cos(\lambda_j \beta_1 + 2s\theta_1) & \cdot & e^{\lambda_j \alpha_s} \cos(\lambda_j \beta_s + 2s\theta_s) \end{pmatrix},$$

$$C_2 = \begin{pmatrix} e^{\lambda_j \alpha_1} \sin \lambda_j \beta_1 & \cdot & e^{\lambda_j \alpha_s} \sin \lambda_j \beta_s \\ e^{\lambda_j \alpha_1} \sin(\lambda_j \beta_1 + \theta_1) & \cdot & e^{\lambda_j \alpha_s} \sin(\lambda_j \beta_s + \theta_s) \\ \cdot & \cdot & \cdot \\ e^{\lambda_j \alpha_1} \sin(\lambda_j \beta_1 + 2s\theta_1) & \cdot & e^{\lambda_j \alpha_s} \sin(\lambda_j \beta_s + 2s\theta_s) \end{pmatrix},$$

$$D = (D_1 \quad D_2),$$

$$D_1 = \begin{pmatrix} e^{\lambda_j \alpha_{s+1}} \cos \lambda_j \beta_{s+1} & \cdot & e^{\lambda_j \alpha_{2s+1}} \cos \lambda_j \beta_{2s+1} \\ e^{\lambda_j \alpha_{s+1}} \cos(\lambda_j \beta_{s+1} + \theta_{s+1}) & \cdot & e^{\lambda_j \alpha_{2s+1}} \cos(\lambda_j \beta_{2s+1} + \theta_{2s+1}) \\ \cdot & \cdot & \cdot \\ e^{\lambda_j \alpha_{s+1}} \cos(\lambda_j \beta_{s+1} + 2s\theta_{s+1}) & \cdot & e^{\lambda_j \alpha_{2s+1}} \cos(\lambda_j \beta_{2s+1} + 2s\theta_{2s+1}) \end{pmatrix},$$

$$D_2 = \begin{pmatrix} e^{\lambda_j \alpha_{s+1}} \sin \lambda_j \beta_{s+1} & \cdot & e^{\lambda_j \alpha_{2s+1}} \sin \lambda_j \beta_{2s+1} \\ e^{\lambda_j \alpha_{s+1}} \sin(\lambda_j \beta_{s+1} + \theta_{s+1}) & \cdot & e^{\lambda_j \alpha_{2s+1}} \sin(\lambda_j \beta_{2s+1} + \theta_{2s+1}) \\ \cdot & \cdot & \cdot \\ e^{\lambda_j \alpha_{s+1}} \sin(\lambda_j \beta_{s+1} + 2s\theta_{s+1}) & \cdot & e^{\lambda_j \alpha_{2s+1}} \sin(\lambda_j \beta_{2s+1} + 2s\theta_{2s+1}) \end{pmatrix}.$$

Due to the uniqueness of the problem A, the determinant of system (13) is different from zero. Let's find the largest degree of the exponent when calculating the determinant Δ . Since all the exponents in the matrix $C_{(2s+1) \times (2s+1)}$ have positive degrees, then, obviously, the largest degree of the exponent is obtained when calculating the product of the determinants

$$\left| C_{(2s+1) \times (2s+1)} \right| \left| B_{(2s+2) \times (2s+2)} \right|.$$

Let's calculate each determinant. Using the Euler formula $e^{iz} = \cos z + i \sin z$, we have

$$\det C = e^{\lambda_j \left(1 + 2 \sum_{p=1}^s \alpha_p \right)} \left(\frac{i}{2} \right)^s \begin{vmatrix} 1 & 1 & \cdot & 1 & 1 & \cdot & 1 \\ 1 & e^{i\theta_1} & \cdot & e^{i\theta_s} & e^{-i\theta_1} & \cdot & e^{-i\theta_s} \\ \cdot & \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \\ 1 & e^{2si\theta_1} & \cdot & e^{2si\theta_1} & e^{-2si\theta_1} & \cdot & e^{-2si\theta_s} \end{vmatrix}.$$

The last determinant is the Vandermonde determinant, which is calculated explicitly

$$\det C = 4^s e^{\lambda_j \left(1 + 2 \sum_{p=1}^s \alpha_p \right)} \prod_{r=1}^s \sin \theta_r \prod_{r=1}^s \sin^2 \frac{\theta_r}{2} \prod_{r>t} 4 \sin^2 \frac{\theta_r - \theta_t}{2} \prod_{r \neq t} (-4) \sin^2 \frac{\theta_r + \theta_t}{2}. \quad (14)$$

Since in expression (14) each factor is different from zero, then $\det C \neq 0$. Now we calculate the determinant of the matrix Again using the Euler formula, we have

$$\det B = \left(\frac{i}{2}\right)^{s+1} \begin{vmatrix} 1 & \cdot & 1 & 1 & \cdot & 1 \\ e^{i\theta_{s+1}} & \cdot & e^{i\theta_{2s+1}} & e^{-i\theta_{s+1}} & \cdot & e^{-i\theta_{2s+1}} \\ \cdot & \cdot & \cdot & \cdot & \cdot & \cdot \\ e^{i(2s+1)\theta_{s+1}} & \cdot & e^{i(2s+1)\theta_{2s+1}} & e^{-i(2s+1)\theta_{s+1}} & \cdot & e^{-i(2s+1)\theta_{2s+1}} \end{vmatrix}.$$

We got the Vandermonde determinant again. Having performed calculations and some transformations, we obtain

$$\det B = \prod_{r=s+1}^{2s+1} \sin \theta_r \prod_{r>t} 4 \sin^2 \frac{\theta_r - \theta_t}{2} \prod_{r \neq t} (-4) \sin^2 \frac{\theta_r + \theta_t}{2} \neq 0.$$

So,

$$\det \Delta = e^{\lambda_j \left(1+2 \sum_{p=1}^s \alpha_p\right)} N + f(\lambda_j), \quad (15)$$

where

$$N = 4^s \prod_{r=1}^{2s+1} \sin \theta_r \prod_{r=1}^s \sin^2 \frac{\theta_r}{2} \prod_{r>t \geq 1} 4 \sin^2 \frac{\theta_r - \theta_t}{2} \prod_{r \neq t, r,t=1}^{2s+1} (-4) \sin^2 \frac{\theta_r + \theta_t}{2} \neq 0.$$

$$f(\lambda_j) = o \left(e^{\lambda_j \left(1+2 \sum_{p=1}^s \alpha_p\right)} \right), \lambda_j \rightarrow +\infty.$$

To solve problem (11), we have the following estimate:

$$|X_j(x)| \leq |a_{1,j}| e^{\lambda_j x} + \sum_{p=1}^s e^{\lambda_j \alpha_p x} (|b_{p,j}| + |b_{p+s,j}|) + \sum_{p=s+1}^{2s+1} (|c_{p,j}| + |c_{p+s+1,j}|).$$

Let us now estimate the coefficients

$$|a_{1,j}| = \frac{|\det \Delta^1|}{|\det \Delta|}, |b_{p,j}| = \frac{|\det \Delta^{p+1}|}{|\det \Delta|}, p = \overline{1, 2s}.$$

$$|c_{p,j}| = \frac{|\det \Delta^{p+s+1}|}{|\det \Delta|}, p = \overline{s+1, 3s+2}.$$

where Δ^r is the matrix obtained from the main matrix of the system by replacing the r th column with the right side of the system (13). Using the Laplace formula, we expand $\det \Delta^r$ in its r th column:

$$\det \Delta^r = \sum_{i=0}^{4s+2} \frac{\varphi_{i,j}}{\lambda_j^i} \Delta_{ri+1}^r,$$

where Δ_{ri+1}^r are algebraic additions. From this we obtain the estimates

$$|\det \Delta^1| \leq K_1 e^{\lambda_j \left(1+2 \sum_{i=1}^s \alpha_i\right) - \lambda_j 4s+2} \sum_{i=0}^{4s+2} |\varphi_{i,j}|,$$

$$|\det \Delta^{p+1}| \leq K_{p+1} e^{\lambda_j \left(1+2 \sum_{i=1}^s \alpha_i\right) - \lambda_j \alpha_p 4s+2} \sum_{i=0}^{4s+2} |\varphi_{i,j}|, p = \overline{1, s},$$

$$|\det \Delta^{p+s+1}| \leq K_{p+s+1} e^{\lambda_j \left(1+2 \sum_{i=1}^s \alpha_i\right) - \lambda_j \alpha_p} \sum_{i=0}^{4s+2} |\varphi_{i,j}|, p = \overline{1, s},$$

$$|\det \Delta^{p+s+1}| \leq M_p e^{\lambda_j \left(1+2 \sum_{i=1}^s \alpha_i\right)} \sum_{i=0}^{4s+2} |\varphi_{i,j}|, p = \overline{s+1, 2s+1},$$

$$|\det \Delta^{p+2s+2}| \leq M_{p+s+1} e^{\lambda_j \left(1+2 \sum_{i=1}^s \alpha_i\right)} \sum_{i=0}^{4s+2} |\varphi_{i,j}|, p = \overline{s+1, 2s+1},$$

where $K_1, K_{p+1}, K_{p+s+1}, M_p, M_{p+s+1}$ are some positive constants. Taking into account the last five estimates and (15), we finally obtain the main estimate:

$$|X_j(x)| \leq M \sum_{i=0}^{2n} |\varphi_{i,j}|, \quad (16)$$

2. For $n = 2s$, the same reasoning and calculations will again lead us to estimate (16). The following theorem is true.

Theorem 2. If the boundary functions $\varphi_i(y), i = \overline{0, 2n}$, satisfy the following conditions:

- 1) $\varphi_i(y) \in C^{4s}(0, 1]$,
- 2) $\varphi_i^{(j)}(1) = 0, j = \overline{0, 3s-1}$,
- 3) $\varphi_i^{(j)}(y) = O(y^{\alpha-j}), j = \overline{0, 4s}, \alpha > 4s - \frac{3m+1}{2}$,

then the solution to problem A exists in the form of a series

$$u(x, y) = \sum_{j=1}^{\infty} X_j(x) Y_j(y), \quad (17)$$

where $Y_j(y), X_j(x)$ are the solutions of problems (6), (11), respectively.

Theorem 2 is proved by using inequalities (9), Cauchy-Bunyakovsky and Bessel.

The uniqueness of the solution of the formulated problem follows from the completeness of the system of eigenfunctions of problem (6) in the space L_2 .

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