

# EXPRESSIONS FOR FUČIK SPECTRA FOR STURM-LIOUVILLE BVP

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**Abstract.** We provide explicit formulas for the Fučík spectra of boundary value problems with the Sturm-Liouville boundary conditions.

**Key words:** Fučík spectrum; Sturm-Liouville boundary conditions; boundary value problem

## 1. Introduction

We consider equation with the piece-wise linear right side

$$x'' = -\mu^2 x^+ + \lambda^2 x^-, \quad \mu, \lambda \in \mathbb{R}, \quad (1.1)$$

where  $x^\pm(t) = \max\{\pm x, 0\}$ , with the Sturm-Liouville boundary conditions

$$\begin{cases} x(0) \cos \alpha - x'(0) \sin \alpha = 0, \\ x(\pi) \cos \beta - x'(\pi) \sin \beta = 0. \end{cases} \quad (1.2)$$

We are looking for those values of  $(\lambda, \mu)$  for which the problem has a nontrivial solution.

**DEFINITION 1.** The set of all values  $(\lambda, \mu)$  such that a nontrivial solution for problem (1.1), (1.2) exists, is called the *Fučik spectrum* for boundary value problem (1.1), (1.2).

In this paper we show that the spectrum of problem (1.1), (1.2) is a collection of curves and we obtain the formulas for the spectrum. The branches of the spectrum are denoted by  $F_n^+$  and  $F_n^-$ , where the lower index indicates how many zeros in the interval  $(0, \pi)$  has the respective solution  $x(t)$  of (1.1), (1.2) and the upper index (+) shows that  $x'(0) > 0$ , respectively (–) shows that  $x'(0) < 0$ .

The paper is organized as follows. Section 2 provides auxiliary results and describes the technique we used in the sequel. Section 2 is devoted to main results, i.e. to the case  $0 \leq \alpha \leq \frac{\pi}{2} \leq \beta \leq \pi$ . In Section 4 we consider other cases of ordering of  $\alpha$  and  $\beta$ .

Properties of the Fučík spectrum for the Sturm-Liouville problem and for specific cases of boundary conditions, namely, the Neumann boundary conditions, the mixed boundary conditions, are considered in [1, 2, 4].

## 2. Auxiliary Results

Our technique is based on a regular usage of polar coordinates. Let us introduce them by the formulas

$$x = \rho \sin \varphi, \quad x' = \rho \cos \varphi.$$

The piece-wise linear function  $f(x) = -\mu^2 x^+ + \lambda^2 x^-$ , in polar coordinates looks as

$$f(\rho, \varphi) = \begin{cases} -\mu^2 \rho \sin \varphi, & \sin \varphi \geq 0, \\ -\lambda^2 \rho \sin \varphi, & \sin \varphi < 0. \end{cases}$$

**Theorem 1.** *Let  $\varphi(t)$  be the angle function for solutions of the Cauchy problem (1.1)*

$$\varphi(0) = \varphi_0, \quad \rho(0) = \rho_0.$$

*The difference  $\varphi(T) - \varphi(0)$  is independent of the choice of  $\rho_0 > 0$ , that is, any trajectory starting at the time moment  $t = 0$  from the first of the straight lines (1.2) on a phase plane, ends at some other straight line*

$$x(T) \cos \varphi(T) - x'(T) \sin \varphi(T) = 0.$$

*Proof.* By using the polar coordinates we convert equation (1.1) to the form

$$\begin{cases} \rho' = \rho \sin \varphi \cos \varphi + f(\rho, \varphi) \cos \varphi, \\ \varphi' = -\frac{f(\rho, \varphi)}{\rho} \sin \varphi + \cos^2 \varphi. \end{cases}$$

Let us rewrite the second equation in the form

$$\varphi' = F(\varphi) = \begin{cases} \mu^2 \sin^2 \varphi + \cos^2 \varphi, & \sin \varphi \geq 0, \\ \lambda^2 \sin^2 \varphi + \cos^2 \varphi, & \sin \varphi < 0. \end{cases} \quad (2.1)$$

As can be seen from (2.1), the derivative of  $\varphi(t)$  is independent of  $\rho(t)$ . Notice that the function  $\varphi(t)$  is increasing, since  $\varphi' > 0$ . ■

**Theorem 2.** *A solution of the problem*

$$\begin{cases} \varphi' = k^2 \sin^2 \varphi + \cos^2 \varphi, & k > 0, \\ \varphi(t_0) = \varphi_0 \end{cases}$$

is given by

$$\frac{1}{k} \arctan(k \tan \varphi) - \frac{1}{k} \arctan(k \tan \varphi_0) = t - t_0,$$

for  $0 \leq \varphi_0 \leq \varphi \leq \frac{\pi}{2}$  or  $\frac{\pi}{2} \leq \varphi_0 \leq \varphi \leq \pi$ , and it is given by

$$\frac{1}{k} \arctan(k \tan \varphi) + \frac{\pi}{k} - \frac{1}{k} \arctan(k \tan \varphi_0) = t - t_0,$$

for  $0 \leq \varphi_0 < \frac{\pi}{2} < \varphi \leq \pi$ .

*Proof.* One gets by integrating the given differential equation that

$$\begin{aligned} t - t_0 &= \int_{\varphi_0}^{\varphi} \frac{d\varphi}{k^2 \sin^2 \varphi + \cos^2 \varphi} = \int_{\varphi_0}^{\varphi} \frac{\frac{d\varphi}{\cos^2 \varphi}}{k^2 \tan^2 \varphi + 1} = \frac{1}{k} \int_{\varphi_0}^{\varphi} \frac{d(k \tan \varphi)}{(k \tan \varphi)^2 + 1} \\ &= \frac{1}{k} \arctan(k \tan \varphi) \Big|_{\varphi_0}^{\varphi} = \frac{1}{k} \arctan(k \tan \varphi) - \frac{1}{k} \arctan(k \tan \varphi_0). \end{aligned}$$

Consider the case when there is a value  $\varphi_* = \frac{\pi}{2}$  in the interval  $(\varphi_0; \varphi)$ . Then we have

$$\begin{aligned} t - t_0 &= \frac{1}{k} \int_{\varphi_0}^{\varphi} \frac{d(k \tan \varphi)}{(k \tan \varphi)^2 + 1} = \frac{1}{k} \left( \int_{\varphi_0}^{\frac{\pi}{2}} \frac{d(k \tan \varphi)}{(k \tan \varphi)^2 + 1} + \int_{\frac{\pi}{2}}^{\varphi} \frac{d(k \tan \varphi)}{(k \tan \varphi)^2 + 1} \right) \\ &= \frac{1}{k} \left( \lim_{\varepsilon_1 \rightarrow 0} \int_{\varphi_0}^{\frac{\pi}{2} - \varepsilon_1} \frac{d(k \tan \varphi)}{(k \tan \varphi)^2 + 1} + \lim_{\varepsilon_2 \rightarrow 0} \int_{\frac{\pi}{2} + \varepsilon_2}^{\varphi} \frac{d(k \tan \varphi)}{(k \tan \varphi)^2 + 1} \right) \\ &= \frac{1}{k} \left( \lim_{\varepsilon_1 \rightarrow 0} \left[ \arctan(k \tan(\frac{\pi}{2} - \varepsilon_1)) - \arctan(k \tan \varphi_0) \right] \right. \\ &\quad \left. + \lim_{\varepsilon_2 \rightarrow 0} \left[ \arctan(k \tan \varphi) - \arctan(k \tan(\frac{\pi}{2} + \varepsilon_2)) \right] \right) \\ &= \frac{1}{k} \left( \frac{\pi}{2} - \arctan(k \tan \varphi_0) + \arctan(k \tan \varphi) + \frac{\pi}{2} \right) \\ &= \frac{1}{k} \arctan(k \tan \varphi) + \frac{\pi}{k} - \frac{1}{k} \arctan(k \tan \varphi_0). \end{aligned}$$

■

Let us interpret the Sturm-Liouville boundary conditions (1.2) on a phase plane. We have from (1.2)

$$\begin{cases} x(0)/x'(0) = \tan \alpha, & \varphi_0 = \alpha, \\ x(\pi)/x'(\pi) = \tan \beta, & \varphi_1 = \beta + \pi n, \quad \text{for some } n = 0, 1, 2, \dots, \end{cases}$$

where  $\varphi_0 = \varphi(0)$  and  $\varphi_1 = \varphi(\pi)$ .

### 3. Main Results

Czech mathematician S. Fučík in 70-th of 20-th century formulated and solved a number of problems which relate to the theory of nonlinear differential equations depending on two parameters. The second order Dirichlet boundary value problem was considered in the book [3].

We consider now a more general case. Notice that the Dirichlet boundary conditions are particular cases of the Sturm–Liouville boundary conditions.

**Theorem 3.** *For the case  $0 \leq \alpha \leq \frac{\pi}{2} \leq \beta \leq \pi$  the spectrum of problem (1.1), (1.2) consists of separate branches (for  $k = 0, 1, 2, \dots$   $\lambda > 0$ ,  $\mu > 0$ ) :*

$$F_{2k}^+ : \left[ \frac{\pi}{\mu} - \frac{1}{\mu} \arctan(\mu \tan \alpha) \right] + \frac{(k-1)\pi}{\mu} + \frac{k\pi}{\lambda} + \left[ \frac{\pi}{\mu} + \frac{1}{\mu} \arctan(\mu \tan \beta) \right] = \pi,$$

$$F_{2k}^- : \left[ \frac{\pi}{\lambda} - \frac{1}{\lambda} \arctan(\lambda \tan \alpha) \right] + \frac{k\pi}{\mu} + \frac{(k-1)\pi}{\lambda} + \left[ \frac{\pi}{\lambda} + \frac{1}{\lambda} \arctan(\lambda \tan \beta) \right] = \pi,$$

$$F_{2k+1}^+ : \left[ \frac{\pi}{\mu} - \frac{1}{\mu} \arctan(\mu \tan \alpha) \right] + \frac{k\pi}{\mu} + \frac{k\pi}{\lambda} + \left[ \frac{\pi}{\lambda} + \frac{1}{\lambda} \arctan(\lambda \tan \beta) \right] = \pi,$$

$$F_{2k+1}^- : \left[ \frac{\pi}{\lambda} - \frac{1}{\lambda} \arctan(\lambda \tan \alpha) \right] + \frac{k\pi}{\mu} + \frac{k\pi}{\lambda} + \left[ \frac{\pi}{\mu} + \frac{1}{\mu} \arctan(\mu \tan \beta) \right] = \pi.$$

*Proof.* One can find spectrum of problem (1.1), (1.2) by solving the equation

$$\varphi' = \begin{cases} \mu^2 \sin^2 \varphi + \cos^2 \varphi, & \text{if } \sin \varphi \geq 0, \\ \lambda^2 \sin^2 \varphi + \cos^2 \varphi, & \text{if } \sin \varphi < 0 \end{cases}$$

together with the boundary conditions  $\varphi(0) = \alpha$ ,  $\varphi(\pi) = \beta$ .

Consider a solution of the problem (1.1), (1.2), which has no zeros in the interval  $(0; \pi)$ . Then

$$\varphi_0 = \varphi(0) = \alpha \in [0; \frac{\pi}{2}], \quad \varphi_1 = \varphi(\pi) = \beta \in [\frac{\pi}{2}; \pi].$$

This means that for any  $t \in (0; \pi)$  a solution  $x(t) > 0$ . Thus  $x(t)$  is a solution of  $x'' = -\mu^2 x$  and in polar coordinates satisfies

$$\begin{cases} \varphi'(t) = \mu^2 \sin^2 \varphi + \cos^2 \varphi, \\ \varphi(0) = \alpha, \quad \varphi(\pi) = \beta. \end{cases}$$

By Theorem 2 we get

$$t - t_0 = \pi = \frac{1}{\mu} \arctan(\mu \tan \beta) + \frac{\pi}{\mu} - \frac{1}{\mu} \arctan(\mu \tan \alpha). \quad (3.1)$$

Since  $\lambda$  is arbitrary positive number, we get

$$F_0^+ = \{ (\mu_0, \lambda) : \mu_0 \text{ is a solution of (3.1)} \}.$$

When treating the case of  $x(t) < 0$  for any  $t \in (0; \pi)$ , we use also the result of Theorem 2. Similarly,  $F_0^- = \{(\lambda_0, \mu), \mu \in \mathbb{R}^+\}$ , and  $\lambda_0$  can be obtained from

$$\pi = \frac{1}{\lambda} \arctan(\lambda \tan \beta) + \frac{\pi}{\lambda} - \frac{1}{\lambda} \arctan(\lambda \tan \alpha).$$

Next we consider the case of  $x(t)$  having exactly one zero, say, at  $t = t_1$  and  $x'(0) > 0$ . Then for  $0 \leq t \leq t_1$  we use  $x'' = -\mu^2 x$  and the length of the interval  $[0; t_1]$  is, by Theorem 2

$$t_1 - 0 = \frac{1}{\mu} \arctan(\mu \tan \pi) + \frac{\pi}{\mu} - \frac{1}{\mu} \arctan(\mu \tan \alpha) = \frac{\pi}{\mu} - \frac{1}{\mu} \arctan(\mu \tan \alpha).$$

For  $t_1 \leq t \leq \pi$ ,  $x(t)$  is non positive, therefore we consider a solution of  $x'' = -\lambda^2 x$  and by Theorem 2 the length of the interval  $[t_1, \pi]$  is equal to

$$\pi - t_1 = \frac{1}{\lambda} \arctan(\lambda \tan(\beta + \pi)) + \frac{\pi}{\lambda} - \frac{1}{\lambda} \arctan(\lambda \tan \pi) = \frac{1}{\lambda} \arctan(\lambda \tan \beta) + \frac{\pi}{\lambda}.$$

The sum of two intervals is  $\pi$ , and we get the expression for  $F_1^+ = \{(\lambda, \mu)\}$ , where  $\lambda$  and  $\mu$  can be obtained from

$$F_1^+ : \left[ \frac{\pi}{\mu} - \frac{1}{\mu} \arctan(\mu \tan \alpha) \right] + \left[ \frac{\pi}{\lambda} + \frac{1}{\lambda} \arctan(\lambda \tan \beta) \right] = \pi.$$

Similarly  $F_1^-$  is given by

$$F_1^- : \left[ \frac{\pi}{\lambda} - \frac{1}{\lambda} \arctan(\lambda \tan \alpha) \right] + \left[ \frac{\pi}{\mu} + \frac{1}{\mu} \arctan(\mu \tan \beta) \right] = \pi.$$

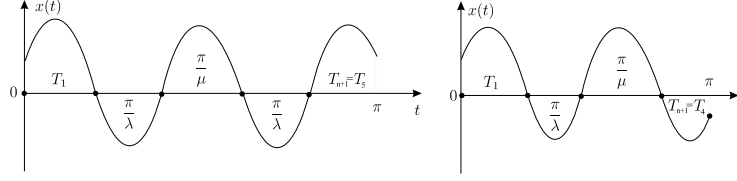
For any solution of problem (1.1), (1.2), which has exactly  $n > 0$  zeros in the interval  $(0; \pi)$ , the interval  $[0; \pi]$  can be decomposed in  $n + 1$  subintervals  $J_{T_1} := [0; T_1]$ ,  $J_{T_2} := [T_1; T_1 + T_2]$ ,  $J_{T_3} := [T_1 + T_2; T_1 + T_2 + T_3]$ ,  $\dots$ ,  $J_{T_{n+1}} := [\sum_{n=1}^n T_n; \pi]$  (the lower index refers to the length of subinterval) so, that in any of those subintervals the sign of a solution does not change (see Fig. 1). If  $x(t) \geq 0$  then we use the equation  $x'' = -\mu^2 x$ , and if  $x(t) < 0$  then the equation  $x'' = -\lambda^2 x$  is used. We can compute the length of each subinterval by using results of Theorem 2. The total length of all  $n + 1$  subintervals is  $\pi$ . This is a basis for proving relations between  $\mu$  and  $\lambda$ .

We decompose the main interval in subintervals

$$T_1 = \frac{\pi}{\mu} - \frac{1}{\mu} \arctan(\mu \tan \alpha), \quad T_2 = T_4 = \dots = \frac{\pi}{\lambda}, \quad T_3 = T_5 = \dots = \frac{\pi}{\mu},$$

$$T_{n+1} = \begin{cases} \frac{\pi}{\mu} + \frac{1}{\mu} \arctan(\mu \tan \beta), & n \text{ is even,} \\ \frac{\pi}{\lambda} + \frac{1}{\lambda} \arctan(\lambda \tan \beta), & n \text{ is odd,} \end{cases}$$

when finding analytical descriptions of the branches  $F_n^+$  ( $\forall n \in \mathbb{N}$ ). In case of the branches  $F_n^-$  ( $\forall n \in \mathbb{N}$ ) this decomposition is



**Figure 1.** The example of solutions of problem (1.1), (1.2) with four and three zeros in the interval  $(0; \pi)$ .

$$T_1 = \frac{\pi}{\lambda} - \frac{1}{\lambda} \arctan(\lambda \tan \alpha), \quad T_2 = T_4 = \dots = \frac{\pi}{\mu}, \quad T_3 = T_5 = \dots = \frac{\pi}{\lambda},$$

$$T_{n+1} = \begin{cases} \frac{\pi}{\lambda} + \frac{1}{\lambda} \arctan(\lambda \tan \beta), & n \text{ is even,} \\ \frac{\pi}{\mu} + \frac{1}{\mu} \arctan(\mu \tan \beta), & n \text{ is odd.} \end{cases}$$

We use the fact, that the sum of the lengths of all intervals  $J_{T_1}, J_{T_2}, J_{T_3}, \dots, J_{T_{n+1}}$  is  $\pi$  and obtain the Fučík spectrum for problem (1.1), (1.2). ■

#### 4. Other Cases

In previous sections analytical expressions for branches of the Fučík spectrum were obtained in the case of  $0 \leq \alpha \leq \frac{\pi}{2} \leq \beta \leq \pi$ . Let us consider the three remaining cases.

##### 4.1. The case of $0 \leq \beta \leq \pi/2 \leq \alpha \leq \pi$

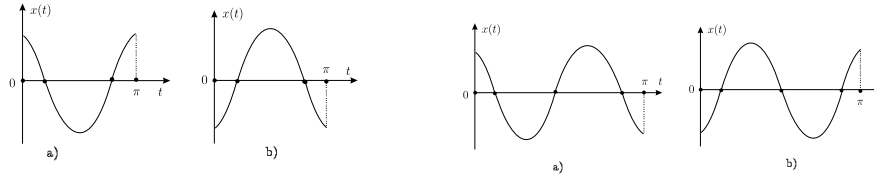
Consider the problem (1.1), (1.2) under the additional assumption that

$$0 \leq \beta \leq \frac{\pi}{2} \leq \alpha \leq \pi. \quad (4.1)$$

In the polar coordinates one gets

$$\begin{cases} \varphi' = \begin{cases} \mu^2 \sin^2 \varphi + \cos^2 \varphi, & \text{when } \sin \varphi \geq 0, \\ \lambda^2 \sin^2 \varphi + \cos^2 \varphi, & \text{when } \sin \varphi < 0, \end{cases} \\ \varphi(0) = \alpha, \quad \varphi(\pi) = \beta, \quad 0 \leq \beta \leq \frac{\pi}{2} \leq \alpha \leq \pi. \end{cases}$$

We are looking for solutions such that the respective trajectories on a phase plane starting at the straight line with the angle  $\frac{\pi}{2} \leq \alpha \leq \pi$ , rotate to the angle  $\pi n \leq \beta \leq \frac{\pi}{2} + \pi n \quad \forall n \in \mathbb{N}$  for the time period  $t = \pi$ .



**Figure 2.** Visualization of solutions of problem (1.1), (1.2) with the additional condition (4.1): a)  $x_{2k}^+$ , b)  $x_{2k}^-$ .

**Figure 3.** Visualization of solutions of problem (1.1), (1.2) under the additional condition (4.1): a)  $x_{2k-1}^+$ , b)  $x_{2k-1}^-$ .

*Remark 1.* The spectrum of problem (1.1), (1.2) with the restrictions (4.1) relates to solutions which are depicted in Fig. 2 and Fig. 3.

**Lemma 1.** *If  $\beta < \alpha$ , then spectrum of problem (1.1), (1.2) has no branches  $F_0^\pm$ .*

*Proof.* It follows from  $\varphi'(t) > 0$  that the function  $\varphi(t)$  is monotonically increasing. There are no branches  $F_0^\pm$  for problem (1.1), (1.2) in the case of  $\beta < \alpha$ , therefore solutions of problem (1.1), (1.2) do not exist, which satisfy the boundary conditions and have no zeros in the interval  $(0; \pi)$ . ■

*Corollary 1.* There are no branches  $F_0^\pm$  for problem (1.1), (1.2) with the condition (4.1).

We got analytical expressions for branches of the spectrum for the problem under consideration, making use of results of Theorem 2:

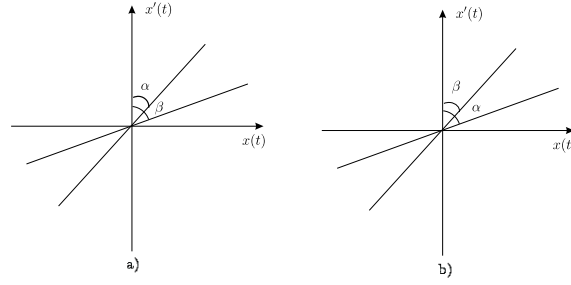
$$\begin{aligned}
 F_{2k-1}^+ &: -\frac{1}{\mu} \arctan(\mu \tan \alpha) + \frac{(k-1)\pi}{\mu} + \frac{(k-1)\pi}{\lambda} + \frac{1}{\lambda} \arctan(\lambda \tan \beta) = \pi, \\
 F_{2k-1}^- &: -\frac{1}{\lambda} \arctan(\lambda \tan \alpha) + \frac{(k-1)\pi}{\mu} + \frac{(k-1)\pi}{\lambda} + \frac{1}{\mu} \arctan(\mu \tan \beta) = \pi, \\
 F_{2k}^+ &: -\frac{1}{\mu} \arctan(\mu \tan \alpha) + \frac{k\pi}{\lambda} + \frac{(k-1)\pi}{\mu} + \frac{1}{\mu} \arctan(\mu \tan \beta) = \pi, \\
 F_{2k}^- &: -\frac{1}{\lambda} \arctan(\lambda \tan \alpha) + \frac{k\pi}{\mu} + \frac{(k-1)\pi}{\lambda} + \frac{1}{\lambda} \arctan(\lambda \tan \beta) = \pi, \quad \forall k \in \mathbb{N}.
 \end{aligned}$$

#### 4.2. The case of $0 \leq \alpha \leq \pi/2$ , $0 \leq \beta \leq \pi/2$

Consider a solution of problem (1.1), (1.2) with the additional condition

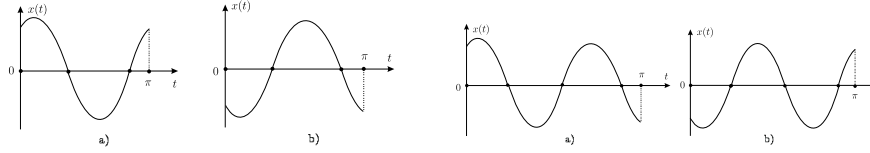
$$0 \leq \alpha \leq \frac{\pi}{2}, \quad 0 \leq \beta \leq \frac{\pi}{2}. \quad (4.2)$$

Its image on a phase plane starts from the angle  $0 \leq \alpha \leq \frac{\pi}{2}$ , and ends at the angle  $\pi n \leq \beta \leq \frac{\pi}{2} + \pi n$ ,  $\forall n \in \mathbb{N}$  for the time period  $t = \pi$  (see Fig. 4).



**Figure 4.** Interpretation of the boundary conditions for problem (1.1), (1.2) on a phase plane, with the additional condition (4.2): a)  $\alpha < \beta$ , b)  $\alpha > \beta$ .

*Remark 2.* Respective solutions of problem (1.1), (1.2) with the additional condition (4.2) are depicted in Fig. 5 and Fig. 6.



**Figure 5.** Visualization of solutions to problem (1.1), (1.2) with the additional condition (4.2): (a)  $x_{2k}^+$ , (b)  $x_{2k}^-$ .

**Figure 6.** Visualization of solutions to problem (1.1), (1.2) with the additional condition (4.2): (a)  $x_{2k-1}^+$ , (b)  $x_{2k-1}^-$ .

*Remark 3.* If  $\beta < \alpha$  (see Fig. 4), then there are no branches  $F_0^\pm$  of the spectrum for problem (1.1), (1.2) with the condition (4.2).

Let us find formulas for branches of the spectrum for the problem under consideration. Branches  $F_0^\pm$  of the Fučík spectrum relate to the case of  $\alpha < \beta$

$$F_0^+ : -\frac{1}{\mu} \arctan(\mu \tan \alpha) + \frac{1}{\mu} \arctan(\mu \tan \beta) = \pi,$$

$$F_0^- : -\frac{1}{\lambda} \arctan(\lambda \tan \alpha) + \frac{1}{\lambda} \arctan(\lambda \tan \beta) = \pi.$$

Let us find analytical expressions for remaining branches:



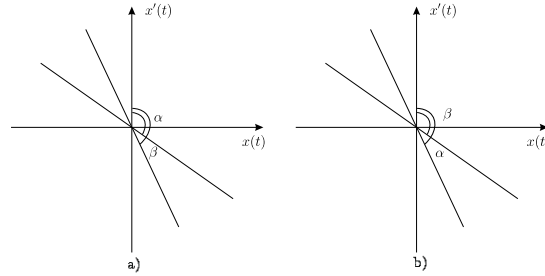
$$\begin{aligned}
 F_{2k-1}^+ &: \frac{\pi}{\mu} - \frac{1}{\mu} \arctan(\mu \tan \alpha) + \frac{(k-1)\pi}{\mu} + \frac{(k-1)\pi}{\lambda} + \frac{1}{\lambda} \arctan(\lambda \tan \beta) = \pi, \\
 F_{2k-1}^- &: \frac{\pi}{\lambda} - \frac{1}{\lambda} \arctan(\lambda \tan \alpha) + \frac{(k-1)\pi}{\mu} + \frac{(k-1)\pi}{\lambda} + \frac{1}{\mu} \arctan(\mu \tan \beta) = \pi, \\
 F_{2k}^+ &: \frac{\pi}{\mu} - \frac{1}{\mu} \arctan(\mu \tan \alpha) + \frac{k\pi}{\lambda} + \frac{(k-1)\pi}{\mu} + \frac{1}{\mu} \arctan(\mu \tan \beta) = \pi, \\
 F_{2k}^- &: \frac{\pi}{\lambda} - \frac{1}{\lambda} \arctan(\lambda \tan \alpha) + \frac{k\pi}{\mu} + \frac{(k-1)\pi}{\lambda} + \frac{1}{\lambda} \arctan(\lambda \tan \beta) = \pi, \quad \forall k \in \mathbb{N}.
 \end{aligned}$$

**4.3. The case of  $\pi/2 \leq \alpha \leq \pi$ ,  $\pi/2 \leq \beta \leq \pi$**

Consider solutions of problem (1.1), (1.2) with the additional condition

$$\frac{\pi}{2} \leq \alpha \leq \pi, \quad \frac{\pi}{2} \leq \beta \leq \pi. \tag{4.3}$$

Its image on a phase plane starts from the angle  $\frac{\pi}{2} \leq \alpha \leq \pi$ , and ends at the angle  $\frac{\pi}{2} + \pi n \leq \beta \leq \pi + \pi n$ ,  $\forall n \in \mathbb{N}$  for the time period  $t = \pi$  (see Fig. 7).



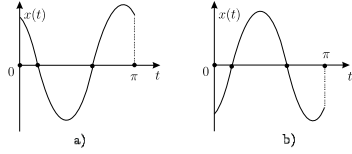
**Figure 7.** Interpretation of the boundary conditions for problem (1.1), (1.2) on a phase plane, with the additional condition (4.3): (a)  $\alpha < \beta$ , (b)  $\alpha > \beta$ .

*Remark 4.* Respective solutions of problem (1.1), (1.2) with the condition (4.3) are depicted in Fig. 8 and 9.

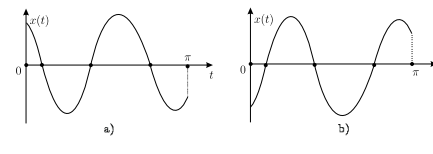
*Remark 5.* There are no branches  $F_0^\pm$  for problem (1.1), (1.2) with the condition (4.3), if  $\beta < \alpha$  (see Fig. 7).

Let us find formulas for branches of the spectrum for the problem under consideration. Branches  $F_0^\pm$  relate to the case of  $\alpha < \beta$ :

$$\begin{aligned}
 F_0^+ &: -\frac{1}{\mu} \arctan(\mu \tan \alpha) + \frac{1}{\mu} \arctan(\mu \tan \beta) = \pi, \\
 F_0^- &: -\frac{1}{\lambda} \arctan(\lambda \tan \alpha) + \frac{1}{\lambda} \arctan(\lambda \tan \beta) = \pi.
 \end{aligned}$$



**Figure 8.** Visualization of solutions to problem (1.1), (1.2) with the additional condition (4.3): (a)  $x_{2k}^+$ , (b)  $x_{2k}^-$ .



**Figure 9.** Visualization of solutions to problem (1.1), (1.2) with the additional condition (4.3): (a)  $x_{2k-1}^+$ , (b)  $x_{2k-1}^-$ .

Analytical expressions for remaining branches are given as:

$$\begin{aligned}
 F_{2k-1}^+ &: -\frac{1}{\mu} \arctan(\mu \tan \alpha) + \frac{(k-1)\pi}{\mu} + \frac{(k-1)\pi}{\lambda} \\
 &\quad + \left[ \frac{\pi}{\lambda} + \frac{1}{\lambda} \arctan(\lambda \tan \beta) \right] = \pi, \\
 F_{2k-1}^- &: -\frac{1}{\lambda} \arctan(\lambda \tan \alpha) + \frac{(k-1)\pi}{\mu} + \frac{(k-1)\pi}{\lambda} \\
 &\quad + \left[ \frac{\pi}{\mu} + \frac{1}{\mu} \arctan(\mu \tan \beta) \right] = \pi, \\
 F_{2k}^+ &: -\frac{1}{\mu} \arctan(\mu \tan \alpha) + \frac{k\pi}{\lambda} + \frac{(k-1)\pi}{\mu} \\
 &\quad + \left[ \frac{\pi}{\mu} + \frac{1}{\mu} \arctan(\mu \tan \beta) \right] = \pi, \\
 F_{2k}^- &: -\frac{1}{\lambda} \arctan(\lambda \tan \alpha) + \frac{k\pi}{\mu} + \frac{(k-1)\pi}{\lambda} \\
 &\quad + \left[ \frac{\pi}{\lambda} + \frac{1}{\lambda} \arctan(\lambda \tan \beta) \right] = \pi, \quad \forall k \in \mathbb{N}.
 \end{aligned}$$

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