

THE BEST CONSTANT OF SOBOLEV INEQUALITY WHICH CORRESPONDS TO A BENDING PROBLEM OF A STRING WITH PERIODIC BOUNDARY CONDITION

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ABSTRACT. The Green function of periodic boundary value problem with supplementary orthogonality conditions for bending of a string is obtained. The best constant of corresponding Sobolev inequality is found.

0 Preparation We first prepare some notations used throughout this paper. The eigenvalue problem

$$\begin{cases} -u'' = \lambda u & (0 < x < 1) \\ u^{(i)}(1) - u^{(i)}(0) = 0 & (i = 0, 1) \end{cases} \quad (0.1)$$

$$(0.2)$$

has countably many eigenvalues

$$\lambda_j = a_j^2 \quad (j = 0, 1, 2, \dots) \quad (0.3)$$

where we put $a_j = 2\pi j$ ($j \in \mathbf{Z} = \{0, \pm 1, \pm 2, \dots\}$). The eigenspace corresponding to eigenvalue $\lambda_0 = 0$ is one-dimensional and

$$\varphi(0, x) = 1 \quad (0 < x < 1) \quad (0.4)$$

is an eigenfunction. For $j = 1, 2, 3, \dots$, the eigenspace corresponding to eigenvalue λ_j is two-dimensional. We choose

$$\varphi(\pm j, x) = \exp(\sqrt{-1} a_{\pm j} x) \quad (0 < x < 1) \quad (0.5)$$

as base of this eigenspace. As is well known, the system of eigenfunctions $\{\varphi(j, x) \mid j \in \mathbf{Z}\}$ is a C.O.N.S. in $L^2(0, 1)$.

Every function $u(x) \in L^2(0, 1)$ can be expanded as follows.

$$u(x) = \sum_{j \in \mathbf{Z}} \hat{u}(j) \varphi(j, x) \quad (0.6)$$

where

$$\hat{u}(j) = \int_0^1 u(y) \overline{\varphi}(j, y) dy \quad (j \in \mathbf{Z}) \quad (0.7)$$

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For every pair of functions $u(x), v(x) \in L^2(0, 1)$, we have Parseval equality

$$\int_0^1 u(x) \overline{v(x)} dx = \sum_{j \in \mathbf{Z}} \widehat{u}(j) \overline{\widehat{v}(j)} \quad (0.8)$$

Moreover if $u'(x) \in L^2(0, 1)$ and $u(1) - u(0) = 0$ hold then we have

$$u'(x) = \sum_{j \in \mathbf{Z}} \sqrt{-1} a_j \widehat{u}(j) \varphi(j, x) \quad (0.9)$$

and

$$\int_0^1 |u'(x)|^2 dx = \sum_{j \in \mathbf{Z}} a_j^2 |\widehat{u}(j)|^2 \quad (0.10)$$

1 Conclusion For any bounded continuous function $f(x)$ defined on an interval $0 < x < 1$ which satisfies suitable solvability condition (S), we consider the following boundary value problem

BVP

$$\begin{cases} -u'' + qu = f(x) & (0 < x < 1) \end{cases} \quad (1.1)$$

$$\begin{cases} u^{(i)}(1) - u^{(i)}(0) = 0 & (i = 0, 1) \end{cases} \quad (1.2)$$

$$\begin{cases} \text{orthogonality condition (O) for } u(x) \end{cases} \quad (1.3)$$

q is a real parameter. Conditions (S) and (O) depend on the value of q and are shown later in Theorem 1.1.

In case of $q > 0$, this boundary value problem has the following meaning. A straight string is supported by the elastic membrane with uniformly distributed spring with spring constant q . One of the end of this membrane is fixed on the horizontal ceiling. $f(x)$ is a density of a load, $u(x)$ is a bending of this string.

We consider this problem in the following four cases, which cover all the real values of q .

Case I $q = a^2, \quad a > 0$

Case II $q = -a^2 \quad (a_N < a < a_{N+1})$

where one of the $N = 0, 1, 2, \dots$ is fixed

Case III $q = 0$

Case IV $q = -a_N^2 \quad \text{where one of the } N = 1, 2, 3, \dots \text{ is fixed}$

The first conclusion is as follows.

Theorem 1.1 For any bounded continuous function $f(x)$ defined on an interval $0 < x < 1$ which satisfies condition (S), BVP has one and only one classical solution $u(x)$ given by

$$u(x) = \int_0^1 G(x, y) f(y) dy \quad (0 < x < 1) \quad (1.4)$$

using Green function $G(x, y) = G(x - y)$.

(I) (S),(O) *nothing*.

$$G(x) = \sum_{j \in \mathbf{Z}} (a_j^2 + a^2)^{-1} \varphi(j, x) = \cosh(a(|x| - 1/2)) \Big/ (2a \sinh(a/2)) \quad (1.5)$$

$$(II) \quad (S) \quad \int_0^1 f(y) \overline{\varphi}(j, y) dy = 0 \quad (|j| \leq N) \quad (1.6)$$

$$(O) \quad \int_0^1 u(x) \overline{\varphi}(j, x) dx = 0 \quad (|j| \leq N) \quad (1.7)$$

$$G(x) = \sum_{|j| \geq N+1} (a_j^2 - a^2)^{-1} \varphi(j, x) = \sum_{|j| \leq N} (a^2 - a_j^2)^{-1} \varphi(j, x) - \cos(a(|x| - 1/2)) \Big/ (2a \sin(a/2)) \quad (1.8)$$

$$(III) \quad (S) \quad \int_0^1 f(y) dy = 0 \quad (1.9)$$

$$(O) \quad \int_0^1 u(x) dx = 0 \quad (1.10)$$

$$G(x) = \sum_{\substack{j \in \mathbf{Z} \\ j \neq 0}} a_j^{-2} \varphi(j, x) = \frac{1}{2} |x|^2 - \frac{1}{2} |x| + \frac{1}{12} = b_2(|x|) \quad (1.11)$$

where $b_2(x) = \frac{1}{2} x^2 - \frac{1}{2} x + \frac{1}{12}$ is a Bernoulli polynomial of second order.

$$(IV) \quad (S) \quad \int_0^1 f(y) \overline{\varphi}(j, y) dy = 0 \quad (|j| \leq N) \quad (1.12)$$

$$(O) \quad \int_0^1 u(x) \overline{\varphi}(j, x) dx = 0 \quad (|j| \leq N) \quad (1.13)$$

$$G(x) = \sum_{|j| \geq N+1} (a_j^2 - a_N^2)^{-1} \varphi(j, x) = \sum_{|j| \leq N-1} (a_N^2 - a_j^2)^{-1} \varphi(j, x) + \frac{(-1)^N}{2a_N^2} \left[\cos(a_N(|x| - 1/2)) + 2a_N(|x| - 1/2) \sin(a_N(|x| - 1/2)) \right] \quad (1.14)$$

Now we consider the following function space.

$$H = \left\{ u(x) \left| \begin{array}{l} u(x), u'(x) \in L^2(0, 1), \quad u(1) - u(0) = 0, \\ \text{orthogonality condition (O) for } u(x) \end{array} \right. \right\} \quad (1.15)$$

The condition (O) is the same as that in Theorem 1.1. For any pair of functions $u(x)$, $v(x)$ in H , we attach the following sesquilinear form.

$$(u, v)_H = \int_0^1 \left[u'(x) \overline{v'(x)} + q u(x) \overline{v(x)} \right] dx \quad (1.16)$$

It is necessary to show that the above sesquilinear form is an inner product. We show this fact in the cases II, III, IV ($q \leq 0$) because it is obvious in the case I ($q > 0$). In these cases, we have

$$q = -a^2 \quad (a_N \leq a < a_{N+1}) \quad (1.17)$$

for some $N = 0, 1, 2, \dots$. Using Parseval equality and the orthogonality condition (O) we have

$$\begin{aligned} (u, u)_H &= \int_0^1 \left[|u'(x)|^2 - a^2 |u(x)|^2 \right] dx = \sum_{|j| \geq N+1} (a_j^2 - a^2) |\widehat{u}(j)|^2 \geq \\ &= (a_{N+1}^2 - a_N^2) \sum_{|j| \geq N+1} |\widehat{u}(j)|^2 = (a_{N+1}^2 - a_N^2) \int_0^1 |u(x)|^2 dx \end{aligned}$$

This inequality shows that $(\cdot, \cdot)_H$ is an inner product. H is a Hilbert space with inner product $(\cdot, \cdot)_H$.

The second main theorem is as follows.

Theorem 1.2 *If $u(x), u'(x) \in L^2(0, 1)$ then we have*

$$\begin{aligned} \int_0^1 \left[u'(x) \partial_x + q u(x) \right] G(x, y) dx &= u(y) + \left(u(1) - u(0) \right) \partial_x G(x, y) \Big|_{x=0} - \\ &\begin{cases} 0 & \text{(I)} \\ \sum_{|j| \leq N} \varphi(j, y) \int_0^1 u(x) \overline{\varphi(j, x)} dx & \text{(II, III, IV)} \end{cases} \\ (0 < y < 1) & \end{aligned} \quad (1.18)$$

Especially if $u(x) \in H$ then we have

$$\int_0^1 \left[u'(x) \partial_x + q u(x) \right] G(x, y) dx = u(y) \quad (0 < y < 1) \quad (1.19)$$

This means that Green function $G(x, y)$ is a reproducing kernel for H and $(\cdot, \cdot)_H$.

Finally we define Sobolev functional

$$S(u) = \left(\sup_{0 \leq y \leq 1} |u(y)| \right)^2 \Big/ \int_0^1 \left[|u'(x)|^2 + q |u(x)|^2 \right] dx \quad (1.20)$$

for $u \in H$ with $u \neq 0$.

The most important conclusion of this paper is as follows.

Theorem 1.3

$$(1) \quad \sup_{u \in H, u \neq 0} S(u) = C_0 \quad (1.21)$$

$$C_0 = G(0) = \begin{cases} \sum_{j \in \mathbf{Z}} (a_j^2 + a^2)^{-1} = 1 / (2a \tanh(a/2)) & \text{(I)} \\ \sum_{|j| \geq N+1} (a_j^2 - a^2)^{-1} = \sum_{|j| \leq N} (a^2 - a_j^2)^{-1} - 1 / (2a \tanh(a/2)) & \text{(II)} \\ \sum_{j \in \mathbf{Z}, j \neq 0} a_j^{-2} = 1 / 12 & \text{(III)} \\ \sum_{|j| \geq N+1} (a_j^2 - a^2)^{-1} = 3 / (2a^2) + 2 \sum_{j=1}^{N-1} (a^2 - a_j^2)^{-1} & \text{(IV)} \end{cases} \quad (1.22)$$

For any fixed y such that $0 \leq y \leq 1$, if we define $u(x) = \text{const. } G(x - y)$ then we have $S(u) = C_0$.

$$(2) \quad \inf_{u \in H, u \neq 0} S(u) = 0 \quad (1.23)$$

The engineering meaning of this result is that the square of the maximal bending of a string is estimated from above by the constant multiple of the potential energy of a string. The best constant is the diagonal value of corresponding Green function (impulse response). The best constant depends only on the spring constant q .

The main part (1) of this theorem is proved later in section 6, but the second part (2) is easy to prove. In fact, if $|j|$ is sufficiently large then we have $\varphi(j, x) \in H$ and we have

$$S(\varphi(j, x)) = \frac{1}{a_j^2 + q} \quad (1.24)$$

It is easy to confirm that

$$\lim_{|j| \rightarrow \infty} S(\varphi(j, x)) = 0$$

2 Solvability and orthogonality conditions In the following sections, we prove our main theorems. We omit the proof in case I because it is easy. Hereafter we fix $N = 0, 1, 2, \dots$ and assume

$$q = -a^2 \quad (a_N \leq a < a_{N+1}) \quad (2.1)$$

From the theory of Fourier series, the solvability condition (S) is equivalent to

$$\hat{f}(j) = 0 \quad (|j| \leq N) \quad (2.2)$$

BVP is equivalent to

$$\begin{cases} (a_j^2 - a^2) \hat{u}(j) = \hat{f}(j) & (|j| \geq N+1) \end{cases} \quad (2.3)$$

$$\begin{cases} \hat{u}(j) = 0 & (|j| \leq N) \end{cases} \quad (2.4)$$

So we can obtain easily Fourier series expansion of Green function

$$G(x) = \sum_{|j| \geq N+1} \frac{1}{a_j^2 - a^2} \varphi(j, x) \quad (2.5)$$

This formula is valid also in the case of $a = a_N$.

First of all we treat the problem of the uniqueness of a solution to BVP in cases of III and IV without using the theory of Fourier series. We have the following conclusion.

Theorem 2.1 *We assume*

$$a = a_N \quad (N = 0, 1, 2, \dots) \quad (2.6)$$

For a bounded continuous function $f(x)$ defined on an interval $0 < x < 1$, we assume that the following boundary value problem

BVP'

$$\begin{cases} -u'' - a^2 u = f(x) & (0 < x < 1) \end{cases} \quad (2.7)$$

$$\begin{cases} u^{(i)}(1) - u^{(i)}(0) = 0 & (i = 0, 1) \end{cases} \quad (2.8)$$

$$\begin{cases} (O') \quad \widehat{u}(j) = \int_0^1 u(x) \overline{\varphi}(j, x) dx = 0 & (|j| \leq N-1) \\ \text{in case of } N=0, (O') \text{ nothing} \end{cases} \quad (2.9)$$

has a classical solution $u(x)$ then the following solvability conditions hold

$$\int_0^1 f(y) \overline{\psi}(j, y) dy = 0 \quad (|j| \leq N-1), \quad \int_0^1 f(y) \overline{\varphi}(\pm N, y) dy = 0 \quad (2.10)$$

where

$$\psi(j, x) = \int_0^1 g(x-y) \varphi(j, y) dy \quad (2.11)$$

The solution $u(x)$ is expressed as follows.

$$u(x) = \alpha_+ \varphi(N, x) + \alpha_- \varphi(-N, x) + \int_0^1 g(x-y) f(y) dy \quad (0 < x < 1) \quad (2.12)$$

where

$$g(x) = \begin{cases} -\frac{1}{2a} \sin(a|x|) & (N = 1, 2, 3, \dots) \\ -\frac{1}{2}|x| & (N = 0) \end{cases} \quad (2.13)$$

and α_{\pm} are suitable constants. We call $g(x, y) = g(x-y)$ the proto Green function.

Proof of Theorem 2.1 We omit the proof in the case $N = 0$. We assume

$$a = a_N = 2\pi N \quad (N = 1, 2, 3, \dots) \quad (2.14)$$

Introducing new functions

$$u_0 = u, \quad u_1 = u'$$

We have

$$\begin{pmatrix} u_0 \\ u_1 \end{pmatrix}' = \begin{pmatrix} 0 & 1 \\ -a^2 & 0 \end{pmatrix} \begin{pmatrix} u_0 \\ u_1 \end{pmatrix} - \begin{pmatrix} 0 \\ 1 \end{pmatrix} f(x) \quad (0 < x < 1) \quad (2.15)$$

Employing the fundamental solution

$$\mathbf{E}(x) = \begin{pmatrix} \cos(ax) & a^{-1} \sin(ax) \\ -a \sin(ax) & \cos(ax) \end{pmatrix} \quad (2.16)$$

(2.15) is solved as follows.

$$\begin{aligned} \begin{pmatrix} u_0 \\ u_1 \end{pmatrix}(x) &= \mathbf{E}(x) \begin{pmatrix} u_0 \\ u_1 \end{pmatrix}(0) - \int_0^x \mathbf{E}(x-y) \begin{pmatrix} 0 \\ 1 \end{pmatrix} f(y) dy = \\ &\mathbf{E}(x-1) \begin{pmatrix} u_0 \\ u_1 \end{pmatrix}(1) + \int_x^1 \mathbf{E}(x-y) \begin{pmatrix} 0 \\ 1 \end{pmatrix} f(y) dy \end{aligned}$$

Taking the average of right hand sides, we have

$$\begin{aligned} \begin{pmatrix} u_0 \\ u_1 \end{pmatrix}(x) &= \frac{1}{2} \mathbf{E}(x) \begin{pmatrix} u_0 \\ u_1 \end{pmatrix}(0) + \frac{1}{2} \mathbf{E}(x-1) \begin{pmatrix} u_0 \\ u_1 \end{pmatrix}(1) + \\ &\int_0^1 -\frac{1}{2} \operatorname{sgn}(x-y) \mathbf{E}(x-y) \begin{pmatrix} 0 \\ 1 \end{pmatrix} f(y) dy \end{aligned}$$

For suitable constant α_0, α_1

$$\begin{aligned} \begin{pmatrix} u_0 \\ u_1 \end{pmatrix}(x) &= \mathbf{E}(x) \begin{pmatrix} \alpha_0 \\ \alpha_1 \end{pmatrix} + \int_0^1 -\frac{1}{2} \operatorname{sgn}(x-y) \mathbf{E}(x-y) \begin{pmatrix} 0 \\ 1 \end{pmatrix} f(y) dy \\ (0 < x < 1) \end{aligned} \quad (2.17)$$

Now we introduce

$$\begin{pmatrix} \varepsilon_0 \\ \varepsilon_1 \end{pmatrix} = \int_0^1 \frac{1}{2} \mathbf{E}(-y) \begin{pmatrix} 0 \\ 1 \end{pmatrix} f(y) dy = \int_0^1 \frac{1}{2} \begin{pmatrix} -a^{-1} \sin(ay) \\ \cos(ay) \end{pmatrix} f(y) dy \quad (2.18)$$

Since $\mathbf{E}(1) = \mathbf{E}(0)$ then we have

$$\begin{pmatrix} u_0 \\ u_1 \end{pmatrix}(0) = \begin{pmatrix} \alpha_0 \\ \alpha_1 \end{pmatrix} + \begin{pmatrix} \varepsilon_0 \\ \varepsilon_1 \end{pmatrix} \quad (2.19)$$

$$\begin{pmatrix} u_0 \\ u_1 \end{pmatrix}(1) = \mathbf{E}(1) \left\{ \begin{pmatrix} \alpha_0 \\ \alpha_1 \end{pmatrix} - \begin{pmatrix} \varepsilon_0 \\ \varepsilon_1 \end{pmatrix} \right\} = \begin{pmatrix} \alpha_0 \\ \alpha_1 \end{pmatrix} - \begin{pmatrix} \varepsilon_0 \\ \varepsilon_1 \end{pmatrix} \quad (2.20)$$

From boundary conditions $u_i(0) = u_i(1)$ ($i = 0, 1$), we have $\varepsilon_0 = \varepsilon_1 = 0$, or equivalently

$$\widehat{f}(\pm N) = \int_0^1 f(y) \overline{\varphi}(\pm N, y) dy = 0 \quad (2.21)$$

From (2.17), we have

$$u_0(x) = \alpha_0 \cos(ax) + \alpha_1 a^{-1} \sin(ax) - \int_0^1 \frac{1}{2a} \sin(a|x-y|) f(y) dy \quad (2.22)$$

This proves (2.12).

The remaining relations

$$\int_0^1 f(y) \bar{\psi}(j, y) dy = 0 \quad (|j| \leq N-1) \quad (2.23)$$

are proved later in section 3. Thus we have proved Theorem 2.1. ■

3 Proto Green function In this section we list up properties of the proto Green function $g(x, y) = g(x - y)$ which was introduced in the previous section .

Lemma 3.1 *We assume*

$$a = a_N \quad (N = 1, 2, 3, \dots) \quad (3.1)$$

The proto Green function

$$g(x, y) = g(x - y) = -\frac{1}{2a} \sin(a|x-y|) \quad (3.2)$$

satisfies the following properties

$$(1) \quad g(x, y) = g(y, x) \quad (0 < x, y < 1) \quad (3.3)$$

$$(2) \quad (-\partial_x^2 - a^2) g(x, y) = 0 \quad (0 < x, y < 1, x \neq y) \quad (3.4)$$

$$(3) \quad \begin{cases} g(0, y) = -g(1, y) = -\frac{1}{2a} \sin(ay) = -\frac{1}{\sqrt{-1}4a} \left(\varphi(N, y) - \varphi(-N, y) \right) \\ \partial_x g(x, y) \Big|_{x=0} = -\partial_x g(x, y) \Big|_{x=1} = \frac{1}{2} \cos(ay) = \frac{1}{4} \left(\varphi(N, y) + \varphi(-N, y) \right) \end{cases} \quad (0 < y < 1) \quad (3.5)$$

$$(4) \quad \begin{cases} g(x, y) \Big|_{y=x-0} - g(x, y) \Big|_{y=x+0} = 0 \\ \partial_x g(x, y) \Big|_{y=x-0} - \partial_x g(x, y) \Big|_{y=x+0} = -1 \end{cases} \quad (0 < x < 1) \quad (3.6)$$

$$(5) \quad \begin{cases} g(x, y) \Big|_{x=y-0} - g(x, y) \Big|_{x=y+0} = 0 \\ \partial_x g(x, y) \Big|_{x=y-0} - \partial_x g(x, y) \Big|_{x=y+0} = 1 \end{cases} \quad (0 < y < 1) \quad (3.7)$$

Lemma 3.2 For any bounded continuous function $f(x)$ on an interval $0 < x < 1$

$$u(x) = \int_0^1 g(x, y) f(y) dy = \int_0^1 g(x - y) f(y) dy \quad (3.8)$$

satisfies

$$\begin{cases} -u'' - a^2 u = f(x) & (0 < x < 1) \end{cases} \quad (3.9)$$

$$\begin{cases} u(0) = -u(1) = -\frac{1}{\sqrt{-1}4a} \int_0^1 \left(\varphi(N, y) - \varphi(-N, y) \right) f(y) dy \end{cases} \quad (3.10)$$

$$\begin{cases} u'(0) = -u'(1) = \frac{1}{4} \int_0^1 \left(\varphi(N, y) + \varphi(-N, y) \right) f(y) dy \end{cases} \quad (3.11)$$

Concerning $\psi(j, x)$ which was introduced in Theorem 2.1, we have

Lemma 3.3

$$\psi(j, x) = \int_0^1 g(x, y) \varphi(j, y) dy \quad (|j| \leq N, 0 < x < 1) \quad (3.12)$$

satisfies the following properties

$$(1) \quad (-\partial_x^2 - a^2) \psi(j, x) = \varphi(j, x) \quad (0 < x < 1, |j| \leq N) \quad (3.13)$$

$$(2) \quad \psi(j, 0) = -\psi(j, 1) = \begin{cases} 0 & (|j| \leq N-1) \\ \pm \frac{1}{\sqrt{-1}4a} & (j = \pm N) \end{cases} \quad (3.14)$$

$$(3) \quad \psi'(j, 0) = -\psi'(j, 1) = \begin{cases} 0 & (|j| \leq N-1) \\ \frac{1}{4} & (j = \pm N) \end{cases} \quad (3.15)$$

Lemma 3.4 On an interval $0 < x < 1$, $\psi(j, x)$ ($|j| \leq N$) can be expressed as follows.

(1) For $|j| \leq N-1$ we have

$$\psi(j, x) = \alpha_j \varphi(N, x) + \beta_j \varphi(-N, x) - \gamma_j \varphi(j, x) \quad (3.16)$$

$$\text{where } \alpha_j = \frac{1}{2a(a - a_j)}, \quad \beta_j = \frac{1}{2a(a + a_j)}, \quad \gamma_j = \frac{1}{a^2 - a_j^2} \quad (3.17)$$

(2) For $j = \pm N$ we have

$$\psi(N, x) = -\frac{1}{4a^2} \left(\varphi(N, x) - \varphi(-N, x) \right) + \frac{\sqrt{-1}}{4a} (2x - 1) \varphi(N, x) \quad (3.18)$$

$$\psi(-N, x) = \frac{1}{4a^2} \left(\varphi(N, x) - \varphi(-N, x) \right) - \frac{\sqrt{-1}}{4a} (2x - 1) \varphi(-N, x) \quad (3.19)$$

Proof of Lemma 3.4 We treat the case (1). Since

$$(-\partial_x^2 - a^2) (\psi(j, x) + \gamma_j \varphi(j, x)) = 0 \quad (3.20)$$

then we have

$$\psi(j, x) = \alpha_+ \varphi(N, x) + \alpha_- \varphi(-N, x) - \gamma_j \varphi(j, x) \quad (3.21)$$

for suitable constants α_{\pm} . From (3.14) and (3.15) we have

$$\begin{cases} 0 = \psi(j, 0) = \alpha_+ \varphi(N, 0) + \alpha_- \varphi(-N, 0) - \gamma_j \varphi(j, 0) = \alpha_+ + \alpha_- - \gamma_j \\ 0 = \psi'(j, 0) = \alpha_+ \varphi'(N, 0) + \alpha_- \varphi'(-N, 0) - \gamma_j \varphi'(j, 0) = \\ \sqrt{-1} a (\alpha_+ - \alpha_-) - \sqrt{-1} a_j \gamma_j \end{cases}$$

Solving the above set of equations with respect to α_{\pm} , we have

$$\alpha_+ = \alpha_j, \quad \alpha_- = \beta_j \quad (3.22)$$

This shows (1).

Next we treat the case (2). Since

$$(-\partial_x^2 - a^2) (x \varphi(N, x)) = -\sqrt{-1} 2a \varphi(N, x) \quad (3.23)$$

then we have

$$\psi(N, x) = \alpha_+ \varphi(N, x) + \alpha_- \varphi(-N, x) + \frac{\sqrt{-1}}{2a} x \varphi(N, x) \quad (3.24)$$

for suitable constants α_{\pm} . From (3.14) and (3.15) with $j = N$ we have

$$\begin{cases} -\frac{\sqrt{-1}}{4a} = \psi(N, 0) = \alpha_+ \varphi(N, 0) + \alpha_- \varphi(-N, 0) = \alpha_+ + \alpha_- \\ \frac{1}{4} = \psi'(N, 0) = \alpha_+ \varphi'(N, 0) + \alpha_- \varphi'(-N, 0) + \frac{\sqrt{-1}}{2a} \varphi(N, 0) = \\ \sqrt{-1} a (\alpha_+ - \alpha_-) + \frac{\sqrt{-1}}{2a} \end{cases}$$

Hence we have

$$\alpha_+ = -\frac{1}{4a^2} - \frac{\sqrt{-1}}{4a}, \quad \alpha_- = \frac{1}{4a^2} \quad (3.25)$$

(3.18) is shown. Taking the complex conjugate of both sides of (3.18), we obtain (3.19). This shows (2). \blacksquare

Remark Lemma 3.4 shows that the solvability condition (2.10) is equivalent to

$$\int_0^1 f(y) \overline{\varphi}(j, y) dy = 0 \quad (|j| \leq N) \quad (3.26)$$

4 Derivation of Green function $G(x, y)$ We first consider the case II, that is to say

$$q = -a^2 \quad (a_N < a < a_{N+1}) \quad (4.1)$$

where $N = 0, 1, 2, \dots$ is fixed. Green function $G(q; x, y) = G(q; x - y)$ is given by

$$G(q; x) = \sum_{|j| \geq N+1} \frac{1}{a_j^2 - a^2} \varphi(j, x) \quad (4.2)$$

On the other hand the formula

$$-\frac{1}{2a \sin(a/2)} \cos(a(|x| - 1/2)) = \sum_{j \in \mathbf{Z}} \frac{1}{a_j^2 - a^2} \varphi(j, x) \quad (4.3)$$

is well known. This is a Green function of BVP without solvability condition (S) and orthogonality condition (O).

We next consider the case $a = a_N$. Green function is obtained by putting $q = -a_N^2$ in (4.2) and is given by

$$G(-a_N^2; x) = \sum_{|j| \geq N+1} \frac{1}{a_j^2 - a_N^2} \varphi(j, x) = 2 \sum_{j=N+1}^{\infty} \frac{1}{a_j^2 - a_N^2} \cos(a_j x) \quad (4.4)$$

On the other hand this is also obtained by taking the following limit.

$$\begin{aligned} G(-a_N^2; x) &= \lim_{a \rightarrow a_N+0} \sum_{|j| \geq N+1} \frac{1}{a_j^2 - a^2} \varphi(j, x) = \\ &= \lim_{a \rightarrow a_N+0} \left[-\frac{\cos(a(|x| - 1/2))}{2a \sin(a/2)} - \sum_{|j| \leq N} \frac{1}{a_j^2 - a^2} \varphi(j, x) \right] = \\ &= \lim_{a \rightarrow a_N+0} \left[\frac{1}{a^2} + 2 \sum_{j=1}^N \frac{1}{a^2 - a_j^2} \cos(a_j x) - \frac{\cos(a(|x| - 1/2))}{2a \sin(a/2)} \right] \end{aligned} \quad (4.5)$$

Proof of Theorem 1.1(III.2) From the above relation (4.5) we have

$$\begin{aligned} G(0; x) &= \lim_{a \rightarrow +0} \left[-\frac{\cos(a(|x| - 1/2))}{2a \sin(a/2)} + \frac{1}{a^2} \right] = \\ &= \lim_{a \rightarrow +0} \frac{2 \sin(a/2) - a \cos(a(|x| - 1/2))}{2a^2 \sin(a/2)} \end{aligned} \quad (4.6)$$

The denominator and numerator of (4.6) are expanded around $a = 0$ as

$$2 \sin(a/2) - a \cos(a(|x| - 1/2)) = \left[\frac{1}{2} |x|^2 - \frac{1}{2} |x| + \frac{1}{12} \right] a^3 + O(a^5)$$

$$2a^2 \sin(a/2) = a^3 + O(a^5)$$

Therefore we obtain

$$G(0; x) = \frac{1}{2} |x|^2 - \frac{1}{2} |x| + \frac{1}{12} = b_2(|x|) \quad (4.7)$$

This completes the proof of Theorem 1.1(III.2). ■

It is interesting to note that the above polynomial

$$b_2(x) = \frac{1}{2}x^2 - \frac{1}{2}x + \frac{1}{12}$$

is nothing but the Bernoulli polynomial of second order.

Proof of Theorem 1.1(IV.2) Now we calculate the last term of (4.5) for $N = 1, 2, 3, \dots$. It is obvious that

$$\begin{aligned} \sum_{|j| \leq N-1} \frac{1}{a^2 - a_j^2} \varphi(j, x) &= \frac{1}{a^2} + 2 \sum_{j=1}^{N-1} \frac{1}{a^2 - a_j^2} \cos(a_j x) \xrightarrow{a \rightarrow a_N + 0} \\ &\frac{1}{a_N^2} + 2 \sum_{j=1}^{N-1} \frac{1}{a_N^2 - a_j^2} \cos(a_j x) \end{aligned} \quad (4.8)$$

It is enough to show

$$\begin{aligned} \frac{2 \cos(a_N x)}{a^2 - a_N^2} - \frac{\cos(a(|x| - 1/2))}{2a \sin(a/2)} &\xrightarrow{a \rightarrow a_N + 0} \\ \frac{1}{2a_N^2} \cos(a_N x) + \frac{1}{a_N} (|x| - 1/2) \sin(a_N |x|) \end{aligned} \quad (4.9)$$

Since $a_N = 2\pi N$ we have

$$\begin{aligned} \sin(a/2) &= (-1)^N \sin((a - a_N)/2) \\ \cos(a_N(|x| - 1/2)) &= (-1)^N \cos(a_N x) \end{aligned}$$

then we have

$$\begin{aligned} \frac{2}{a^2 - a_N^2} \cos(a_N x) - \frac{\cos(a(|x| - 1/2))}{2a \sin(a/2)} &= \\ \frac{2}{a^2 - a_N^2} \cos(a_N x) - & \\ \frac{1}{2a \sin(a/2)} \left(\cos(a(|x| - 1/2)) - \cos(a_N(|x| - 1/2)) \right) - & \\ \frac{1}{2a \sin(a/2)} \cos(a_N(|x| - 1/2)) = & \\ \left(\frac{2}{a^2 - a_N^2} - \frac{1}{2a \sin((a - a_N)/2)} \right) \cos(a_N x) - & \\ \frac{(-1)^N (a - a_N)}{2a \sin((a - a_N)/2)} \frac{\cos(a(|x| - 1/2)) - \cos(a_N(|x| - 1/2))}{a - a_N} \end{aligned} \quad (4.10)$$

we have

$$\frac{2}{a^2 - a_N^2} - \frac{1}{2a \sin((a - a_N)/2)} \xrightarrow{a \rightarrow a_N + 0} \frac{1}{2a_N^2} \quad (4.11)$$

$$\frac{a - a_N}{2a \sin((a - a_N)/2)} \xrightarrow{a \rightarrow a_N + 0} \frac{1}{a_N} \quad (4.12)$$

$$\begin{aligned} & \frac{\cos(a(|x| - 1/2)) - \cos(a_N(|x| - 1/2))}{a - a_N} \xrightarrow{a \rightarrow a_N + 0} \\ & - (|x| - 1/2) \sin(a_N(|x| - 1/2)) \end{aligned} \quad (4.13)$$

This proves (4.9) and completes the proof of Theorem 1.1(IV.2). \blacksquare

5 Properties of Green function In this section, we list properties of Green function $G(x, y)$. Direct calculations show the following lemma.

Lemma 5.1 *The derivatives of Green function with respect to x are expressed as follows for $0 < x, y < 1$, $x \neq y$.*

(I)

$$(I.1) \quad G(x, y) = \frac{1}{2a \sinh(a/2)} \cosh(a(|x - y| - 1/2)) \quad (5.1)$$

$$(I.2) \quad \partial_x G(x, y) = \frac{\operatorname{sgn}(x - y)}{2 \sinh(a/2)} \sinh(a(|x - y| - 1/2)) \quad (5.2)$$

$$(I.3) \quad \partial_x^2 G(x, y) = \frac{a}{2 \sinh(a/2)} \cosh(a(|x - y| - 1/2)) \quad (5.3)$$

(II)

$$(II.1) \quad G(x, y) = -\frac{1}{2a \sin(a/2)} \cos(a(|x - y| - 1/2)) + \sum_{|j| \leq N} \frac{1}{a^2 - a_j^2} \varphi(j, x - y) \quad (5.4)$$

$$(II.2) \quad \partial_x G(x, y) = \frac{\operatorname{sgn}(x - y)}{2 \sin(a/2)} \sin(a(|x - y| - 1/2)) + \sum_{|j| \leq N} \frac{\sqrt{-1} a_j}{a^2 - a_j^2} \varphi(j, x - y) \quad (5.5)$$

$$(II.3) \quad \partial_x^2 G(x, y) = \frac{a}{2 \sin(a/2)} \cos(a(|x - y| - 1/2)) - \sum_{|j| \leq N} \frac{a_j^2}{a^2 - a_j^2} \varphi(j, x - y) \quad (5.6)$$

(III)

$$(III.1) \quad G(x, y) = \frac{1}{2} |x - y|^2 - \frac{1}{2} |x - y| + \frac{1}{12} \quad (5.7)$$

$$(III.2) \quad \partial_x G(x, y) = x - y - \frac{1}{2} \operatorname{sgn}(x - y) \quad (5.8)$$

$$(III.3) \quad \partial_x^2 G(x, y) = 1 \quad (5.9)$$

(IV)

$$(IV.1) \quad G(x, y) = \frac{1}{a_N} (|x - y| - 1/2) \sin(a_N |x - y|) + \frac{1}{2a_N^2} \cos(a_N(x - y)) + \sum_{|j| \leq N-1} \frac{1}{a_N^2 - a_j^2} \varphi(j, x - y) \quad (5.10)$$

$$(IV.2) \quad \partial_x G(x, y) =$$

$$\begin{aligned} & \operatorname{sgn}(x - y) \left[(|x - y| - 1/2) \cos(a_N(x - y)) + \frac{1}{a_N} \sin(a_N |x - y|) \right] - \\ & \frac{1}{2a_N} \sin(a_N(x - y)) + \sum_{|j| \leq N-1} \frac{\sqrt{-1} a_j}{a_N^2 - a_j^2} \varphi(j, x - y) \end{aligned} \quad (5.11)$$

$$(IV.3) \quad \partial_x^2 G(x, y) = -a_N (|x - y| - 1/2) \sin(a_N |x - y|) + \frac{3}{2} \cos(a_N(x - y)) -$$

$$\sum_{|j| \leq N-1} \frac{a_j^2}{a_N^2 - a_j^2} \varphi(j, x - y) \quad (5.12)$$

Employing Lemma 5.1, we have the following theorem at once.

Theorem 5.1 *Green function $G(x, y)$ satisfies the following properties.*

$$(1) \quad G(x, y) = \overline{G}(x, y) = G(y, x) = G(1 - x, 1 - y) \quad (0 < x, y < 1) \quad (5.13)$$

$$(2) \quad (-\partial_x^2 + q) G(x, y) = \begin{cases} 0 & \text{(I)} \\ -\sum_{|j| \leq N} \varphi(j, x - y) & \text{(II, IV)} \\ -1 & \text{(III)} \end{cases} \quad (0 < x, y < 1, \quad x \neq y) \quad (5.14)$$

$$(3) \quad G(1, y) = G(0, y) =$$

$$\begin{cases} \frac{\cosh(a(y - 1/2))}{2a \sinh(a/2)} & \text{(I)} \\ -\frac{\cos(a(y - 1/2))}{2a \sin(a/2)} + \sum_{|j| \leq N} \frac{1}{a^2 - a_j^2} \varphi(j, y) & \text{(II)} \\ \frac{1}{2} y^2 - \frac{1}{2} y + \frac{1}{12} & \text{(III)} \\ \frac{1}{a_N} (y - 1/2) \sin(a_N y) + \frac{1}{2a_N^2} \cos(a_N y) + \sum_{|j| \leq N-1} \frac{1}{a_N^2 - a_j^2} \varphi(j, y) & \text{(IV)} \end{cases} \quad (0 < y < 1) \quad (5.15)$$

$$\begin{aligned}
(4) \quad \left. \partial_x G(x, y) \right|_{x=1} &= \left. \partial_x G(x, y) \right|_{x=0} = \\
&\left\{ \begin{aligned} &-\frac{\sinh(a(y-1/2))}{2 \sinh(a/2)} & (I) \\ &-\frac{\sin(a(y-1/2))}{2 \sin(a/2)} - \sum_{|j| \leq N} \frac{\sqrt{-1} a_j}{a^2 - a_j^2} \varphi(j, y) & (II) \\ &-(y-1/2) & (III) \\ &-(y-1/2) \cos(a_N y) - \frac{1}{2a_N} \sin(a_N y) - \sum_{|j| \leq N-1} \frac{\sqrt{-1} a_j}{a_N^2 - a_j^2} \varphi(j, y) & (IV) \end{aligned} \right. \\
(0 < y < 1) & & (5.16)
\end{aligned}$$

$$(5) \quad \left\{ \begin{aligned} &\left. G(x, y) \right|_{y=x-0} - \left. G(x, y) \right|_{y=x+0} = 0 \\ &\left. \partial_x G(x, y) \right|_{y=x-0} - \left. \partial_x G(x, y) \right|_{y=x+0} = -1 \quad (0 < x < 1) \end{aligned} \right. \quad (5.17)$$

$$(6) \quad \int_0^1 \overline{\varphi}(j, x) G(x, y) dx = 0 \quad (0 < y < 1, |j| \leq N) \quad (II, IV) \quad (5.18)$$

$$\int_0^1 G(x, y) dx = 0 \quad (0 < y < 1) \quad (III) \quad (5.19)$$

$$(7) \quad \left\{ \begin{aligned} &\left. G(x, y) \right|_{x=y-0} - \left. G(x, y) \right|_{x=y+0} = 0 \\ &\left. \partial_x G(x, y) \right|_{x=y-0} - \left. \partial_x G(x, y) \right|_{x=y+0} = 1 \quad (0 < y < 1) \end{aligned} \right. \quad (5.20)$$

From the above Theorem, we can easily show that $u(x)$ defined by (1.4) is a classical solution to BVP.

Proof of Theorem 1.2 For any function $u(x)$ and $v(x) = G(x, y)$ where y is an arbitrary fixed value satisfying $0 < y < 1$ we have

$$u' v' + q u v = (u v')' + u (-v'' + q v) \quad (5.21)$$

Integrating this on intervals $0 < x < y$ and $y < x < 1$ with respect to x we have (1.18). ■

6 Sobolev inequality and the best constant This section is devoted to the proof of the most important Theorem 1.3.

Proof of Theorem 1.3(1) From Theorem 1.2 the following reproducing equality

$$u(y) = \int_0^1 \left[u'(x) \partial_x G(x, y) + q u(x) G(x, y) \right] dx \quad (0 < y < 1) \quad (6.1)$$

holds for any function $u(x) \in H$. Applying Schwarz inequality we have

$$|u(y)|^2 \leq \int_0^1 \left(|u'(x)|^2 + q |u(x)|^2 \right) dx \int_0^1 \left(|\partial_x G(x, y)|^2 + q |G(x, y)|^2 \right) dx$$

$$(0 < y < 1) \quad (6.2)$$

If we put $u(x) = G(x, y) \in H$ in (6.1) then we have

$$G(y, y) = \int_0^1 \left[|\partial_x G(x, y)|^2 + q |G(x, y)|^2 \right] dx \quad (0 < y < 1) \quad (6.3)$$

Thus we obtained

$$|u(y)|^2 \leq G(y, y) \int_0^1 \left[|u'(x)|^2 + q |u(x)|^2 \right] dx \quad (0 < y < 1) \quad (6.4)$$

Since $G(y, y)$ is a positive constant which is independent of y then we have

$$\sup_{0 \leq y \leq 1} G(y, y) = G(y_0, y_0) \quad (6.5)$$

where y_0 is an arbitrarily fixed number satisfying $0 \leq y_0 \leq 1$. Taking the supremum with respect to y of the above inequality (6.4), we have

$$\left(\sup_{0 \leq y \leq 1} |u(y)| \right)^2 \leq G(y_0, y_0) \int_0^1 \left[|u'(x)|^2 + q |u(x)|^2 \right] dx \quad (6.6)$$

Thus we have the following conclusion. For any function $u(x) \in H$ we can take a positive constant C which is independent of $u(x)$ such that the following Sobolev inequality

$$\left(\sup_{0 \leq y \leq 1} |u(y)| \right)^2 \leq C \int_0^1 \left[|u'(x)|^2 + q |u(x)|^2 \right] dx \quad (6.7)$$

holds. The best constant C_0 among such C satisfies

$$C_0 \leq G(y_0, y_0) \quad (6.8)$$

Applying Sobolev inequality to $u(x) = G(x, y_0)$, we have

$$\left(\sup_{0 \leq y \leq 1} |G(y, y_0)| \right)^2 \leq C \int_0^1 \left[|\partial_x G(x, y_0)|^2 + q |G(x, y_0)|^2 \right] dx = C G(y_0, y_0) \quad (6.9)$$

We also have

$$G(y_0, y_0)^2 \leq \left(\sup_{0 \leq y \leq 1} |G(y, y_0)| \right)^2 \quad (6.10)$$

Combining these two inequalities, we have

$$G(y_0, y_0)^2 \leq \left(\sup_{0 \leq y \leq 1} |G(y, y_0)| \right)^2 \leq$$

$$C \int_0^1 \left[|\partial_x G(x, y_0)|^2 + q |G(x, y_0)|^2 \right] dx = C G(y_0, y_0) \quad (6.11)$$

Then we have

$$G(y_0, y_0) \leq C_0 \quad (6.12)$$

(6.8) and (6.12) shows that

$$C_0 = G(y_0, y_0) \quad (6.13)$$

Putting $C = C_0$ in (6.11) we have

$$\begin{aligned} G(y_0, y_0)^2 &= \left(\sup_{0 \leq y \leq 1} |G(y, y_0)| \right)^2 = \\ C_0 \int_0^1 \left[|\partial_x G(x, y_0)|^2 + q |G(x, y_0)|^2 \right] dx &= G(y_0, y_0)^2 \end{aligned} \quad (6.14)$$

This means that

$$\left(\sup_{0 \leq y \leq 1} |G(y, y_0)| \right)^2 = C_0 \int_0^1 \left[|\partial_x G(x, y_0)|^2 + q |G(x, y_0)|^2 \right] dx \quad (6.15)$$

This completes the proof of Theorem 1.3. ■

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