On Solution in Closed Form of Nonlinear Integral and Differential Equations of Fractional Order

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Abstract

Solutions in closed form of certain nonlinear integral equations and differential equations of fractional and integral order are given. Uniqueness of solutions of integral equations and applications to solving boundary value problems for differential equations are investigated.

1. Introduction

The paper is devoted to study the nonlinear Volterra integral equations

(1.1)
$$\varphi^{m}(x) = \frac{a(x)}{\Gamma(\alpha)} \int_{0}^{x} \frac{\varphi(t)}{(x-t)^{1-\alpha}} dt + f(x) \quad (0 < x < d \le \infty)$$

for $\alpha>0, m\in\mathbb{R}\ (m\neq 0,1),$ and the nonlinear differential equations of fractional order $\alpha>0$

$$(1.2) \qquad \left(D_{0+}^{\alpha}y\right)(x) = a(x)y^{m}(x) + f(x) \quad (0 < x < d \leq \infty)$$

for $m \in \mathbb{R}$ $(m \neq 0, 1)$ with the Riemann-Liouville fractional derivative [23, Section 2]

(1.3)
$$\left(D_{0+}^{\alpha}y\right)(x) = \left(\frac{d}{dx}\right)^{[\alpha]+1} \frac{1}{\Gamma(1-\{\alpha\})} \int_{0}^{x} \frac{y(t)}{(x-t)^{\{\alpha\}}} dt \quad (\alpha > 0),$$

where $[\alpha]$ and $\{\alpha\}$ are integral and fractional parts of α , respectively.

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The equation (1.1) being arisen in the nonlinear theory of wave propagation [13] and water perlocation [8], [21] belongs to Abel's type integral equations [9], [23] and contains the Riemann-Liouville fractional integral [23, Section 2]

(1.4)
$$\left(I_{0+}^{\alpha}\varphi\right)(x) = \frac{1}{\Gamma(\alpha)} \int_{0}^{x} \frac{\varphi(t)}{(x-t)^{1-\alpha}} dt \quad (\alpha > 0).$$

Therefore we call (1.1) the integral equation of fractional order.

The equation (1.1) with m > 0 and the equation

(1.5)
$$\varphi^{m}(x) = a(x) \int_{0}^{x} k(x-t)\varphi(t)dt + f(x) \quad (0 < x < d \le \infty)$$

for $\alpha>0, m\in\mathbb{R}$ $(m\neq0,1)$ with the convolution kernel k(x-t) were studied in [1], [4], [6], [10], [19], [20], [21] for a(x)=1 and in [2], [3], [5], [7] in general case. These papers in the main were devoted to study the existence and uniqueness for the solution $\varphi(x)$ of the nonhomogeneous equation (1.5) with m>1, the stability of such a solution and the method of successive approximation to constract this solution. Some results of such a type for the nonlinear equation (1.5) with a(x)=1 were obtained in [1], [4] and [10] for 0< m<1, in [12] for m<1, and for the equation (1.1) with m>0 in [14]. We also note that in [15], [16], [17] and [22] we investigated asymptotic behavior of the solution $\varphi(x)$ of the equation (1.1) at zero, provided that a(x) and a=10 have special power asymptotics at zero and in [11] we found the first term of the asymptotics of the solution a=10 have power asymptotics at zero. Problems of existence and uniqueness of the solutions of Cauchy type and Dirichlet type for nonlinear differential equations of fractional order are also studied by many authors (see [23, Sections 42-43] and [18]). Explicit solutions are known only for the simplest, basically linear, fractional integral and differential equations (1.1) and (1.2).

The paper deals with solution in closed form of the nonlinear fractional integral and differential equations (1.1) and (1.2) with $a(x) = ax^l$ $(a, l \in \mathbb{R}, a \neq 0)$ and monomial free term $f(x) = bx^n$ $(b, n \in \mathbb{R})$. Section 2 is devoted to obtain the explicit solutions of nonhomogeneous and homogeneous (f(x) = 0) integral equations. In Section 3 we give solutions in closed form of nonhomogeneous and homogeneous differential equations of fractional order, in Section 4 of the corresponding ordinary differential equations. Section 5 deals with studying the uniqueness of the obtained solutions of integral equations. In Section 6 we discuss applications to solve the boundary value problems for differential equations.

2. Solution of Nonlinear Integral Equations

We consider the nonlinear integral equation (1.1) with $a(x) = ax^l$ and $f(x) = bx^n$ for $a, b, l, n \in \mathbb{R}$ $(a \neq 0, b \neq 0)$:

(2.1)
$$\varphi^{m}(x) = \frac{ax^{l}}{\Gamma(\alpha)} \int_{0}^{x} \frac{\varphi(t)}{(x-t)^{1-\alpha}} dt + bx^{n} \quad (0 < x < d \leq \infty).$$

with $m \in \mathbb{R}$ $(m \neq 0, 1)$ and $\alpha > 0$. We shall seek a solution $\varphi(x)$ of the equation (2.1) in the form

$$(2.2) \varphi(x) = cx^{\beta}.$$

Then according to (1.4) and the relation in [23, (2.44)]

(2.3)
$$\left(I_{0+}^{\alpha}t^{\beta}\right)(x) = \frac{\Gamma(\beta+1)}{\Gamma(\alpha+\beta+1)}x^{\alpha+\beta}$$

for $\beta > -1$. We suppose that $\beta m = l + \alpha + \beta = n$ and that the equation

(2.4)
$$\xi^m - \frac{a\Gamma(\beta+1)}{\Gamma(\alpha+\beta+1)}\xi - b = 0$$

is solvable with $\xi = c$ being its solution. Then it is directly verified that (2.2) gives the solution of the equation (2.1). From here we arrive at the following statements.

Theorem 1. Let $\alpha > 0$, $a, b, m \in \mathbb{R}$ $(a, b \neq 0; m \neq 0, 1)$ and $\beta > -1$. Let the equation (2.4) with $a, b \in \mathbb{R}$ $(a, b \neq 0)$ be solvable with $\xi = c$ being its solution. Then the nonlinear integral equation

(2.5)
$$\varphi^{m}(x) = \frac{ax^{-\alpha + (m-1)\beta}}{\Gamma(\alpha)} \int_{0}^{x} \frac{\varphi(t)}{(x-t)^{1-\alpha}} dt + bx^{m\beta} \quad (0 < x < d \le \infty)$$

is solvable and its solution $\varphi(x)$ has the form (2.2).

Corollary 1.1. Let $\alpha > 0$ and $a, b, m \in \mathbb{R}$ $(a, b \neq 0; m \neq 0, 1)$. Let the equation

(2.6)
$$\xi^m - \frac{a}{\Gamma(\alpha+1)}\xi - b = 0$$

is solvable and let $\xi = c$ be its solution. Then the nonlinear integral equation

(2.7)
$$\varphi^{m}(x) = \frac{ax^{-\alpha}}{\Gamma(\alpha)} \int_{0}^{x} \frac{\varphi(t)}{(x-t)^{1-\alpha}} dt + b \quad (0 < x < d \le \infty)$$

is solvable and its solution $\varphi(x)$ is the constant:

$$\varphi(x) = c.$$

Remark 1. The solvability of the equation (2.5) depends on that of the algebraic equation (2.6). As it was proved in [11], the latter equation can have one or two positive solutions for m > 0.

Now we consider the homogeneous nonlinear integral equation

(2.9)
$$\varphi^{m}(x) = \frac{ax^{-\alpha + (m-1)\beta}}{\Gamma(\alpha)} \int_{0}^{x} \frac{\varphi(t)}{(x-t)^{1-\alpha}} dt \quad (0 < x < d \le \infty)$$

corresponding to the equation (2.5) provided that the conditions in Theorem 1 are valid. The direct calculation proves that the function

(2.10)
$$\varphi(x) = \left[\frac{\Gamma(\beta+1)a}{\Gamma(\alpha+\beta+1)}\right]^{1/(m-1)} x^{\beta}$$

gives an exact solution of the equation (2.9). Then, setting $l = -\alpha + (m-1)\beta$, we come to the result:

Theorem 2. Let $\alpha > 0$, $a, m, l \in \mathbb{R}$ $(m \neq 0, 1)$ such that

$$\frac{l+\alpha}{m-1} > -1.$$

Then the homogeneous nonlinear integral equation

(2.12)
$$\varphi^{m}(x) = \frac{ax^{l}}{\Gamma(\alpha)} \int_{0}^{x} \frac{\varphi(t)}{(x-t)^{1-\alpha}} dt \quad (0 < x < d \le \infty)$$

is solvable and its solution $\varphi(x)$ has the form

(2.13)
$$\varphi(x) = \left\{ \frac{\Gamma(\{(l+\alpha)/(m-1)\} + 1)a}{\Gamma(\alpha + \{(l+\alpha)/(m-1)\} + 1)} \right\}^{1/(m-1)} x^{(l+\alpha)/(m-1)}.$$

Corollary 2.1. If $\alpha > 0$, $a, m \in \mathbb{R}$ $(m \neq 0, 1)$, then the homogeneous nonlinear integral equation

(2.14)
$$\varphi^{m}(x) = \frac{ax^{-\alpha}}{\Gamma(\alpha)} \int_{0}^{x} \frac{\varphi(t)}{(x-t)^{1-\alpha}} dt \quad (0 < x < d \le \infty),$$

is solvable and its solution $\varphi(x)$ is given by

(2.15)
$$\varphi(x) = \left\{ \frac{a}{\Gamma(\alpha+1)} \right\}^{1/(m-1)}.$$

Remark 2. In particular, the equation (2.12) with m > 1 and $a = \Gamma(\alpha + \beta + 1)/\Gamma(\beta + 1)$ arose in the heat theory and its solution was obtained in [24]. For the case l = 0 and $a = \Gamma(\alpha)$ with m < -1 the solution of the equation (2.12) was given in [12].

3. Solution of Nonlinear Differential Equations of Fractional Order

Now we consider the nonlinear differential equation (1.2) with $a(x) = ax^l$ and $f(x) = bx^n$ with $a, b, l, n \in \mathbb{R}$ $(a \neq 0; b \neq 0)$:

(3.1)
$$(D_{0+}^{\alpha}y)(x) = ax^{l}y^{m}(x) + bx^{n} \quad (0 < x < d \le \infty)$$

for $m \in \mathbb{R}$ $(m \neq 0, 1), \alpha > 0$. Seeking the solution $\varphi(x)$ of the equation (3.1) in the form

$$(3.2) y(x) = Cx^{\gamma}$$

by using the relation

(3.3)
$$\left(D_{0+}^{\alpha}t^{\gamma}\right)(x) = \frac{\Gamma(\gamma+1)}{\Gamma(\gamma-\alpha+1)}x^{\gamma-\alpha}$$

for $\gamma > -1$ (see [23, (2.26)]), similar arguments to Theorem 1 imply that

Theorem 3. Let $\alpha > 0$, $a, b, m \in \mathbb{R}$ $(a, b \neq 0; m \neq 0, 1)$ and $\gamma > -1$. Let the equation

(3.4)
$$a\xi^m - \frac{\Gamma(\gamma+1)}{\Gamma(\gamma-\alpha+1)}\xi + b = 0$$

be solvable with $\xi = C$ being its solution. Then the nonlinear differential equation of fractional order

$$(3.5) \qquad \left(D_{0+}^{\alpha}y\right)(x) = ax^{(1-m)\gamma-\alpha}y^{m}(x) + bx^{\gamma-\alpha} \quad (0 < x < d \le \infty)$$

is solvable and its solution y(x) has the form (3.2).

Corollary 3.1. Let $\alpha > 0$, $a, b, m \in \mathbb{R}$ $(a, b \neq 0; m \neq 0, 1)$ and $k = 1, 2, \dots, -[-\alpha]$. Then the nonlinear differential equation of fractional order

(3.6)
$$\left(D_{0+}^{\alpha} y \right)(x) = a x^{m(k-\alpha)-k} y^m(x) + b x^{-k} \quad (0 < x < d \le \infty)$$

is solvable and its solution y(x) is given by

(3.7)
$$y(x) = \left(-\frac{b}{a}\right)^{1/m} x^{\alpha - k}.$$

Corollary 3.1 follows from Theorem 3 by setting $\gamma = \alpha - k$ $(k = 1, 2, \dots, -[-\alpha])$ and taking into account the relation (see [23, (1.57)])

(3.8)
$$\lim_{z \to -k} \frac{1}{\Gamma(z)} = 0 \quad (k = 0, 1, 2, \cdots).$$

Corollary 3.2. Let $\alpha > 0$ $(\alpha \neq 1, 2, \cdots)$ and $a, b, m \in \mathbb{R}$ $(a, b \neq 0; m \neq 0, 1)$. Let the equation

$$a\xi^m - \frac{\xi}{\Gamma(1-\alpha)} + b = 0$$

be solvable with $\xi = C$ being its solution. Then the nonlinear differential equation of fractional order

$$(3.10) \qquad \left(D_{0+}^{\alpha}y\right)(x) = ax^{-\alpha}y^{m}(x) + bx^{-\alpha} \quad (0 < x < d \le \infty)$$

is solvable and its solution is the constant:

$$(3.11) y(x) = C.$$

Theorem 4. Let $\alpha > 0$, $a, m, l \in \mathbb{R}$ $(a \neq 0; m \neq 0, 1)$ such that

$$\frac{l+\alpha}{1-m} > -1$$

and

(3.13)
$$\frac{l+\alpha}{1-m} \neq \alpha - k \quad (k=1,2,\cdots,-[-\alpha]).$$

Then the homogeneous nonlinear differential equation of fractional order

$$(3.14) \qquad \qquad \left(D_{0+}^{\alpha}y\right)(x) = ax^{l}y^{m}(x) \quad (0 < x < d \leq \infty)$$

is solvable and has the nonzero solution y(x) of the form

(3.15)
$$y(x) = \left\{ \frac{\Gamma(\{(l+\alpha)/(1-m)\}+1)}{\Gamma(\{(l+\alpha)/(1-m)\}-\alpha+1)a} \right\}^{1/(m-1)} x^{(l+\alpha)/(1-m)}.$$

Remark 3. If the condition (3.13) does not hold, namely if there exists $k = 1, 2, \dots, -[-\alpha]$ such that

$$\frac{l+\alpha}{1-m} = \alpha - k,$$

then in view of (3.8) the equation (3.14) has only the trivial solution.

Corollary 4.1. If $\alpha > 0$ ($\alpha \neq 1, 2, \cdots$) and $a, m \in \mathbb{R}$ ($a \neq 0, m \neq 0, 1$), then the homogeneous nonlinear differential equation of fractional order

$$(3.17) \qquad \qquad \left(D_{0+}^{\alpha}y\right)(x) = ax^{-\alpha}y^{m}(x) \quad (0 < x < d \leq \infty)$$

is solvable and has the nonzero constant solution:

(3.18)
$$y(x) = \{a\Gamma(1-\alpha)\}^{1/(1-m)}.$$

4. Solution of Nonlinear Ordinary Differential Equations

When $\alpha = n = 1, 2, \dots$, the equations (3.5) and (3.14) become the ordinary differential equations

(4.1)
$$y^{(n)}(x) = ax^{(1-m)\gamma - n}y^m(x) + bx^{\gamma - n} \quad (0 < x < d \le \infty),$$

(4.2)
$$y^{(n)}(x) = ax^l y^m(x) \quad (0 < x < d \le \infty),$$

and from Theorems 3 and 4 we arrive at the following results.

Theorem 5. Let $n=1,2,\cdots,a,b,m\in\mathbb{R}$ $(a,b\neq 0;m\neq 0,1)$ and $\gamma>-1$. Let the equation

(4.3)
$$a\xi^{m} - \frac{\Gamma(\gamma+1)}{\Gamma(\gamma-n+1)}\xi + b = 0$$

be solvable with x = C being its solution. Then the nonlinear differential equation (4.1) is solvable and its solution y(x) has the form (3.2).

Corollary 5.1. Let $n=1,2,\cdots$; $k=0,1,\cdots,n-1$ and $a,b,m\in\mathbb{R}$ $(a,b\neq 0;m\neq 0,1)$. Then the nonlinear differential equation

(4.4)
$$y^{(n)}(x) = ax^{(1-m)k-n}y^m(x) + bx^{k-n} \quad (0 < x < d \le \infty)$$

is solvable and its solution y(x) is given by

$$(4.5) y(x) = \left(-\frac{b}{a}\right)^{1/m} x^k.$$

In particular, the solution of the equation

(4.6)
$$y^{(n)}(x) = ax^{-n}y^m(x) + bx^{-n} \quad (0 < x < d \le \infty)$$

is the constant

$$(4.7) y(x) = \left(-\frac{b}{a}\right)^{1/m}.$$

Theorem 6. Let $n = 1, 2, \dots$ and $a, m, l \in \mathbb{R}$ $(a \neq 0; m \neq 0, 1)$ be such that

(4.8)
$$\frac{l+n}{1-m} > -1, \quad \frac{l+n}{1-m} \neq k \quad (k=0,1,\cdots,n-1).$$

Then the homogeneous nonlinear differential equation

(4.9)
$$y^{(n)}(x) = ax^l y^m(x) \quad (0 < x < d \le \infty)$$

is solvable and has the nonzero solution of the form

(4.10)
$$y(x) = \left\{ \frac{\Gamma(\{(l+n)/(1-m)\}+1)}{a\Gamma(\{(l+n)/(1-m)\}-n+1)} \right\}^{1/(m-1)} x^{(l+n)/(1-m)}.$$

5. Uniqueness of Solutions of Nonlinear Integral Equations

To investigate the uniqueness of the solutions of the nonlinear integral equations (2.5) and (2.12), given in Section 2, we use the results from [14]. For $0 < d < \infty$ we denote by C(0,d) the space of functions continuous on (0,d). Let $C^+(0,d)$ be subspace of C(0,d) consisting of nonnegative functions, and let $C_{\varepsilon}^+(0,d)$ be the subspace of $C^+(0,d)$ consisting of functions $g(x) \geq 0$ for which there exists a constant $\varepsilon = \varepsilon(g) > 0$ such that $g(x) \geq \varepsilon$ for $x \in (0,d)$. The following asertions about the uniqueness of the solutions $\varphi(x)$ of the equation (1.1) and the corresponding homogeneous equation

(5.1)
$$\varphi^{m}(x) = \frac{a(x)}{\Gamma(\alpha)} \int_{0}^{x} \frac{\varphi(t)}{(x-t)^{1-\alpha}} dt \quad (0 < x < d \le \infty)$$

for $\alpha > 0, m \in \mathbb{R}$ $(m \neq 0, 1)$ follow from the results in [14].

Lemma 1. Let $\alpha > 0$, $0 < m \le 1$ and $0 < d \le \infty$.

- (i) If a(x), $f(x) \in C(0,d)$ [or $C^+(0,d)$] and the equation (1.1) has a solution in the space C(0,d) [or $C^+(0,d)$], then the solution is unique.
- (ii) If $a(x) \in C(0,d)$ [or $C^+(0,d)$] and the equation (5.1) has a solution in the space C(0,d) [or $C^+(0,d)$], then the solution is unique.

Lemma 2. Let $\alpha > 0$, m > 1 and $0 < d \leq \infty$.

- (i) If $a(x) \in C^+(0,d)$, $f(x) \in C^+_{\varepsilon}(0,d)$ and the equation (1.1) has a solution in the space $C_0^+(0,d)$, then the solution is unique.
- (ii) If $a(x) \in C^+(0,d)$ and the equation (5.1) has a solution in the space $C_{\varepsilon}^+(0,d)$, then the solution is unique.

Using solutions (2.2) and (2.13) and applying Lemmas 1-2, we obtain the following results.

Theorem 7. Let $\alpha > 0$ and $a, b, m, \beta \in \mathbb{R}$ $(a, b \neq 0; m \neq 0, 1)$ and let $\xi = c$ be the unique solution of the equation (2.4).

- (i) If 0 < m < 1 and $\beta > -1$, then (2.2) is the unique solution of the equation (2.5) in the space C(0,d). If additionally a > 0, b > 0 and c > 0, then this solution belongs to the space $C^+(0,d)$.
- (ii) If m > 1, $-1 < \beta < 0$, a > 0, b > 0, c > 0 and $0 < d < \infty$, then (2.2) is the unique solution of the equation (2.5) in the space $C_{\varepsilon}^{+}(0,d)$ with $\varepsilon = d^{\beta}$.

Theorem 8. Let $\alpha > 0$ and $a, m, l \in \mathbb{R}$ $(a \neq 0; m \neq 0, 1)$.

- (i) If 0 < m < 1 and $l + \alpha < 1 m$, then (2.13) is the unique solution of the equation (2.12) in the space C(0,d). If additionally a > 0, then this solution belong to the space $C^+(0,d)$.
- (ii) If m > 1, $1 m < l + \alpha < 0$, a > 0, b > 0 and $0 < d < \infty$, then (2.13) is the unique solution of the equation (2.12) in the space $C_{\varepsilon}^{+}(0,d), \varepsilon = d^{\beta}$.

6. Applications to Boundary Value Problems for Differential Equations

The results, given in Sections 3 and 4, can be applied to solve the boundary value problems for the nonlinear differential equations of fractional and integeral order. For example, the following results follow from Corollaries 3.1 and 5.1.

Theorem 9. Let $\alpha > 0$, $a, b, m \in \mathbb{R}$ $(m \neq 0, 1)$, $n = -[-\alpha]$ and let k be an integer such that $1 \leq k \leq n$. Then the Cauchy type boundary value problem for the nonlinear differential equation of fractional order

(6.1)
$$\left(D_{0+}^{\alpha} y \right)(x) = a x^{m(k-\alpha)-k} y^m(x) + b x^{-k} \quad (0 < x < d \le \infty);$$

with

(6.2)
$$\left(D_{0+}^{\alpha-j}y\right)(0) = 0 \quad (j-1,2,\cdots,n; \ j \neq k),$$

$$\left(D_{0+}^{\alpha-k}y\right)(0) = \Gamma(\alpha-k+1)\left(-\frac{b}{a}\right)^{1/m}$$

is solvable and its solution y(x) has the form

(6.3)
$$y(x) = \left(-\frac{b}{a}\right)^{1/m} x^{\alpha - k}.$$

Corollary 9.1. Let $n=1,2,\dots,a,b,m\in\mathbb{R}$ $(m\neq 0,1)$. Then the Cauchy problem for the nonlinear differential equation

(6.4)
$$y^{(n)}(x) = ax^{(1-m)k-n}y^m(x) + bx^{k-n} \quad (0 < x < d \le \infty);$$

with

(6.5)
$$y^{(j)}(0) = 0 \quad (j \neq k), \quad y^{(k)}(0) = k! \left(-\frac{b}{a}\right)^{1/m}$$

is solvable and its solution y(x) has the form

(6.6)
$$y(x) = \left(-\frac{b}{a}\right)^{1/m} x^k.$$

The uniqueness problem of the solutions (6.3) and (6.6) for the boundary value problems (6.1) - (6.2) and (6.4) - (6.5) is more combicated than for the integral equations. For example, we can not prove even the uniqueness of the solution y(x) given in (6.3) from the known results for nonlinear differential equations of fractional order.

Indeed, it is known [23, section 42.1] that the Cauchy type problem for the nonlinear differential equation of fractional order $\alpha > 0$

(6.7)
$$(D_{0+}^{\alpha}y)(x) = f(x,y), \quad (n-1 < \alpha \le n, \ n = -[-\alpha]);$$

with initial conditions

(6.8)
$$\left(D_{0+}^{\alpha-k} y \right) (0) = b_k \quad (k = 1, 2, \dots, n)$$

has a unique continuous solution y(x) in the open interval $D \subset \mathbb{R}$ provided that:

- (i) f(x,y) is continuous function in $D \times D$;
- (ii) f(x,y) is Lipschitz continuous with respect to y:

(6.9)
$$|f(x, y_1) - f(x, y_2)| \le A|y_1 - y_2|$$

(iii) f(x,y) is bounded:

$$(6.10) \sup_{(x,y)\in D\times D} |f(x,y)| < \infty.$$

For the nonlinear differential equation (6.1) the function

(6.11)
$$f(x,y) = ax^{m(k-\alpha)-k}y^m + bx^{-k},$$

satisfies the conditions (i) and (iii), provided that

(6.12)
$$0 < d < \infty, \ m(k - \alpha) - k \ge 0, \ k \le 0,$$

and the condition (6.9) in (ii) be satisfied only for m > 1. Therefore from (6.12) we obtain that

$$\frac{m-\alpha}{m-1} \le k \le 0,$$

which is impossible.

Thus the uniqueness problem of the solution (6.3) of the boundary value problem (6.1) - (6.2) is open. By the same situation such a problem is still also open for the solution (6.6) of the boundary value problem (6.4) - (6.5).

Acknowlegement

The work was initiated during the first author's visit to Fukuoka University as Research Fellow in 1995.

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