

MATHEMATICAL SCIENCES

EXPANSION OF THE GREEN FUNCTION OF A SECOND ORDER LINEAR INTEGRO-DIFFERENTIAL OPERATOR ON THE WHOLE AXIS

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Abstract

Let us consider the following integro-differential equation

$$Ly = -y''(x) + p(x)y'(x) + \int_{-\infty}^{\infty} k(x, s, \rho)y'(s)ds - \lambda y(x), \quad (3.1)$$

where $R_{\infty}^+ = (-\infty, \infty)$, $\lambda = \rho^2$, $Jm\rho > 0$.

Let $\rho(x)$ be a complex valued summable function in the interval $R_{\infty}^+ = (-\infty, \infty)$ and the kernel of the integro-differential equation (3.1) have the form:

$$K(x, s, \rho) = \begin{cases} e^{-\rho\omega_1(s-x)}\rho(s)k^*(x, s, \rho) & \text{for } s < x, \\ e^{-\rho\omega_2(s-x)}\rho(s)k^*(x, s, \rho) & \text{for } s > x, \end{cases} \quad (3.2)$$

where ω_1, ω_2 are various roots of second degree from -1, while $k^*(x, s, \rho)$ is a complex valued continuous bounded function in totality of variables (x, s, ρ) , $-\infty < x, s < \infty$, $|Jm\rho| < \varepsilon_0/2$ and analytic with respect to ρ in the domain $|Jm\rho| < \varepsilon_0/2$ for each fixed (x, s) , $-\infty < x, s < \infty$.

Furthermore, let the following condition be fulfilled:

$$|\rho(x)| \left[1 + \int_{-\infty}^{+\infty} |k^*(s, x, \rho)| ds \right] < ce^{-2\varepsilon_0|x|} \quad (3.3)$$

where $\varepsilon_0 > 0$ and

$$\int_{-\infty}^{\infty} e^{2\varepsilon_0|x|} |\rho(x)| \left[1 + \int_{-\infty}^{\infty} |k^*(s, x, \rho)| ds \right] dx < B_1 < \infty \quad (3.4)$$

where B_1 is independent of ρ .

We choose the contour $C_{R,\delta}$ on the ρ plane of the following form: $C_{R,\delta}$ consists of the straightline $\rho_2 = \delta > 0$ from $\rho_2 = -(R^2 - \delta^2)^{\frac{1}{2}}$ to $\rho_1 = (R^2 - \delta^2)^{\frac{1}{2}}$ and the arch of the circle $\rho = Re^{w_1\varphi}$ from $\varphi = \arcsin \frac{\delta}{R}$ to $\varphi = \pi - \arcsin \frac{\delta}{R}$.

Choose δ such small and R_0 such large that $\sqrt{\lambda}$ lies interior to the contour $C_{R,\delta}$ for $R \geq R_0$ and so that all $\sqrt{\lambda}$ where λ is an eigen value and $Jm\sqrt{\lambda} > \delta$ lie interior to $C_{R,\delta}$.

Then we consider the contour integral

$$J(R, \delta) = \oint_{C_{R,\delta}} \frac{T(x, \tau, \rho)}{\rho^2 - \lambda} \rho d\rho \text{ for } R \geq R_0.$$

The point $\sqrt{\lambda}$ lies interior to the contour $C_{R,\delta}$. Now apply to $J(R, \delta)$ the residue theorem

$$T(x, \tau, \rho) = M_1(x, \tau, \rho) + \int_{-\infty}^{\infty} \frac{D(x, \tau, \rho)}{D(\rho)} M_1(t, \tau, \rho) dt,$$

where

$$D(x, t, \rho) = N_1(x, t, \rho) + \sum_{n=1}^{\infty} \frac{(-1)^n}{n!} D_n(x, t, \rho).$$

$T(x, \tau, \rho)$ is the ratio of two functions each of which is analytic for $Jm\rho > 0$. Therefore, $\rho^2 = \lambda_1, \lambda_2, \dots$ located interior to $C_{R,\delta}$ will be poles.

Then we can write the expansion $T(x, \tau, \rho)$ in the vicinity of the point λ_i :

$$T(x, \tau, \rho) = \sum_{p=1}^{m_i} \frac{T_{\rho}^{(i)}(x, r)}{(\rho^2 - \lambda_i)^p} + F(x, \tau, \rho).$$

It is proved that if (3.3) is fulfilled, $D(\rho)$ does not vanish at the points of the real axis ρ_1 and the zeros $D(\rho)$ are simple and $T(x, \tau, \rho, \lambda)$ is a Green function of the integro-differential operator L , then for any point λ , not belonging to the spectrum of the integro-differential operator L

$$T(x, \tau, \lambda) = \sum_{i=1}^n \frac{y_i(x) \overline{y_i(r)}}{(\lambda - \lambda_i)(y_i, y_i)} + \frac{1}{2\pi} \int_0^{\infty} \frac{\sum_{i=1}^2 A y_i(x, \rho) y_{3-i}(\tau, \rho_1)}{\rho_1^2 - \lambda} d\rho_1$$

where the integral from the right converges absolutely and uniformly with respect to x, τ , in the interval $-\infty < x, \tau < \infty$

Keywords: integro-differential, expansion, Green function, eigen function, values, equation, variable, integral theorem, kernel, whole axis complex-valued, let converge, spectrum, point, contour.

I. Introduction. Let us consider the integro-differential equation

$$Ly = -y''(x) + p(x)y'(x) + \int_{-\infty}^{\infty} k(x, s, \rho)y'(s)ds - \lambda y(x),$$

and choose the contour $C_{R,\delta}$ on the ρ plane of the following form:

$C_{R,\delta}$ consists of the straightline $\rho_2 = \delta > 0$ from $\rho_2 = -(R^2 - \delta^2)^{\frac{1}{2}}$ to $\rho_1 = (R^2 - \delta^2)^{\frac{1}{2}}$ and the arch of the circle $\rho = Re^{i\varphi}$ from $\varphi = \arcsin \frac{\delta}{R}$ to $\varphi = \pi - \arcsin \frac{\delta}{R}$.

Choose δ such small and R_0 such large that $\sqrt{\lambda}$ lies interior to the contour $C_{R,\delta}$ for $R \geq R_0$ and so that $\sqrt{\lambda}$ lies interior to the contour $C_{R,\delta}$ for $R \geq R_0$ and so that all $\sqrt{\lambda}$ where λ is an eigen-value of the integro-differential operator L and $Jm\sqrt{\lambda} > \delta$ lie interior to $C_{R,\delta}$.

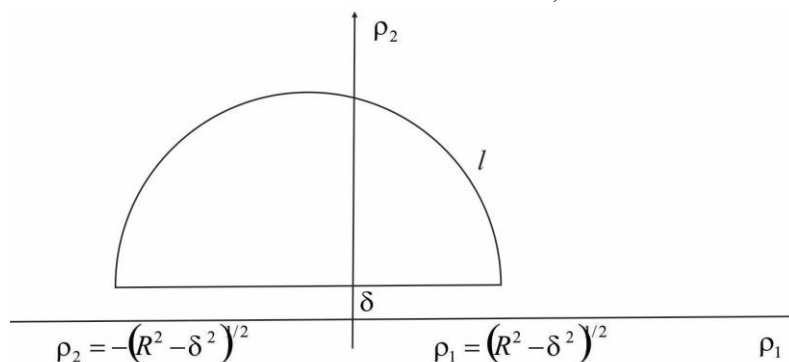


Fig.

Let us consider the contour integral

$$J(R, \delta) = \oint_{C_{R, \delta}} \frac{T(x, \tau, \rho)}{\rho^2 - \lambda} \rho d\rho \text{ for } R \geq R_0$$

the point $\sqrt{\lambda}$ lies interior to the contour $C_{R, \delta}$. The singularity of the integrand function will be at the point $\rho = \sqrt{\lambda}$ and at the points $\sqrt{\lambda_k}$ ($k = \overline{1, n}$), where λ_k are singularities of the functions

$$T(x, \tau, \rho) = M_1(x, \tau, \rho) + \int_{-\infty}^{\infty} \Gamma_1(x, t, \rho) \mu_1(t, \tau, \rho) dt = M_1(x, \tau, \rho) + \int_{-\infty}^{\infty} \frac{D(x, t, \rho)}{D(\rho)} m_1(t, \tau, \rho) dt,$$

where

$$D(x, t, \rho) = N_1(x, t, \rho) + \sum_{n=1}^{\infty} \frac{(-1)^n}{n!} D_n(x, t, \rho),$$

$$D_n(x, t, \rho) = \frac{1}{(2\rho\omega_1)n+1} \int_{-\infty}^{\infty} \dots \int_{-\infty}^{\infty} N_1 \rho \left(\begin{matrix} x, t_1, t_2, \dots, t_n \\ t, t_1, t_2, \dots, t_n \end{matrix} \right) \prod_{k=1}^n \rho(t_k) dt_k,$$

$$N_1 \rho \left(\begin{matrix} x, t_1, t_2, \dots, t_n \\ t, t_1, t_2, \dots, t_n \end{matrix} \right) = \begin{vmatrix} N_1 p(x, t) & N_1 p(x, t_1) & \dots & N_1 p(x, t_n) \\ N_1(t_1, t) & N_1 p(t_1, t_1) & \dots & N_1 p(t_1, t_n) \\ \dots & \dots & \dots & \dots \\ N_1(t_n, t) & N_1 p(t_n, t_1) & \dots & N_1 p(t_n, t_n) \end{vmatrix}$$

Repeating the proof of theorem 2.1 we can easily prove that $D(x, t, \rho)$ allows analytic continuation through the positive semi-axis in the domain E .

Obviously, $T(x, \tau, \rho)$ is the ratio of two functions one of which is analytic for $Jm\rho > 0$.

Therefore, $\rho^2 = \lambda_1, \lambda_2, \dots$ located interior to $C_{R, \delta}$ will be poles.

Then we can write the expansion $T(x, \tau, \rho)$ in the vicinity of the point λ_i :

$$T(x, \tau, \rho) = \sum_{\rho=1}^{m_i} \frac{T_{\rho}^{(i)}(x, \tau)}{(\rho^2 - \lambda_i)^{\rho}} + F(x, \tau, \rho),$$

where $F(x, \tau, \rho)$ is a regular function in the vicinity of the point $\rho = \sqrt{\lambda_i}$, while m_i is an order of poles and the residual of the function $T(x, \tau, \rho)$ with respect to $\rho^2 = \lambda_i$ equals $\frac{1}{2} T(x, \tau, \lambda)$

$$- \frac{1}{2} \sum_{\rho=1}^{m_i} \frac{T_{\rho}^{(i)}(x, \tau)}{(\lambda - \lambda_i)^{\rho}}.$$

The residual with respect to M_i will be $\frac{1}{2} T(x, \tau, \lambda)$.

Therefore

$$J(R, \rho) = \pi\omega_1 T(x, \tau, \lambda) - \pi\omega_1 \sum_{i=1}^{n(\delta)} \sum_{\rho=1}^{m_2} \frac{T_{\rho}^{(i)}(x, \tau)}{(\lambda - \lambda_i)^{\rho}},$$

where $n(\delta)$ denotes the number of eigen-values lying interior to $C_{R, \delta}$.

Hence

$$T(x, \tau, \lambda) = \sum_{i=1}^{n(\delta)} \sum_{\rho=1}^{m_i} \frac{T_{\rho}^{(i)}(x, \tau)}{(\lambda - \lambda_i)^{\rho}} + \frac{1}{\pi \omega_1} J(R, \delta). \quad (3.5)$$

We now calculate $J(R, \delta)$

$$\begin{aligned} J(R, \delta) = & \int_{\arcsin \frac{\delta}{R}}^{\pi - \arcsin \frac{\delta}{R}} \frac{T(x, \tau, \operatorname{Re}^{w_1, \varphi}) \omega_1 R^2 e^{2w_1 \varphi}}{R^2 e^{2w_1 \varphi} - \lambda} d\varphi + \\ & + \int_{-(R^2 - \delta^2)^{\frac{1}{2}}}^{(R^2 - \delta^2)^{\frac{1}{2}}} \frac{T(x, \tau, \rho_1 + \omega_1 \delta)(\rho_1 + \omega_1 \delta)}{(\rho_1 + \omega_1 \delta)^2 - \lambda} d\rho_1 \end{aligned} \quad (3.6)$$

Prove that

$$\lim_{R \rightarrow \infty} \int_{\arcsin \frac{\delta}{R}}^{\pi - \arcsin \frac{\delta}{R}} \frac{T(x, \tau, \operatorname{Re}^{w_1, \varphi}) \omega_1 R^2 e^{2w_1 \varphi}}{R^2 e^{2w_1 \varphi} - \lambda} d\varphi = 0.$$

We know that

$$T(x, \tau, \operatorname{Re}^{w_1, \varphi}) = \frac{T_1^{(i)}(x, \tau)}{R^2 e^{2w_1 \varphi} - \lambda_i} + \frac{T_2^{(i)}(x, \tau)}{(R^2 e^{2w_1 \varphi} - \lambda_i)^2} + \dots + \frac{T_m^{(i)}(x, \tau)}{(R^2 e^{2w_1 \varphi} - \lambda_i)^{m_i}}. \quad (3.7)$$

Therefore based on (3.7) at all the points of the semi-circle $\mathcal{C}$ we have:

$$\left| T(x, \tau, \operatorname{Re}^{w_1, \varphi}) \right| \leq \frac{|T_1^{(i)}(x, \tau)|}{R^2} + \frac{1}{R^2} \left[\frac{|T_2^{(i)}(x, \tau)|}{R^2} + \dots + \frac{|T_m^{(i)}(x, \tau)|}{R^2} \right] \quad (3.8)$$

The expression in the paranthesis of (3.8) can be made arbitrarily small, for example less than a unit, for fixed x, τ beginning from a rather large R .

Consequently, from the inequality (3.8) we obtain:

$$\left| T(x, \tau, \operatorname{Re}^{w_1, \varphi}) \right| \leq \frac{|T_1^{(i)}(x, \tau)| + 1}{\rho^2} \quad (3.9)$$

everywhere on the semi-circle $\mathcal{C}$, beginning with a rather large R .

Using the inequality (3.9) we obtain:

$$\left| \int_{\arcsin \frac{\delta}{R}}^{\pi - \arcsin \frac{\delta}{R}} \frac{T(x, \tau, \operatorname{Re}^{w_1, \varphi}) \omega_1 R^2 e^{2w_1 \varphi}}{R^2 e^{2w_1 \varphi} - \lambda} d\varphi \right| \leq \frac{|T_1^{(i)}(x, \tau)| + 1}{R^2} \pi,$$

i.e. for fixed x, τ we have:

$$\lim_{R \rightarrow \infty} \int_{\arcsin \frac{\delta}{R}}^{\pi - \arcsin \frac{\delta}{R}} \frac{T(x, \tau, \operatorname{Re}^{w_1, \varphi}) \omega_1 R^2 e^{2w_1 \varphi}}{R^2 e^{2w_1 \varphi} - \lambda} d\varphi = 0.$$

We can also easily prove that

$$\left| \frac{(\rho_1 + \omega_1 \delta) T(x, \tau, \rho_1 + \omega_1 \delta)}{(\rho_1 + \omega_1 \delta)^2 - \lambda} \right| \leq \frac{c}{\rho_1^2}$$

for a rather large R .

The obtained estimates imply that

$$\lim_{R \rightarrow \infty} J(R, \delta) = \int_{-\infty}^{\infty} \frac{(\rho_1 + \omega_1 \delta) T(x, \tau, \rho_1 + \omega_1 \delta)}{(\rho_1 + \omega_1 \delta)^2 - \lambda} d\rho_1$$

exists and the integral from the right converges absolutely and uniformly with respect to x, τ for $\operatorname{Im} \rho \geq \delta_1 > \delta > 0$.

So, having noted it, from formula (3.5) we pass to the limit as $R \rightarrow \infty$ and obtain:

Theorem 3.1. For $\delta > 0$ for the Green function $T(x, \tau, \lambda)$ we have the expansion

$$T(x, \tau, \lambda) = \sum_{i=1}^{n(\delta)} \sum_{\rho=1}^{m_i} \frac{T_{\rho}^{(i)}(x, \tau)}{(\lambda - \lambda_i)^{\rho}} - \frac{\omega_1}{\pi} \int_{-\infty}^{\infty} \frac{(\rho_1 + \omega_1 \delta) T(x, \tau, \rho_1 + \omega_1 \delta)}{(\rho_1 + \omega_1 \delta)^2 - \lambda} d\rho_1 \quad (3.10)$$

In what follows, we will assume that:

- 1) The condition (3.3) is fulfilled.
- 2) The function $D(\rho)$ does not vanish at the points of the real axis ρ_1
- 3) The zeros of $D(\rho)$ are simple.

If (3.3) is fulfilled, then by virtue of theorem 2.1, $D(\rho)$ is analytic in the domain E .

Furthermore, by virtue of theorem 2.1 $D(\rho)$ for rather large ρ does not vanish in the domain E , therefore the number of zeros of $D(\rho)$ may only be finite.

Let $\lambda_1, \lambda_2, \dots, \lambda_n$ be all eigen-values, while $y_1(x), y_2(x), \dots, y_n(x)$ be appropriate eigen-values of the integro-differential operator L .

Since $\lambda = 0$ (theorem 2.2) is not an eigen-value and $D(\rho)$ does not vanish at the points of the real axis ρ_1 , then the integral (3.10) converges for $\delta \rightarrow 0$ as well.

If the zeros of $D(\rho)$ are simple, then

$$T_{\rho}^{(i)}(x, \tau) = T^{(i)}(x, \tau) = -\frac{y_i(x) \overline{y_i(\tau)}}{(y_i, y_i)},$$

where

$$(y_i, y_i) = \int_{-\infty}^{\infty} y_i(\tau) \overline{y_i(\tau)} d\tau.$$

Then by virtue of finiteness of the number of eigen values and the condition 2) the equality (3.10) as for $\delta \rightarrow 0$ takes the form:

$$\begin{aligned} T(x, \tau, \lambda) &= \sum_{i=1}^n \frac{y_i(x) \overline{y_i(\tau)}}{(\lambda - \lambda_i)(y_i, y_i)} - \frac{\omega_1}{\pi} \int_{-\infty}^{\infty} \frac{\rho_1 T(x, \tau, \rho_1)}{\rho_1^2 - \lambda} d\rho_1 = \\ &= \sum_{i=1}^n \frac{y_i(x) \overline{y_i(\tau)}}{(\lambda - \lambda_i)(y_i, y_i)} - \frac{\omega_1}{\pi} \int_0^{\infty} \frac{\rho_1 T(x, \tau, \rho_1) - \rho_1 T(x, \tau, -\rho_1)}{\rho_1^2 - \lambda} d\rho_1 \end{aligned} \quad (3.11)$$

We now prove the following theorem.

Theorem 3.2. We have

$$T(x, \tau, \rho_1) - T(x, \tau, -\rho_1) = -\frac{1}{2\rho_1 \omega_1} \sum_{i=1}^2 A y_i(x, \rho_1) \cdot y_{3-i}(\tau, \rho_1)$$

where

$$A y_i(x, \rho_1) = y_i(x, \rho_1) + \int_{-\infty}^{\infty} \frac{D(x, t, (-1)^{3-i} \rho_i)}{D((-1)^{3-i} \rho_i)} y_i(t, \rho_1) dt.$$

Proof. From

$$T(x, \tau, \rho) = M_1(x, \tau, \rho) + \int_{-\infty}^{\infty} \frac{D(x, t, \rho)}{D(\rho)} M_1(t, \tau, \rho) dt$$

it is clear that

$$T(x, \tau, \rho_1) = \begin{cases} -\frac{y_1(x, \rho_1)y_2(\tau, \rho_1)}{2\rho_1\omega_1} - \frac{y_2(\tau, \rho_1)}{2\rho_1\omega_1} \int_{-\infty}^{\infty} \frac{D(x, t, \rho_1)}{D(\rho_1)} y_1(t, \rho_1) dt & \text{for } \tau < x, \\ -\frac{y_2(x, \rho_1)y_1(\tau, \rho_1)}{2\rho_1\omega_1} - \frac{y_1(\tau, \rho_1)}{2\rho_1\omega_1} \int_{-\infty}^{\infty} \frac{D(x, t, \rho_1)}{D(\rho_1)} y_2(t, \rho_1) dt & \text{for } \tau > x, \end{cases} \quad (3.12)$$

$$T(x, \tau, -\rho_1) = \begin{cases} \frac{y_1(x, -\rho_1)y_2(\tau, -\rho_1)}{2\rho_1\omega_1} + \frac{y_2(\tau, -\rho_1)}{2\rho_1\omega_1} \int_{-\infty}^{\infty} \frac{D(x, t, -\rho_1)}{D(-\rho_1)} y_1(t, -\rho_1) dt & \text{for } \tau < x, \\ \frac{y_1(\tau, -\rho_1)y_2(x, -\rho_1)}{2\rho_1\omega_1} + \frac{y_1(\tau, -\rho_1)}{2\rho_1\omega_1} \int_{-\infty}^{\infty} \frac{D(x, t, -\rho_1)}{D(-\rho_1)} y_2(t, -\rho_1) dt & \text{for } \tau > x, \end{cases} \quad (3.13)$$

At first we consider the case $\tau < X$.

Obviously,

$$y_i(x, -\rho_1) = y_{3-i}(x, \rho_1) \text{ and } y_i(\tau, -\rho_1) = y_{3-i}(\tau, \rho_1), \quad i = 1, 2.$$

Therefore

$$\begin{aligned} T(x, \tau, \rho_1) - T(x, \tau, -\rho_1) &= -\frac{y_1(x, \rho_1)y_2(\tau, \rho_1) + y_2(x, \rho_1)y_1(\tau, \rho_1)}{2\rho_1\omega_1} - \\ &\quad - \frac{y_2(\tau, \rho_1)}{2\rho_1\omega_1} \int_{-\infty}^{\infty} \frac{D(x, t, \rho_1)}{D(\rho_1)} y_1(t, \rho_1) dt - \frac{y_1(\tau, \rho_1)}{2\rho_1\omega_1} \int_{-\infty}^{\infty} \frac{D(x, t, -\rho_1)}{D(-\rho_1)} y_2(t, \rho_1) dt = \\ &= -\frac{\sum_{i=1}^2 y_i(x, \rho_1)y_{3-i}(\tau, \rho_1)}{2\rho_1\omega_1} - \frac{\sum_{i=1}^2 y_{3-i}(\tau, \rho_1)}{2\rho_1\omega_1} \int_{-\infty}^{\infty} \frac{D(x, t, (-1)^{3-i}\rho_1)}{D((-1)^{3-i}\rho_1)} y_i(t, \rho_1) dt = \\ &= -\frac{1}{2\rho_1\omega_1} \sum_{i=1}^2 A y_i(x, \rho_1) y_{3-i}(\tau, \rho_1). \end{aligned} \quad (3.14)$$

In this way, to the same expression (3.14) we arrive for $\tau > X$ as well.

Substituting expression $T(x, \tau, \rho_1) - T(x, \tau, -\rho_1)$ in (3.11), we obtain:

$$T(x, \tau, \lambda) = \sum_{i=1}^n \frac{y_i(x) \overline{y_i(\tau)}}{(\lambda - \lambda_i)(y_i, y_i)} + \frac{1}{2\pi} \int_0^{\infty} \frac{\sum_{i=1}^2 A y_i(x, \rho_1) y_{3-i}(\tau, \rho_1)}{\rho_1^2 - \lambda} d\rho_1 \quad (3.15)$$

So, we proved

Theorem 3.3. If conditions 1) 2) 3) are fulfilled, and $T(x, \tau, \lambda)$ is a Green function of the integro-differential operator L , then for any point λ not belonging to the spectrum of the integro-differential operator L

$$T(x, \tau, \lambda) = \sum_{i=1}^n \frac{y_i(x) \overline{y_i(\tau)}}{(\lambda - \lambda_i)(y_i, y_i)} + \frac{1}{2\pi} \int_0^{\infty} \frac{\sum_{i=1}^2 A y_i(x, \rho_1) y_{3-i}(\tau, \rho_1)}{\rho_1^2 - \lambda} d\rho_1,$$

where the integral from the right converges absolutely and uniformly with respect to x, τ in the interval $-\infty < x, \tau < \infty$.

This formula looks simplest if the function $y_i(x), \overline{y_i(\tau)}$ is normalized so that $(y_i, y_i) = 1$.

Then

$$T(x, \tau, \lambda) = \sum_{i=1}^n \frac{y_i(x) \overline{y_i(\tau)}}{\lambda - \lambda_i} + \frac{1}{2\pi} \int_0^{\infty} \frac{\sum_{i=1}^2 A y_i(x, \rho_1) y_{3-i}(\tau, \rho_1)}{\rho_1^2 - \lambda} d\rho_1 \quad (3.16)$$

We now find the expansion of the given function $f(x)$ in eigen functions of the integro-differential operator L

By D we denote the totality of all functions $f(x)$ satisfying the following conditions.

- 1) $f(x)$ is summable in the interval R_-^+
- 2) $f'(x)$ exists and absolutely continuous in each finite interval $[\alpha, \beta] \subset R_-^+$, where $\alpha < \beta$,
- 3) $L(f) \in L^2(R_-^+)$.

Let $f(x) \in D$. Then

$$f(x) = \sum_{i=1}^n y_i(x) \int_{-\infty}^{\infty} (f, y_i) dx + \frac{1}{2\pi} \int_0^{\infty} \sum_{i=1}^2 A y_i(x, \rho_1) y_{3-i}(\tau, \rho_1) d\rho_1 \quad (3.17)$$

where

$$\psi_{3-i}(\rho_1) = \int_{-\infty}^{\infty} y_{3-i}(\tau, \rho_1) f(\tau) d\tau.$$

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