

A PRÜFER APPROACH TO HALF-LINEAR STURM LIOUVILLE PROBLEMS

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We consider the half linear Sturm-Liouville problem

$$-(py') + qy = \lambda ry + \alpha y^+ + \beta y^-$$

on the interval $[0, 1]$ subject to separated boundary conditions (which may be eigenparameter dependent at $x = 1$) and use Prüfer techniques to produce an oscillation theory for this problem. Both right definite ($r > 0$) and left definite (r of both signs) cases are discussed.

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1. Introduction

The eigenvalue problem to be considered in this paper takes the form

$$-(py') + qy = \lambda ry + \alpha y^+ + \beta y^- \tag{1}$$

on $[0, 1]$, where p, q, r, α, β are real valued continuous functions on $[0, 1]$ and additionally, $p, r > 0$. The continuity requirement can be relaxed to integrability on $[0, 1]$ but it is not our purpose here to pursue that line of refinement. Rather, our interest will focus on the terms involving y^+ and y^- , the positive and negative parts of the function y defined, as usual, by $y^+ = \max(y, 0)$, $y^- = (-y)^+$. We shall subject (1) to boundary conditions:

$$b_0 y(0) = d_0 (py')(0) \tag{2}$$

$$b_1 y(1) = d_1 (py')(1) \tag{3}$$

where b_0, d_0, b_1, d_1 are constants. Problems of this type have been considered previously by Berestycki [2] and, more recently, Rynne [6]. While they are nonlinear because of the terms involving y^\pm , they are positively homogeneous and linear in the cones $y > 0$ and $y < 0$, and have been termed “half linear” by Berestycki. “Half-eigenvalues”, then, are points λ for which (1, 2, 3) has a non trivial solution y , the corresponding “half-

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eigenfunction". In this case the functions ty where $t > 0$ are also solutions. Berestycki has produced, via non linear bifurcation techniques, a Sturm oscillation theorem for these problems to the effect that there are two sequences of half-eigenvalues, $\lambda_0^+ < \lambda_1^+ < \lambda_2^+ < \dots$ and $\lambda_0^- < \lambda_1^- < \lambda_2^- < \dots$ where the corresponding half-eigenfunction y_k^\pm has k zeros in $(0, 1)$ and satisfies $\pm y_k^\pm > 0$ in a neighbourhood of 0 of the form $(0, \delta)$ – see [2, Theorem 2].

Our aim here is to establish this result via Prüfer angle techniques and subsequently, allow the boundary conditions at $x = 1$ to depend on the eigenparameter λ . We shall also discuss the so called "left definite" case for both the standard boundary conditions (3) and for λ dependent ones. The results in this case are new even for the situation of standard separated boundary conditions. The arguments follow the ideas used in [3, 4, 5] where linear problems have been discussed from this point of view.

2. The Prüfer angle

We use the usual substitutions: $y = \rho \sin \theta$, $py' = \rho \cos \theta$ to obtain the first order equation

$$\theta' = p^{-1} \cos^2 \theta + (\lambda r - q) \sin^2 \theta + \sin \theta [\alpha (\sin \theta)^+ + \beta (\sin \theta)^-] \quad (4)$$

subject to the initial condition

$$\theta(0) = \tan^{-1}(d_0/b_0). \quad (5)$$

Of course this initial condition is not sufficient to determine a solution of (4) since (5) does not specify the sign of $\sin \theta(0)$. For now we shall take

$$\theta(0) \in [0, \pi[$$

thereby forcing $\sin \theta(0) \geq 0$, and, in terms of the original equation (1), $y > 0$ in some deleted neighbourhood of 0. Other cases will be discussed later. Equation (4) can also be written as

$$\theta' = p^{-1} \cos^2 \theta + [\lambda r - q + \alpha (\sin \theta)^+ / \sin \theta + \beta (\sin \theta)^- / \sin \theta] \sin^2 \theta$$

from which we conclude the two useful comparisons:

$$\begin{aligned} \theta' &\leq p^{-1} \cos^2 \theta + [\lambda r - (q - |\alpha| - |\beta|)] \sin^2 \theta \\ \theta' &\geq p^{-1} \cos^2 \theta + [\lambda r - (q + |\alpha| + |\beta|)] \sin^2 \theta. \end{aligned}$$

The right hand sides of these two inequalities are those that would arise from linear Sturm-Liouville problems with potentials $q_1 = q - |\alpha| - |\beta|$, $q_2 = q + |\alpha| + |\beta|$ respectively and with the same initial condition. If θ_1, θ_2 denote the solutions to those Prüfer equations we obtain

$$\theta_2(x, \lambda) \leq \theta(x, \lambda) \leq \theta_1(x, \lambda) \tag{6}$$

for all $x \in [0, 1]$ and for all λ . With this background we have

Theorem 1.

- (i) For any fixed λ , $\theta(x, \lambda)$ increases through integer multiples of π .
- (ii) For any x , $\theta(x, \lambda)$ is an increasing function of λ .
- (iii) For any x , $\theta(x, \lambda) \rightarrow \infty$ as $\lambda \rightarrow \infty$, and $\theta(x, \lambda) \rightarrow 0$ as $\lambda \rightarrow -\infty$.

Proof. The first claim is proved using the fact that when θ is a multiple of π , $\theta' > 0$. (For the case when the coefficient functions are integrable and not necessarily continuous, an argument similar to that of Atkinson [1, pp. 209–211] can be used.) The second result is a consequence of standard theory. For the third result we note that these limits hold by standard Sturm theory for θ_1, θ_2 and so the comparisons (6) yield the desired conclusion.

3. Existence of half eigenvalues and oscillation theory

The *right hand Dirichlet problem (RDP)* associated with (1, 2) consists of taking the boundary condition (3) to be $y(1) = 0$. Half-eigenvalues for the RDP occur precisely at those values of λ for which $\theta(1, \lambda)$ is an integer multiple of π . Theorem 1 shows that there is an increasing sequence $\lambda_k^{D+}, k = 0, 1, 2, \dots, \lambda_k^{D+} \rightarrow \infty$, satisfying $\theta(1, \lambda_k^{D+}) = (k + 1)\pi, k = 0, 1, 2, \dots$. The corresponding half-eigenfunctions y_k^{D+} have k zeros in $(0, 1)$ and are positive in a deleted neighbourhood of 0.

We now consider the function

$$f(\lambda) = \cot \theta(1, \lambda)$$

and list its immediate properties.

Theorem 2. *The graph $\mu = f(\lambda)$ consists of countably many branches $B_k, k = 0, 1, 2, \dots$. Interpreting λ_{-1}^{D+} as $-\infty$, we have for $k \geq 0, :$*

- (1) $\theta(1, \lambda) \in]k\pi, (k + 1)\pi]$ for $\lambda \in]\lambda_{k-1}^{D+}, \lambda_k^{D+}[$ and $\theta(1, \lambda_k^{D+}) = (k + 1)\pi$.
- (2) B_k is defined for $\lambda \in]\lambda_{k-1}^{D+}, \lambda_k^{D+}[$ and f decreases over this interval with $f(\lambda) \rightarrow -\infty$ as $\lambda \uparrow \lambda_k^{D+}$ and $f(\lambda) \rightarrow \infty$ as $\lambda \downarrow \lambda_{k-1}^{D+}$.
- (3) $\lambda = \lambda_k^{D+}$ are the vertical asymptotes of the graph of f .

The following lemma sets the stage for the oscillation theory associated with our problem: it parallels [5, Lemma 2.2].

Lemma 3. *If $k \geq 0$, and $\lambda \in]\lambda_{k-1}^{D+}, \lambda_k^{D+}[$ then all solutions of (1, 2) which are positive in a deleted neighbourhood of 0 possess exactly k zeros in $(0, 1)$.*

Proof. While the solutions of (1, 2) which are positive in a deleted neighbourhood do not form a vector space they are all of the form ty for some solution y , i.e. they constitute a positive ray of functions. Since $\theta(1, \lambda) \in]k\pi, (k + 1)\pi[$ for the λ value in question and since $\theta(x, \lambda)$ increases through multiples of π , there is no $x \in (0, 1)$ for which $\theta(x, \lambda) = (k + 1)\pi$. Further, we have $\theta(0, \lambda) \in [0, \pi[$, so that the result follows directly for $k = 0$, and for $k > 0$, we have $\theta(x, \lambda) = k\pi$ for some $x \in]0, \pi[$.

Theorem 4. *If the solutions of (1, 2) are also required to satisfy (3), then for each $k \geq 0$, there is a unique half-eigenvalue $\lambda = \lambda_k^+$ whose corresponding half-eigenfunction has exactly k zeros in $]0, 1[$. The λ_k^+ interlace the RDP eigenvalues in the sense that*

$$\lambda_k^+ \leq \lambda_k^{D+} \leq \lambda_{k+1}^+, k = 0, 1, \dots$$

Proof. If we take $\beta = \tan^{-1}(d_1/b_1) \in]0, \pi[$, we see that the graph of $\mu = \cot \beta$ cuts B_k at (λ_k, β) say, when $\beta \neq \pi$, while if $\beta = \pi$ we set $\lambda_k^+ = \lambda_k^{D+}$. The lemma provides the remainder of the argument.

We have now produced the results of [2, Theorem 2] for the case in which the half-eigenfunctions are to be positive in a deleted neighbourhood of 0. To cover the alternate case in which the half-eigenfunctions are to be negative in a deleted neighbourhood of 0, we can either adjust the initial condition for (4) by requiring that $\theta(0) \in [-\pi, 0[$ and modify the subsequent results accordingly, or we can consider the original problem with α, β replaced by $-\beta, -\alpha$ respectively and note that if y is a solution to that problem which is positive in a deleted neighbourhood of 0, then $-y$ solves the original problem and is negative in a deleted neighbourhood of 0. Thus the full Berestycki result on the existence of half-eigenvalues and their oscillation properties is obtained.

At this stage one further simple result involving λ_0^\pm is immediate. We give the case for λ_0^+ only.

Corollary 5. *The half-eigenvalue λ_0^+ coincides with the zero-th eigenvalue λ_0 of the linear problem*

$$-(py)' + (q - \alpha)y = \lambda ry$$

with boundary conditions (2, 3).

Proof. We note that for $\lambda \leq \lambda_0^{D+}$, $\theta(x, \lambda) \in [0, \pi]$ so that the equation (4) coincides with the corresponding Prüfer equation from the linear problem above.

We can use the comparisons (6) to produce comparisons for the half-eigenvalues

with those from the linear problems with potentials $q \pm (|\alpha| + |\beta|)$ giving a slight improvement on the result of Berestycki [2, Theorem 1].

Theorem 6. *Let $\lambda_n^1, n \geq 0$, denote the eigenvalues from the linear Sturm-Liouville problem with potential $q - (|\alpha| + |\beta|)$ and $\lambda_n^2, n \geq 0$, those from the linear problem with potential $q + (|\alpha| + |\beta|)$. Then we have*

$$\lambda_n^1 \leq \lambda_n^+ \leq \lambda_n^2, n \geq 0$$

Proof. The result is an easy consequence of consideration of the equations $\theta_i(1, \lambda) = \tan^{-1}(-d_i/b_i) + n\pi$ and the corresponding equation for $\theta(1, \lambda)$.

4. Eigenparameter dependent boundary conditions

We now turn to the situation in which the boundary conditions at $x = 1$ are eigenvalue dependent and take the form:

$$(a_1\lambda + b_1)y(1) = (c_1\lambda + d_1)(py')(1) \tag{7}$$

Sturm-Liouville problems with this type of boundary condition have been the subject of recent investigation by the author and co-workers: [3, 4, 5]. There is a significant literature devoted to them and the introduction to [4] contains details of references. To date no non-linear problems with such boundary conditions have been studied.

We assume initially that $\delta = a_1d_1 - b_1c_1 > 0$ and $c_1 \neq 0$ a typical right definiteness condition for linear problems of this kind. The half-eigenvalue problem becomes that of finding the λ values at which the graphs of $f(\lambda)$ and

$$g(\lambda) = \frac{a_1\lambda + b_1}{c_1\lambda + d_1}$$

intersect. The graph of $\mu = g$ is a hyperbola with vertical asymptote at $\lambda = -d_1/c_1$. It is increasing on each of its branches and has a horizontal asymptote at $\mu = a_1/c_1$. It is thus easy to locate the intersections of these two graphs. We suppose that the vertical asymptote for g intersects the K -th branch B_K of f or is its right hand asymptote: i.e. we select K so that

$$\lambda_{K-1}^{D+} < -d_1/c_1 \leq \lambda_K^{D+}$$

We also denote by λ_k^{4+} the half eigenvalues for the so called ‘‘asymptotic problem’’ in which the boundary conditions at $x = 1$ take the form

$$a_1y(1) = c_1(py')(1).$$

Theorem 7. (i) For the problem (1, 2, 7) subject to $\delta > 0, c_1 \neq 0$, the half-eigenvalues whose corresponding half-eigenfunctions are positive in a deleted neighbourhood of 0 consist of a sequence $\lambda_0^+ < \lambda_1^+ < \lambda_2^+ < \dots$ where for each $k = 0, 1, \dots$ the corresponding half-eigenfunction has k zeros in $]0, 1[$, together with an additional half-eigenvalue $\lambda' \in]\lambda_{K-1}^{D+}, \lambda_K^{D+}]$ whose corresponding half-eigenfunction has K zeros in $]0, 1[$.

- (ii) $\lambda_k^{A+} < \lambda_k^+ < \lambda_{k+1}^{A+}$ for all $k \geq K$.
- (iii) $\lambda_{k-1}^{D+} < \lambda_k^{A+} < \lambda_k^+ < \lambda_k^{D+}$ for all k .

Proof. The results come from considering the superposition of the graphs of f and g much along the lines of the corresponding results for the linear problem given in [5, Theorems 3.1, 3.3].

We have adopted here the numbering convention for the half-eigenvalues used by Binding and Browne in [3, 4].

We also note in passing that it is possible to give comparison results for the case in which the coefficient functions depend on a parameter: cf. [5, Theorem 3.2]. Of course similar results are available for the half-eigenvalues λ_k^- . We leave the reader to formulate them.

As in [5], we can give an asymptotic result comparing the half-eigenvalues λ_k^+ with the asymptotic half-eigenvalues λ_k^{A+} for large k . We have

Theorem 8. If $pr \in AC[0, 1]$, then $\lambda_k^+ - \lambda_k^{A+} = O(k^{-2})$ as $k \rightarrow \infty$.

Proof. We introduce a modified Prüfer transformation via the substitutions $(pr\lambda)^{1/2}y = \omega \sin \phi, py' = \omega \cos \phi$, whence $\tan \phi = (pr\lambda)^{1/2} \tan \theta$ and, after some calculation,

$$\phi' = \left(\frac{\lambda r}{p}\right)^{1/2} + \frac{(pr)'}{4pr} \sin 2\phi - (\lambda pr)^{-1/2} q \sin^2 + (\lambda pr)^{-1/2} [\alpha \sin \phi (\sin \phi)^+ + \beta \sin \phi (\sin \phi)^-]$$

This corresponds to [5, eqn. (3.3), Proof of Theorem 3.5]. The argument now follows the lines of that given in [5, Theorem 3.5]: we note that it is easy to show that, for example, $\sin \phi (\sin \phi)^+$ is smooth in ϕ . We leave details of the proof to the reader.

When $c_1 = 0, g(\lambda)$ takes the form

$$g(\lambda) = a_1 \lambda / d_1 + b_1 / d_1$$

which, since $\delta > 0$, is a line of positive slope. It intersects each branch B_k of f exactly once and so we see that the usual Sturm oscillation theorem holds. We summarize this as

Theorem 9. If the problem (1, 2, 7) satisfies $\delta > 0$ and $c_1 = 0$, then the half-eigenvalues of the problem can be ordered as $\lambda_0^+ < \lambda_1^+ < \lambda_2^+ < \dots$ where the half-

eigenfunction corresponding to λ_k^+ has k zeros in $[0, 1[$ and is positive in a deleted neighbourhood of 0.

We turn to the cases in which $\delta = 0$ but $(a_1, c_1) \neq (0, 0)$. Firstly if $c_1 \neq 0$, then boundary condition (7) becomes

$$c_1^{-1}a_1(c_1\lambda + d_1)y(1) = (c_1\lambda + d_1)(py'(1))$$

so that half-eigenvalues arise from the right hand asymptotic problem and additionally, $\lambda = -d_1/c_1$ is a further half-eigenvalue. Thus if we define K by the condition

$$\lambda_{k-1}^{A+} < -d_1/c_1 \leq \lambda_K^{A+}$$

we have the same situation as in the statement of Theorem 7 unless it should happen that $\lambda_K^{A+} = -d_1/c_1$. If $c_1 = d_1 = 0 \neq a_1$, then the boundary condition (7) becomes $(a_1\lambda + b_1)y(1) = 0$ and half-eigenvalues arise from the RDP and additionally from $\lambda = -b_1/a_1$. Now we define K by $\lambda_{k-1}^{D+} < -b_1/a_1 < \lambda_K^{A+}$ and obtain the same result as above. Finally if $c_1 \neq 0$ and $-d_1/c_1 = \lambda_K^{A+}$ or if $c_1 = d_1 = 0 \neq a_1$ and $-b_1/a_1 = \lambda_K^{D+}$, the corresponding half-eigenfunctions satisfy (1, 2) and are unique up to positive scalar multiplication so that no “extra” half-eigenvalue or half-eigenfunction exists in these cases. The analysis of these special cases follows that of [5] for the linear situation.

It is possible to consider the case in which the condition on δ is replaced by $\delta < 0$. The development will parallel that for the linear case given in [3] but we choose not to pursue this avenue nor problems in which both boundary conditions are λ -dependent, preferring to turn to the consideration of left definite problems.

5. Left definite problems

In this section we shall abandon the requirement $r > 0$ and replace it by a demand that neither of r^+, r^- be identically zero and also that

$$q \geq 0, \alpha < 0, \beta > 0$$

$$b_0d_0 \geq 0.$$

For the case in which the boundary conditions at $x = 1$ are of the form (3) we require $b_1d_1 \leq 0$ and for the case in which they are of the form (7) we require the matrix $-\delta M$ where

$$M = \begin{pmatrix} a_1b_1 & -b_1c_1 \\ -b_1c_1 & c_1d_1 \end{pmatrix}$$

to be positive definite. This requirement has a number of consequences; see [3, Section 2]: in particular we note that $a_1c_1 < 0$.

We note in passing that the assumptions above prevent $\lambda = 0$ being a half-eigenvalue for our problem for, if it were and if y were a corresponding half-eigenfunction we would have

$$-(py)' + qy = \alpha y^+ + \beta y^-$$

$$\int_0^1 -(py)'y + qy^2 = \int_0^1 \alpha y^+ y + \beta y^- y$$

and now routine calculations show the left hand side to be positive while the right hand side is negative. Essentially the same argument shows that $\lambda = 0$ is not an eigenvalue for the linear case (i.e. $\alpha = \beta = 0$). The Prüfer transformation to be used here is given by

$$\lambda y = \rho \sin \phi, \quad py' = \rho \cos \phi$$

and the corresponding Prüfer equation is

$$\phi' = \frac{\lambda \cos^2 \phi}{p} + \left(r - \frac{q}{\lambda}\right) \sin^2 \phi + \alpha \sin \phi \left(\frac{\sin \phi}{\lambda}\right)^+ + \beta \sin \phi \left(\frac{\sin \phi}{\lambda}\right)^-, \quad \lambda \neq 0. \tag{8}$$

The initial condition for this equation is

$$\phi(0, \lambda) = \tan^{-1}\left(\lambda \frac{d_0}{b_0}\right) \in]-\pi/2, \pi/2[, \text{ if } b_0 \neq 0,$$

$$\phi(0, \lambda) = \text{sign}(\lambda)\pi/2, \text{ if } b_0 = 0.$$

Note that this choice of $\phi(0, \lambda)$ forces y to be positive in a deleted neighbourhood of 0. In developing properties of ϕ we shall concentrate on the case $\lambda > 0$ since corresponding properties for $\lambda > 0$ can be obtained via the transformation

$$\psi(\lambda) = -\phi(-\lambda)$$

where we realize that ψ satisfies the same differential equations as ϕ but with r replaced by $-r$. As in Section 2, we can form two useful comparisons:

$$\phi' \leq \frac{\lambda \cos^2 \phi}{p} + \left(r - \frac{q - |\alpha| - |\beta|}{\lambda}\right) \sin^2 \phi$$

$$\phi' \geq \frac{\lambda \cos^2 \phi}{\lambda} + \left(r - \frac{q + |\alpha| + |\beta|}{\lambda}\right) \sin^2 \phi$$

and compare the right hand sides with Prüfer equations from linear problems with potentials $q \pm (|\alpha| + |\beta|)$. Such Prüfer angle functions have been analyzed in [4, Section 3] and, much as in the argument of Theorem 1 we can claim

Theorem 10.

- (i) $\phi(x, \lambda)$ increases in λ for any fixed x .
- (ii) $\phi(1, \lambda) \downarrow 0$ as $\lambda \downarrow 0$ and $\phi(1, \lambda) \uparrow 0$ as $\lambda \uparrow 0$
- (iii) $\phi(1, \lambda) \rightarrow \pm\infty$ as $\lambda \rightarrow \pm\infty$
- (iv) For $\lambda > 0$, $\phi(x, \lambda)$ increases through multiples of π .

We are now interested in the graph of

$$f(\lambda) := \tan \phi(1, \lambda), \lambda \neq 0, \\ := 0, \lambda = 0$$

whose important properties we summarise. When the boundary condition at $x = 1$ is the Dirichlet condition $y(1) = 0$, the resulting “right hand Dirichlet problem” has half-eigenvalues denoted by $\lambda_{k\pm}^{D+}$, with $\lambda_{k\pm}^{N+}$ denoting the half-eigenvalues for the “right hand Neumann” problem where the boundary condition at $x = 1$ is $y'(1) = 0$.

Theorem 11. *The graph of $\mu = f(\lambda)$*

- (i) *has vertical asymptotes at $\lambda = \lambda_{k\pm}^{N+}$ and increases on each of its branches*
- (ii) *is continuous at $\lambda = 0$*
- (iii) *crosses the λ -axis at $\lambda = \lambda_{k\pm}^{D+}$.*

Proof. The claims are easy consequences of the foregoing discussion.

For the general problem in which the boundary conditions at $x = 1$ take the form (3) we seek intersections of the graph of f with that of

$$h(\lambda) = d_1 \lambda / b_1$$

a straight line of negative slope. There is of course one intersection with each branch of f . The intersection on the branch passing through the origin occurs at the origin and must be discarded since, as we noted earlier, $\lambda = 0$ is not an eigenvalue. It is important to note also that for $\lambda > 0$, $\phi(1, \lambda)$ lies between $k\pi$ and $(k + 1)\pi$ when λ lies between $\lambda_{(k-1)+}^{D+}$ and λ_{k+}^{D+} (here we interpret $\lambda_{(-1)+}^{D+}$ as 0). Hence half-eigenfunctions corresponding to half-eigenvalues in such a range would have k internal zeros. Similar statements hold for $\lambda < 0$. Interlacing of half-eigenvalues is also immediate from the graphs of these two functions so that we can collect all of this information as the following.

Theorem 12. *The left definite problem (1, 2, 3) has two double infinite sequences of half-eigenvalues, $\lambda_{k\pm}^{\pm}$, $k \geq 0$ such that*

(i) the half-eigenfunction corresponding to $\lambda_{k\pm}^+$ (respectively, $\lambda_{k\pm}^-$) has k internal zeros in $]0, 1[$ and is positive (respectively, negative) in a deleted neighbourhood of 0,

(ii) $\lambda_{k\pm}^\pm \rightarrow \pm\infty$ as $k \rightarrow \infty$,

(iii) the following interlacing holds;

$$\dots \lambda_{1-}^{D+} < \lambda_{1-}^+ < \lambda_{1-}^{N+} < \lambda_{0-}^{D+} < \lambda_{0-}^+ < \lambda_{0-}^{N+} < 0 < \lambda_{0+}^{N+} < \lambda_{0+}^+ < \lambda_{0+}^{D+} < \lambda_{1+}^{N+} < \lambda_{1+}^+ < \lambda_{1+}^{D+} \dots$$

with a similar interlacing for the half-eigenvalues $\lambda_{k\pm}^-$.

For the case when the boundary condition at $x = 1$ takes the form (7), we seek intersections of the graph of f above that of

$$g(\lambda) = \frac{\lambda(c_1\lambda + d_1)}{a_1\lambda + b_1}$$

which, as noted in [4, Section 4], is a hyperbola with vertical asymptote at $\lambda = -b_1/a_1$ and oblique asymptote

$$\mu = \frac{c_1}{a_1} \lambda + \frac{\delta}{a_1^2}.$$

The hyperbola decreases on both of its branches and crosses the λ -axis at $\lambda = 0$. Intersections of these two graphs will be simple, isolated and will accumulate only at $\pm\infty$. The situation is very much as in the linear case which is displayed graphically in [4, Section 4]. When $\delta > 0$, we see that each interval $]\lambda_{(k-1)+}^{D+}, \lambda_{k+}^{D+}[$ has precisely one intersection point with the exception of one in which there are two. This is the interval $]\lambda_{(K-1)+}^{D+}, \lambda_{K+}^{D+}[$ where K is defined by

$$\lambda_{(K-1)+}^{D+} < \frac{-d_1}{c_1} < \lambda_{K+}^{D+}. \tag{9}$$

The intersections in the region $\lambda < 0$ are regular in the sense that each interval $]\lambda_{(k+1)-}^{D+}, \lambda_{k-}^{D+}[$ will contain one half-eigenvalue whose corresponding half-eigenfunction will be positive in a deleted neighbourhood of 0 and will have k internal zeros in $]0, 1[$. Similar results hold for the cases in which $\delta < 0$ and for which we require the half-eigenfunctions to be negative in a deleted neighbourhood of 0. We thus have the following statement.

Theorem 13. *The left definite problem (1, 2, 7) has two double infinite sequences of half-eigenvalues, $\lambda_{k\pm}^\pm$, $k \geq 0$ such that*

(i) the half-eigenfunction corresponding to $\lambda_{k\pm}^+$ (respectively, $\lambda_{k\pm}^-$) has k internal zeros in $]0, 1[$ and is positive (respectively, negative) in a deleted neighbourhood of 0,

(ii) $\lambda_{k\pm}^\pm \rightarrow \pm\infty$ as $k \rightarrow \infty$,

(iii) the following interlacing holds;

$$\dots \lambda_{1-}^{D+} < \lambda_{1-}^+ < \lambda_{1-}^{N+} < \lambda_{0-}^{D+} < \lambda_{0-}^+ < \lambda_{0-}^{N+} < 0 < \lambda_{0+}^{N+} < \lambda_{0+}^+ < \lambda_{0+}^{D+} < \lambda_{1+}^{N+} < \lambda_{1+}^+ < \lambda_{1+}^{D+} \dots$$

with a similar interlacing for the half-eigenvalues $\lambda_{k\pm}^-$.

If $\delta > 0$ (respectively < 0), there is an additional half-eigenvalue $\lambda^+ \in]\lambda_{(K-1)+}^{D+}, \lambda_{K+}^{N+}[$ (respectively, $]\lambda_{K-}^{N+}, \lambda_{(K-1)-}^{D+}[$) whose corresponding half-eigenfunction is positive in a deleted neighbourhood of 0 and has K internal zeros in $]0, 1[$, where K is defined by (9) (respectively,

$$\lambda^{D+} \leq \frac{-c_1}{d_1} < \lambda_{(K-1)-}^{D+}$$

A similar statement holds with regard to an additional half-eigenvalue λ^- whose half-eigenfunction is negative in a deleted neighbourhood of 0.

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