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THE INVERSE SCATTERING PROBLEM FOR A SYSTEM OF FIRST ORDER ORDINARY DIFFERENTIAL EQUATIONS ON A SEMI-AXIS WITH THE SAME INCIDENT WAVES

Abstract

In the paper we study the inverse scattering problem for the system $n \geq 3$ of ordinary differential equations on a semi-axis with $n - 1$ same velocities

1. The scattering problem. On a semi-axis $x \geq 0$ let's consider the system $n \geq 3$ of the first order ordinary differential equations of the form

$$-i \frac{dy_k(x)}{dx} + \sum_{j=1}^n (\xi_k - \xi_j) c_{kj}(x) y_j(x) = \lambda \xi_k y_k(x), \tag{1}$$

$$k = 1, 2, \dots, n; \quad x \geq 0, \quad \xi_1 = \xi_2 = \dots = \xi_{n-1} > 0 > \xi_n.$$

The inverse scattering problem on a semi-axis for a system of Dirac equations in self-adjoint case was studied in the papers [1,2,5], in the self-adjoint case in the paper [4], on the axis - in [3]. The inverse scattering problem on the axis for a system of first order system of equations was studied in the papers [6-10], on a semi-axis for $\xi_k \neq \xi_j$ ($k \neq j$) (in particular cases) - in [11] and in other papers. When $n = 3$, the inverse scattering problem was investigated in [12].

It is assumed coefficients of system (1) are complex-valued, measurable, bounded functions and satisfy the coefficients

$$|c_{kj}(x)| \leq ce^{-\varepsilon x}, \quad \varepsilon > 0, \quad c = const. \tag{2}$$

Let's consider on the semi-axis $n - 1$ the problem: the k -th problem is in finding the solution of system (1) on the given asymptotics

$$\lim_{x \rightarrow +\infty} y_j^k(x, \lambda) e^{i\lambda \xi_j x} = A_j, \quad j = 1, 2, \dots, n - 1, \tag{3}$$

and satisfying the boundary condition

$$y_n^k(0, \lambda) = y_k^k(0, \lambda), \quad k = 1, 2, \dots, n - 1, \tag{4}$$

The joint consideration of these $n - 1$ problems is said to be the scattering problem for system (1) on a semi-axis.

Theorem 1. *Let the coefficients of system (1) satisfy conditions (1) and λ be a real number ($\text{Im } \lambda = 0$). Then there exists a unique bounded solution of the scattering problem on a semi-axis for a system of equations (1).*

Proof. The scattering problem is equivalent to the following system of integral equations

$$y_j^k(x, \lambda) = A_j e^{i\lambda \xi_j x} + i \int_x^{+\infty} \sum_{p=1}^n (\xi_j - \xi_p) c_{jp}(\tau) y_j^k(\tau) e^{i\lambda \xi_j(x-\tau)} d\tau,$$

$j = 1, 2, \dots, n - 1$

$$y_n^k(x, \lambda) = B_k e^{i\lambda \xi_n x} + i \int_x^{+\infty} \sum_{p=1}^n (\xi_n - \xi_p) c_{np}(\tau) y_p^k(\tau) e^{i\lambda \xi_n(x-\tau)} d\tau, \quad (5)$$

where

$$B_k = A_k + i \int_x^{+\infty} \left[\sum_{p=1}^n (\xi_k - \xi_p) c_{kp}(\tau) y_k^k(\tau) e^{-i\lambda \xi_k \tau} - (\xi_n - \xi_p) c_{np}(\tau) y_p^k(\tau) e^{-i\lambda \xi_n \tau} \right] d\tau, \quad k = 1, 2, \dots, n - 1.$$

The existence and uniqueness of the solution of a system of equations (5) in the class of bounded functions follows from the sequential approximation method. The theorem is proved.

By conditions (2) from (5) we get

$$\lim_{x \rightarrow +\infty} y_n^k(x, \lambda) e^{i\lambda \xi_n x} = B_k, \quad (k = 1, 2, \dots, n - 1). \quad (6)$$

By theorem 1, to each vector $A = (A_1, A_2, \dots, A_{n-1})^t$ there correspond the solution of system (5). By (6) these $n-1$ solutions determine vector $B = (B_1, B_2, \dots, B_{n-1})^t$. The matrix $S(\lambda) = \|S_{ij}(\lambda)\|_{i,j=1}^{n-1}$ transferring the vector A to B will be said to be the scattering matrix for system (1) on the semi-axis

$$S(\lambda) A = B. \quad (7)$$

Later on, for simplicity we'll take $\xi_1 = \dots = \xi_{n-1} = -1, \xi_n = 1$.

2. Transformation operators. We can express the bounded solution of system (1) on a semi-axis by the following vector-function:

$$\begin{aligned} g^1(x, \lambda) &= \left\{ y_1(0, \lambda) e^{i\lambda x}, \dots, y_{n-1}(0, \lambda) e^{i\lambda x}, y_n(0, \lambda) e^{-i\lambda x} \right\}, \\ g^k(x, \lambda) &= \{ A_1 e^{i\lambda x}, \dots, A_{k-1} e^{i\lambda x}, y_k(0, \lambda) e^{i\lambda x}, \dots \\ &\quad \dots, y_{n-1}(0, \lambda) e^{i\lambda x}, y_n(0, \lambda) e^{-i\lambda x} \} \\ &\quad k = 2, 3, \dots, n; \\ g^{n+1}(x, \lambda) &= \{ A_1 e^{i\lambda x}, \dots, A_{n-1} e^{i\lambda x}, B e^{-i\lambda x} \}, \\ g^{n+k}(x, \lambda) &= \{ y_1(0, \lambda) e^{i\lambda x}, \dots \\ &\quad \dots, y_{k-1}(0, \lambda) e^{i\lambda x}, A_k e^{i\lambda x}, \dots, A_{n-1} e^{i\lambda x}, B e^{-i\lambda x} \} \\ &\quad k = 2, \dots, n - 1; \\ g^{2n}(x, \lambda) &= \left\{ y_1(0, \lambda) e^{i\lambda x}, \dots, y_{n-1}(0, \lambda) e^{i\lambda x}, B e^{-i\lambda x} \right\}, \end{aligned} \quad (8)$$

Lemma 1. *Let the coefficients of the system of equations (1) be bounded functions and satisfy conditions (2). Then for each bounded solution it holds the integral representation*

$$y_p(x, \lambda) = g_p^1(x, \lambda) + \sum_{j=1}^n \int_{-x}^x G_{pj}^1(x, \tau) e^{i\lambda \tau} d\tau y_j(0, \lambda), \quad (9)$$

and the function $S_{11}(\lambda)$ admits the factorization

$$S_{11}(\lambda) = \left(1 + C_{n,n-}^{n+1}(\lambda) - G_{1,n-}^{n+1}(\lambda)\right)^{-1} \left(1 + G_{11+}^{n+1}(\lambda) - G_{n1+}^{n+1}(\lambda)\right), \tag{16}$$

$$S_{11}(\lambda) = \left(1 + C_{nn+}^{n+2}(\lambda)\right)^{-1} \left(1 - G_{n1+}^{n+2}(\lambda)\right) \left(1 - G_{nn-}^{n+2}(\lambda)\right) \left(1 + G_{11-}^n(\lambda)\right), \tag{17}$$

where

$$G_-(\lambda) = \int_{-\infty}^0 G(0,t) e^{i\lambda t} dt,$$

$$G_+(\lambda) = \int_0^{+\infty} G(0,t) e^{i\lambda t} dt.$$

Proof. From integral representation (12), allowing for boundary conditions (4), we have:

$$B_1 = \left(1 + G_{n,n-}^{n+1}(\lambda) - G_{1,n-}^{n+1}(\lambda)\right)^{-1} \left[\left(1 + G_{11+}^{n+1}(\lambda) - G_{n1+}^{n+1}(\lambda)\right) A_{1+} + \left(G_{12+}^{n+1}(\lambda) - G_{n2+}^{n+1}(\lambda)\right) A_2 + \dots + \left(G_{1,n-1+}^{n+1}(\lambda) - G_{n,n-1+}^{n+1}(\lambda)\right), \dots\right]$$

$$B_k = \left(1 + G_{n,n-}^{n+1}(\lambda) - G_{k,n-}^{n+1}(\lambda)\right)^{-1} \left[\left(G_{k1+}^{n+1}(\lambda) - G_{n1+}^{n+1}(\lambda)\right) A_{1+} + \left(G_{k2+}^{n+1}(\lambda) - G_{n2+}^{n+1}(\lambda)\right) A_2 + \dots + \left(1 + G_{kk+}^{n+1}(\lambda) - G_{nk+}^{n+1}(\lambda)\right) A_{k+} + \dots + \left(G_{k,n-1+}^{n+1}(\lambda) - G_{n,n-1+}^{n+1}(\lambda)\right) A_{n-1}], \dots\right]$$

$$B_{n-1} = \left(1 + G_{n,n-}^{n+1}(\lambda) - G_{n-1,n-}^{n+1}(\lambda)\right)^{-1} \left[\left(G_{n-1,1+}^{n+1}(\lambda) - G_{n,1+}^{n+1}(\lambda)\right) A_{1+} + \left(G_{n-1,2+}^{n+1}(\lambda) - G_{n2+}^{n+1}(\lambda)\right) A_2 + \dots + \left(1 + G_{n-1,n-1+}^{n+1}(\lambda) - G_{n,n-1+}^{n+1}(\lambda)\right) A_{n-1}], \dots\right]$$

Then from definition of scattering matrix (7) we get equality (15). Equality (16) follows from (15). Factorization formula (17) is obtained from representations (11) and (13) (for $k = 2$). Indeed, from these representations for $A_2 = A_3 = \dots = A_{n-1} = 0 = 0$ and $y_n^1(0, \lambda) = y_1^1(0, \lambda)$ we have:

$$y_1^1(0, \lambda) = \left(1 - G_{nn-}^n(\lambda)\right)^{-1} \left(1 + G_{11-}^n(\lambda)\right) A_1,$$

$$y_1^1(0, \lambda) = \left(1 - G_{n1+}^{n+2}(\lambda)\right)^{-1} \left(1 + G_{nn+}^{n+2}(\lambda)\right) B_1,$$

Consequently

$$B_1 = \left(1 + G_{nn+}^{n+2}(\lambda)\right)^{-1} \left(1 - G_{n1+}^{n+2}(\lambda)\right) \left(1 - G_{nn-}^n(\lambda)\right)^{-1} \left(1 - G_{11-}^n(\lambda)\right) A_1,$$

i.e.

$$S_{11}(\lambda) = \left(1 + G_{nn+}^{n+2}(\lambda)\right)^{-1} \left(1 - G_{n1+}^{n+2}(\lambda)\right) \left(1 - G_{nn-}^n(\lambda)\right)^{-1} \left(1 - G_{11-}^n(\lambda)\right).$$

The theorem is proved.

3. The inverse scattering problem. The inverse scattering problem for system (1) is in the restoration of coefficients of equations by the known scattering matrix $S(\lambda)$ of the problem on a semi-axis.

The inverse scattering problem on a semi-axis is reduced the inverse problem for system (1) on the axis with additional condition that the coefficients equal zero for $x < 0$.

Theorem 3. *Let $S(\lambda)$ be the scattering matrix for system (1) with coefficients $c_{kn}(x)$, $c_{nk}(x)$ ($k = 1, 2, \dots, n - 1$) satisfying conditions (2) and the functions $\det S(\lambda)$, $1 + G_{nn-}^{m+1}(\lambda) - G_{kn-}^{m+1}(\lambda)$ ($k = 1, 2, \dots, n - 1$) $1 - G_{nn-}^n(\lambda)$, $1 + G_{11-}^m(\lambda)$, $1 - G_{n1+}^{m+2}(\lambda)$, $1 + G_{nn+}^{m+2}(\lambda)$ have no zero (the zeros of the problem are absent).*

Thus, the scattering matrix on the axis

$$\begin{pmatrix} 1 + G_{11+}^{m+1}(\lambda) & G_{12+}^{m+1}(\lambda) \dots G_{1,n-1+}^{m+1}(\lambda) & G_{1n-}^{m+1}(\lambda) \\ G_{21+}^{m+1}(\lambda) & 1 + G_{22+}^{m+1}(\lambda) \dots G_{2,n-1+}^{m+1}(\lambda) & G_{2n-}^{m+1}(\lambda) \\ \dots & \dots & \dots \\ G_{n1+}^{m+1}(\lambda) & G_{n2+}^{m+1}(\lambda) \dots G_{n,n-1+}^{m+1}(\lambda) & 1 + G_{nn-}^{m+1}(\lambda) \end{pmatrix} \quad (18)$$

is uniquely determined by the elements of scattering matrix $S(\lambda)$ and factorization elements.

Proof. From relation (15) by the Riemann Hilbert problem we find the factorization multipliers

$$\begin{aligned} G_{nn-}^{m+1}(\lambda) - G_{kn-}^{m+1}(\lambda) &= g_{kn-}(\lambda), \\ G_{k1+}^{m+1}(\lambda) - G_{n1+}^{m+1}(\lambda) &= g_{k1+}(\lambda), \quad G_{k2+}^{m+1}(\lambda) - G_{n2+}^{m+1}(\lambda) = g_{k2+}(\lambda), \\ G_{k,n-1+}^{m+1}(\lambda) - G_{n,n-1+}^{m+1}(\lambda) &= g_{k,n-1+}(\lambda), \quad k = 1, 2, \dots, n - 1. \end{aligned} \quad (19)$$

Their total number is $(n - 1)n$. From (19) we have:

$$\begin{aligned} G_{kn-}^{m+1}(\lambda) &= G_{nn-}^{m+1}(\lambda) - g_{kn-}(\lambda), \\ G_{n1+}^{m+1}(\lambda) &= G_{11+}^{m+1}(\lambda) - g_{11+}(\lambda), \\ G_{k1+}^{m+1}(\lambda) &= G_{11+}^{m+1}(\lambda) + g_{k1+}(\lambda) - g_{11+}(\lambda), \quad k = 2, \dots, n - 1 \quad (k \neq 1, n), \\ G_{n2+}^{m+1}(\lambda) &= G_{22+}^{m+1}(\lambda) - g_{22+}(\lambda), \\ G_{k2+}^{m+1}(\lambda) &= G_{22+}^{m+1}(\lambda) + g_{k2+}(\lambda) - g_{22+}(\lambda), \quad k = 1, 3, \dots, n - 1 \quad (k \neq 2, n), \end{aligned} \quad (20)$$

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$$\begin{aligned} G_{n,n-1+}^{m+1}(\lambda) &= G_{n-1,n-1+}^{m+1}(\lambda) - g_{n-1,n-1-}(\lambda), \\ G_{k,n+}^{m+1}(\lambda) &= G_{n-1,n-1+}^{m+1}(\lambda) + g_{k,n-1+}(\lambda) - g_{n-1,n-1+}(\lambda), \end{aligned}$$

Taking these values into account in equality (12), we get

$$k \in \{1, 2, \dots, n\} \setminus \{n - 1, n\}.$$

$$y_1(0, \lambda) = (1 + G_{11+}^{m+1}(\lambda)) A_1 + (G_{22+}^{m+1}(\lambda) + g_{12+}(\lambda) - g_{22+}(\lambda)) A_2 + \dots +$$

$$+ \left(G_{n-1, n-1+}^{n+1}(\lambda) + g_{1, n-1+}(\lambda) - g_{n-1, n-1+}(\lambda) \right) A_{n-1} + \left(G_{nn-}^{n+1}(\lambda) - g_{1n-}(\lambda) \right) B,$$

$$\begin{aligned} \dots\dots\dots \\ y_k(0, \lambda) = & \left(G_{11+}^{n+1}(\lambda) + g_{k1+}(\lambda) - g_{11+}(\lambda) \right) A_1 + \\ & + \left(G_{22+}^{n+1}(\lambda) + g_{k2+}(\lambda) - g_{22+}(\lambda) \right) + \dots + \\ & + \left(G_{n-1, n-1+}^{n+1}(\lambda) + g_{k, n-1+}(\lambda) - g_{n-1, n-1+}(\lambda) \right) A_{n-1} + \\ & + \left(G_{nn-}^{n+1}(\lambda) - g_{kn-}(\lambda) \right) B, \end{aligned} \tag{21}$$

$$\begin{aligned} \dots\dots\dots \\ y_n(0, \lambda) = & \left(G_{11+}^{n+1}(\lambda) - g_{11+}(\lambda) \right) A_1 + \left(G_{22+}^{n+1}(\lambda) - g_{22+}(\lambda) \right) A_2 + \dots + \\ & + \left(G_{n-1, n-1+}^{n+1}(\lambda) - g_{n-1, n-1+}(\lambda) \right) A_{n-1} + \left(1 - G_{nn-}^{n+1}(\lambda) \right) B. \end{aligned}$$

1. Let $A_2 = \dots = A_{n-1} = 0$. We get from (21)

$$y_1^1(0, \lambda) = \left(1 + G_{11+}^{n+1}(\lambda) \right) A_1 + \left(G_{nn-}^{n+1}(\lambda) - g_{1n-}(\lambda) \right) B_1,$$

and from representations (19)

$$y_1^1(0, \lambda) = \left(1 - G_{nn-}^n(\lambda) \right)^{-1} \left(1 + G_{11-}^{n+1}(\lambda) \right) A_1 \equiv \left(1 + \bar{G}_{11-}^n(\lambda) \right) A_1.$$

Comparing the last two equalities we have

$$1 + G_{11-}^{n+1}(\lambda) - \left(G_{nn-}^{n+1}(\lambda) - g_{1n-}(\lambda) \right) S_{11}(\lambda) = 1 + \bar{G}_{11-}^n(\lambda)$$

or

$$G_{11+}^{n+1}(\lambda) + \left(G_{nn-}^{n+1}(\lambda) - g_{1n-}(\lambda) \right) S_{11}(\lambda) = \bar{G}_{11-}^n(\lambda). \tag{22}$$

Since

$$S_{11}(\lambda) = \left(1 + g_{1n-}(\lambda) \right)^{-1} \left(1 + g_{11+}(\lambda) \right), \tag{23}$$

it follows from (22)

$$\begin{aligned} G_{11+}^{n+1}(\lambda) + \left(G_{nn-}^{n+1}(\lambda) - g_{1n-}(\lambda) \right) \left(1 + g_{1n-}(\lambda) \right)^{-1} \times \\ \times \left(1 + g_{11+}(\lambda) \right) = \bar{G}_{11-}^n(\lambda). \end{aligned} \tag{24}$$

Here $\bar{G}_{11-}^n(\lambda)$ is found from factorization (17) and $g_{1n-}(\lambda), g_{11+}(\lambda)$ from (23). From (24) we have:

$$\begin{aligned} G_{11+}^{n+1}(\lambda) \left(1 + g_{11+}(\lambda) \right)^{-1} + \left(G_{nn-}^{n+1}(\lambda) - g_{1n-}(\lambda) \right) \left(1 + g_{1n-}(\lambda) \right)^{-1} = \\ = \bar{G}_{11-}^n(\lambda) \left(1 + g_{11+}(\lambda) \right)^{-1}. \end{aligned} \tag{25}$$

Solving this equation we find

$$\begin{aligned} G_{11+}^{n+1}(\lambda) = & \left[\bar{G}_{11-}^n(\lambda) \left(1 + g_{11+}(\lambda) \right) \right]_+ \left(1 + g_{11+}(\lambda) \right), \\ G_{nn-}^{n+1}(\lambda) = & g_{1n-}(\lambda) + \left[\bar{G}_{11-}^n(\lambda) \left(1 + g_{11+}(\lambda) \right) \right]_- \left(1 + g_{1n-}(\lambda) \right). \end{aligned} \tag{26}$$

Similarly, from other equalities (21) for

$A_1 = \dots = A_{k-1} = A_{k+1} = \dots = A_{n-1} = 0$ we get

$$y_k^k(0, \lambda) = (1 + G_{kk+}^{n+1}(\lambda)) A_k + (G_{nn-}^{n+1}(\lambda) - g_{kn-}(\lambda)) B_k,$$

and from representations (11)

$$y_k^k(0, \lambda) = (1 + \bar{G}_{kk-}^n(\lambda)) A_k, \tag{27}$$

where

$$\bar{G}_{kk-}^n(\lambda) = (1 - C_{kn-}^n(\lambda))^{-1} (1 + G_{kk-}^n(\lambda)).$$

Consequently,

$$(1 + G_{kk+}^{n+1}(\lambda)) A_k + (G_{nn-}^{n+1}(\lambda) - g_{kn-}(\lambda)) B_k = (1 + G_{kk-}^n(\lambda)) A_k$$

or

$$G_{kk+}^{n+1}(\lambda) + (G_{nn-}^{n+1}(\lambda) - g_{kn-}(\lambda)) S_{kk}(\lambda) = G_{k-}^n(\lambda).$$

Finally we get

$$G_{kk+}^{n+1}(\lambda) = - [(G_{nn-}^{n+1}(\lambda) - g_{kn-}(\lambda)) S_{kk}(\lambda)]_- \quad (k = 2, 3, \dots, n-1).$$

The theorem is proved.

The next theorem follows from this theorem.

Theorem 4. *Let the coefficients in system (1) be measurable functions and satisfy conditions (2) and the zeros of the problem are absent. Then by the known scattering matrix $S(\lambda)$ the coefficients are uniquely determined.*

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