On a problem for an elliptic type equation of the second kind
with a conormal and integral condition

B. I. Islomov¹, A. A. Abdullaev²

¹National University of Uzbekistan named after Mirzo Ulugbek,
Differential equations and Mathematical physics, 100174, Tashkent, Uzbekistan
²Tashkent Institute of Irrigation and Agricultural Mechanization Engineers,
Higher mathematics, Str. Kari Niyazi, 39, 100000, Tashkent, Uzbekistan
islomovbozor@yandex.ru, akmal09.07.85@mail.ru

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In this paper, we prove the uniqueness of a solution of the boundary value problem for an elliptic type equation of the second kind with the conormal and integral condition.

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1. Introduction

The Poincaré problem with the conormal derivative are studied by Tricomi, Lavrentyev–Bitsadze and Gellerstedt [1–5].

Boundary value problems with the conormal derivative for the elliptic type equation with one and two lines of degeneration of the first kind is considered when on the lines of degeneration a function or its derivative is given by M. A. Usanatashvili [6], M. S. Salokhitdinov and B. Islomov [7, 8], H. Islomov [9].

In this paper, we prove the unique solvability of a boundary value problem with the conormal and integral condition for the elliptic type equation of the second kind.

Stationary processes of a various physical nature (oscillations, heat conductivity, diffusion, electrostatics, etc.) are described by equations of the elliptic type [10]. In particular, in some nanophysical models such as hydrodynamics and gas dynamics elliptic equations are considered.

2. Boundary value problem with a conormal and integral condition

We consider the boundary value problem with a conormal and integral conditions for the following elliptic type equation of the second kind:

\[ y^m u_{xx} + u_{yy} = 0, \]  \hspace{1cm} (1)

where \(-1 < m < 0\) is a real number. Let \(D\) be a simply connected domain in the plane \((x, y)\) bounded by a curve \(\sigma\) at the first quadrant \((x > 0, y > 0)\) with its end points \(A(0, 0), B(1, 0)\) and with the line segment \(AB\) of the real axis \(Ox\).

Let us introduce the following notations:

\[ J = \{(x, y): \ 0 < x < 1, \ y = 0\}, \quad \partial D = \sigma \cup AB, \quad 2\beta = \frac{m}{m + 2}, \]

note that as it is defined, we have:

\[ \frac{1}{2} < \beta < 0. \]  \hspace{1cm} (2)

We denote by \(C(D)\) the space of continuous functions defined on a set \(D\) on the \((x, y)\) plane or on the real line and \(C^k(D)\) denotes the space of \(k\) continuously differentiable functions on \(D\).

In the domain \(D\), we consider the following Problem Conormal (Problem CN) for the equation (1):

**Problem CN.** Find a function \(u(x, y)\) with the following properties:

(1) \(u(x, y) \in C(D) \cup C^1(D \cup \sigma \cup J)\) and \(u_x, u_y\) can tend to infinity of the order less than \(-2\beta\) at points \(A(0, 0)\) and \(B(1, 0)\);
(2) \(u(x, y) \in C^2(D)\) is a solution of the equation (1) in \(D\).
If conditions (2), (5), (6), (7), (8) are satisfied and:

Theorem 1.

then the uniqueness of a solution of Problem CN can be proved by the method of integral energy. We have the

3. Uniqueness of the solution of Problem CN

Assume we have:

\(-1 < \alpha_j < 0, \quad \delta(s) \neq 0, \quad \forall s \in [0, l],\)

then the uniqueness of a solution of Problem CN can be proved by the method of integral energy. We have the following.

**Theorem 1.** If conditions (2), (5), (6), (7), (8) are satisfied and:

\[
\delta(s) \rho(s) \geq 0, \quad 0 \leq s \leq l,
\]

\[
\frac{a_{n+1}(x)}{a_0(x)} \leq 0,
\]

\[
\left( \frac{a_j(x)}{a_0(x)} \right)' \geq 0, \quad \frac{a_j(1)}{a_0(1)} \leq 0, \quad (j = \bar{1}, n),
\]

then Problem CN in the domain \(D\) can't have more than one solution.
Proof of Theorem 1. Let \((x, y)\) be a point inside the domain \(D\). Consider a domain \(D_0^ε \subset D\), bounded by a curve \(σ_ε\), parallel to \(σ\), and a segment of the straight line \(y = δ\) (\(δ > ε > 0\)). We choose \(δ, ε\) small enough such that the point \((x, y)\) belongs to the domain \(D_0^ε\) and \(u(x, y) \in C^2(D_0^ε)\).

We use the following identity:

\[
u m u x x + u yy = \frac{∂}{∂x}[y m u x] + \frac{∂}{∂y}[u u y] - y m u xx - u yy.\]

Integrating (18) on domain \(D_0^ε\) results in:

\[0 = \iint_{D_0^ε} u [y m u x x + u yy] dxdy = \iint_{D_0^ε} \left\{ \frac{∂}{∂x}[y m u x] + \frac{∂}{∂y}[u u y] \right\} dxdy - \iint_{D_0^ε} [y m u xx + u yy] dxdy,\]

and applying Gauss–Ostrogradsky formula (the Green’s theorem) (see [11]):

\[
\int_{∂D_0^ε} \left\{ \frac{∂P}{∂x} - \frac{∂Q}{∂y} \right\} dxdy = \int_{Q} Q dxdy + P dy
\]

we obtain:

\[0 = \iint_{D_0^ε} u [y m u x x + u yy] dxdy = - \iint_{D_0^ε} [y m u xx + u yy] dxdy + \int_{∂D_0^ε} u [y m u x x x - u yy] dxdy.\]

From here on, by considering \(AB\): \(y = 0 \Rightarrow dy = 0\), and \(dy = \cos(n, x) ds\), \(dx = -\cos(n, y) ds\) we have:

\[0 = \iint_{D_0^ε} [y m u x x x + u yy] dxdy - \int_{x_1}^{x_2} u(x, δ) y u y y y (x, δ) dx + \int_{σ_x} A y [u] ds,\]

where \(x_1, x_2\) are the abscissas of the points of the intersection of the straight line \(y = δ\) with the curve \(σ_x\). Taking into account the conditions (1) of Problem CN and \(ϕ(s) \equiv b(x) \equiv 0\) from (19) with (3) at \(δ(s) \neq 0\) and \(ε \to 0, δ \to 0\) we get the following:

\[\iint_{D} [y m u x x x + u yy] dxdy + \int_{0}^{1} τ(δ) ν(x) dx + \int_{σ} \frac{δ(s) ρ(s)}{δ^2(s)} u^2 ds = 0,\]

where:

\[u(x, 0) = τ(x), \quad (x, 0) \in J, \quad u_y(x, 0) = ν(x), \quad (x, 0) \in J.\]

Due to the condition (15), the third integral of equality (20) implies that:

\[R_3 = \int_{σ} \frac{δ(s) ρ(s)}{δ^2(s)} u^2 ds ≥ 0.\]

Now, we show that the second term of the left-hand side of (20) is nonnegative. By (8) and (21), taking into account (4), we get:

\[ν(x) = - \sum_{j=1}^{n} \frac{a_j(x)}{a_0(x)} D_{0e}^{aj} ρ(x) + \frac{a_n+1(x)}{a_0(x)} τ(x).\]

Using (12), we rewrite the second term of (20) in the form:

\[R_2 = \int_{0}^{1} τ(x) ν(x) dx = - \int_{0}^{1} \sum_{j=1}^{n} \frac{a_j(x)}{Γ(−α_j)} \frac{τ(x)}{a_0(x)} dx \int_{0}^{x} τ(t) dt (x - t)^{1+α_j} - \int_{0}^{1} \frac{a_n+1(x)}{a_0(x)} τ^2(x) dx = R_{21} + R_{22}.\]

Using the following formula (see [1]):

\[|x - t|^{−γ} = \frac{1}{Γ(γ)} cos \frac{πγ}{2} \int_{0}^{∞} z^{−1} cos[z(x - t)] dz, \quad 0 < γ < 1\]
and from the equality (23), we obtain:

\[ R_{21} = - \sum_{j=1}^{n} \frac{a_j(x) \tau(x) dx}{a_0(x) \Gamma(-\alpha_j) \Gamma(1+\alpha_j) \cos \pi (1+\alpha_j)/2} \int_{0}^{x} \tau(t) dt \int_{0}^{\infty} z^{\alpha_j} \cos z(x-t) dz \]

\[ = -2 \sum_{j=1}^{n} \cos \frac{\pi \alpha_j}{2} \int_{0}^{\infty} z^{\alpha_j} dz \int_{0}^{1} \frac{a_j(x) \tau(x)}{a_0(x)} dx \int_{0}^{x} \left[ \cos z x \cos z t + \sin z x \sin z t \right] \tau(t) dt \]

\[ = -2 \sum_{j=1}^{n} \cos \frac{\pi \alpha_j}{2} \int_{0}^{\infty} z^{\alpha_j} dz \int_{0}^{1} \frac{a_j(x)}{a_0(x)} \frac{\partial}{\partial x} \left[ \left( \int_{0}^{x} \tau(t) \cos z t dt \right)^2 + \left( \int_{0}^{x} \tau(t) \sin z t dt \right)^2 \right] dx. \]

Integrating the last integrals by parts on x, we have:

\[ R_{21} = - \sum_{j=1}^{n} \cos \frac{\pi \alpha_j}{2} \int_{0}^{\infty} z^{\alpha_j} dz \left[ \int_{0}^{1} \left( \int_{0}^{x} \tau(t) \cos z t dt \right)^2 + \left( \int_{0}^{x} \tau(t) \sin z t dt \right)^2 \right] dx \]

\[ = - \sum_{j=1}^{n} \cos \frac{\pi \alpha_j}{2} \int_{0}^{\infty} z^{\alpha_j} dz \left[ \int_{0}^{1} \left( \int_{0}^{x} \tau(t) \cos z t dt \right)^2 + \left( \int_{0}^{x} \tau(t) \sin z t dt \right)^2 \right] dx \]

\[ + \sum_{j=1}^{n} \cos \frac{\pi \alpha_j}{2} \int_{0}^{\infty} z^{\alpha_j} dz \left[ \int_{0}^{1} \frac{a_j(x)}{a_0(x)} \frac{\partial}{\partial x} \left( \int_{0}^{x} \tau(t) \cos z t dt \right)^2 + \left( \int_{0}^{x} \tau(t) \sin z t dt \right)^2 \right] dx. \]

Hence, by (17) we have

\[ R_{21} \geq 0. \] (24)

Furthermore, by (16) and (23), we have:

\[ R_{22} \geq 0. \] (25)

Finally, using (24) and (25), by (23), we obtain:

\[ R_2 \geq 0. \] (26)

Using the relations (22) and (26), by (20) it follows that \( u_x = u_y = 0 \) in \( D \), that is, \( u = \text{const} \) for all \( (x,y) \in \bar{D} \). The fact that each term in (20) tends to zero concludes \( u = 0 \) on \( \bar{\sigma} \). Thus, \( u \equiv 0 \) in \( \bar{D} \) for \( \delta(s) \neq 0 \).

Remark. The uniqueness of a solution of Problem CN for \( \rho(s) \neq 0, \forall s \in [0, 1] \) is proved using the maximum principle [7].

Theorem 1 is proved.

4. Existence of a solution of Problem CN for \( \delta(s) \neq 0 \)

We consider the following auxiliary problem.

Problem DK. Find a solution \( u(x, y) \in C(D) \cap C^1(D \cup \sigma \cup J) \cap C^2(D) \) of the equation (1) in the domain \( D \) that satisfies conditions (3) and the following:

\[ u_{|_{y=0}} = \tau(x), \quad 0 \leq x \leq 1, \] (27)

where \( \tau(x) \) is a continuous function that satisfies Hölder condition with the exponent \( \gamma_0 \geq 1 - 2\beta \) in the interval \( (0, 1) \) and it have the following representation:

\[ \tau(x) = \int_{x}^{1} (t-x)^{-2\beta} T(t) dt, \] (28)

where a function \( T(t) \) is continuous in \( (0, 1) \) and it is integrated in \([0, 1]\).

The uniqueness of a solution of Problem DK follows from identity (20).
The solution of Problem DK that satisfies conditions (3) and (27) for the equation (1) in the domain $D$ exists and unique, moreover it has the following representation (see [11, eq. (10.78)]):

$$
u(x, y) = \int_0^1 \tau(\xi) \frac{\partial}{\partial \eta} G_2(\xi, 0; x, y) d\xi + \int_0^l \varphi(s) \frac{\partial}{\partial \xi} G_2(\xi, \eta; x, y) ds,$$

where $G_2(\xi, \eta; x, y)$ is the Green’s function of Problem DK for equation (1), and it has the following form (see [11]):

$$G_2(\xi, \eta; x, y) = G_{02}(\xi, \eta; x, y) + H_2(\xi, \eta; x, y),$$

where $G_{02}(\xi, \eta; x, y)$ is the Green’s function of Problem DK for equation (1) on the normal domain $D_0$ bounded with the segment $\overline{AB}$ and the normal curve $\sigma_0 : (x - \frac{1}{2})^2 + \frac{4}{(m + 2)^2} y^{m+2} = \frac{1}{4}$

$$H_2(\xi, \eta; x, y) = G_2(\xi, \eta; x, y) - G_{02}(\xi, \eta; x, y)$$

$$= \int_0^l \lambda_2(s; \xi, \eta) \left( A_s[G_2(\xi(s), \eta(s); x, y)] + \frac{\rho(s)}{\delta(s)} q_2(\xi(s), \eta(s); x, y) \right) ds,$$

where $\lambda_2(s; \xi, \eta)$ is a solution of the integral equation:

$$\lambda_2(s; \xi, \eta) = 2 \int_0^l \lambda_2(t; \xi, \eta) \left( A_s[q_2(\xi(t), \eta(t); x(s), y(s))] + \frac{\rho(s)}{\delta(s)} q_2(\xi(t), \eta(t); x(s), y(s)) \right) dt$$

$$= -2q_2(\xi(s), \eta(s); \xi, \eta),$$

where $q_2(x, y, x_0, y_0)$ is the fundamental solution of the equation (1) and it has the following form:

$$q_2(x, y, x_0, y_0) = k_2 \left( \frac{4}{m + 2} \right)^{4\beta - 2} \left( r_1^2 \right)^{-\beta} \left( 1 - \sigma \right)^{1 - 2\beta} F(1 - \beta, 1 - \beta, 2 - 2\beta, 1 - \sigma),$$

where:

$$r_1^2 = (x - x_0)^2 + \frac{4}{(m + 2)^2} \left( y - y_0 + \frac{m + 2}{2} \right)^2,$$

$$\sigma = \frac{x^2}{r_1^2}, \quad \beta = \frac{m}{2(m + 2)} < 0, \quad k_2 = \frac{1}{4\pi} \left( \frac{4}{m + 2} \right)^{2-2\beta} \frac{\Gamma^2(1 - \beta)}{\Gamma(2 - 2\beta)}.$$

Differentiating the equation (29) by $y$, then by tending $y$ to zero and by (30) and (33), we obtain a functional relation between $\tau(x)$ and $\nu(x)$, transferred from the domain $D$ to $J$:

$$\nu(x) = k_2 \int_0^1 |t - x|^{2\beta - 2} \tau(t) dt - k_2 \int_0^1 \tau(t) dt \int_0^l \frac{\tau(t)}{(t + x - 2tx)^{2\beta}} dt + \int_0^l \tau(t) \frac{\partial^2 H_2(t, 0; x, 0)}{\partial \eta \partial y} dt + \int_0^l \chi(s) \frac{\partial q_2(t, \eta; x, 0)}{\partial y} ds,$$

where $\chi(s)$ is a solution of the integral equation:

$$\chi(s) + 2 \int_0^l \chi(t) \left( A_s[q_2(\xi(t), \eta(t); x(s), y(s))] + \frac{\rho(s)}{\delta(s)} q_2(\xi(t), \eta(t); x(s), y(s)) \right) dt = \frac{2\varphi(s)}{\delta(s)}.$$

**Lemma 1.** Let a function $\tau(x)$ belongs to the class $C^{(1, \gamma_1)}(0, 1)$, $\gamma_1 \geq -2\beta$, then the following identities hold on $(0, 1)$:

$$\int_0^x (x - t)^{2\beta - 2} \tau(t) dt = \frac{1}{2\beta(2\beta - 1)} \frac{d^2}{dx^2} \int_0^x (x - t)^{2\beta} \tau(t) dt,$$

$$\int_0^1 (t - x)^{2\beta - 2} \tau(t) dt = \frac{1}{2\beta(2\beta - 1)} \frac{d^2}{dx^2} \int_0^1 (t - x)^{2\beta} \tau(t) dt,$$

where $0 < -2\beta < 1$.  

Proof. We rewrite identities (36) and (37) as follows:

\[ T_1(x) = \lim_{\epsilon \to 0} T_{1\epsilon}(x) = \lim_{\epsilon \to 0} \left\{ \frac{d^2}{dx^2} \int_0^{x-\epsilon} (x-t)^{2\beta} \tau(t) dt \right\} \]

and

\[ T_2(x) = \lim_{\epsilon \to 0} T_{2\epsilon}(x) = \lim_{\epsilon \to 0} \left\{ \frac{d^2}{dx^2} \int_{x+\epsilon}^{1} (t-x)^{2\beta} \tau(t) dt \right\}. \]

It follows that:

\[ T_{1\epsilon}(x) = \frac{d}{dx} \left[ \epsilon^{2\beta} \tau(x-\epsilon) + 2\beta \int_0^{x-\epsilon} (x-t)^{2\beta-1} \tau(t) dt \right] \]

\[ = \epsilon^{2\beta} \tau'(x-\epsilon) + 2\beta \epsilon^{2\beta-1} \tau(x-\epsilon) + 2\beta (2\beta-1) \int_0^{x-\epsilon} (x-t)^{2\beta-2} \tau(t) dt, \]

(38)

\[ T_{2\epsilon}(x) = \frac{d}{dx} \left[ -\epsilon^{2\beta} \tau(x+\epsilon) - 2\beta \int_{x+\epsilon}^{1} (t-x)^{2\beta-1} \tau(t) dt \right] \]

\[ = -\epsilon^{2\beta} \tau'(x+\epsilon) + 2\beta \epsilon^{2\beta-1} \tau(x+\epsilon) + 2\beta (2\beta-1) \int_{x+\epsilon}^{1} (t-x)^{2\beta-2} \tau(t) dt. \]

(39)

The conditions of the Lemma 1 and relations (38) and (39) at \( \epsilon \to 0 \) imply the identities (36) and (37). This completes the proof.

Lemma 2. Let \( \tau(x) \in C^{(1,\gamma)}(0,1) \), \( \gamma \geq -2\beta \) and it is representable in the form of (28), then the following identities hold on \( (0,1) \):

\[ \int_0^x (x-t)^{2\beta-2} \tau(t) dt = \frac{1}{2\beta (2\beta-1)} \frac{d^2}{dx^2} \int_0^x (x-t)^{2\beta} \tau(t) dt \]

\[ = \frac{\Gamma(1+2\beta)}{2\beta (2\beta-1)} D_{2\beta}^{1-2\beta} D_{x_1}^{2\beta-1} T(x) \]

\[ = \frac{\pi \cot \pi 2\beta}{1-2\beta} T(x) - \frac{1}{1-2\beta} \int_0^1 \left( \frac{t}{x} \right)^{1-2\beta} \frac{T(t)}{t-x} dt, \]

(40)

\[ \int_{1-x}^1 (t-x)^{2\beta-2} \tau(t) dt = \frac{1}{2\beta (2\beta-1)} \frac{d^2}{dx^2} \int_{1-x}^1 (t-x)^{2\beta} \tau(t) dt \]

\[ = \frac{\Gamma(1+2\beta)}{2\beta (2\beta-1)} D_{2\beta}^{1-2\beta} D_{x_1}^{2\beta-1} T(x) \]

\[ = \frac{\pi}{(2\beta-1) \sin 2\beta \pi} T(x), \]

\[ \int_0^1 (t-x-2tx)^{2\beta-2} \tau(t) dt = \int_0^1 (t-x-2tx)^{2\beta-2} dt \int_{t}^{1} (z-t)^{-2\beta} T(z) dz \]

\[ = \frac{1}{1-2\beta} \int_0^1 \left( \frac{t}{x} \right)^{1-2\beta} \frac{T(t)}{x+t-2xt} dt. \]

(42)

where \( 0 < -2\beta < 1 \).
Proof. Using definitions of the integro-differential operator with a fractional order (see [11, §4, (4.1), (4.6))):

\[
D_{pq}^\sigma f(x) = \begin{cases} 
\frac{1}{\Gamma(-\sigma)} \int_0^x (x-t)^{-\sigma-1} f(t)dt, & x \in (p, q), \, \sigma < 0, \\
f(x), & \sigma = 0, \\
\frac{d^n}{dx^n} [D_{pq}^{\sigma-n} f(x)], & n - 1 < \sigma \leq n, \, n \in \mathbb{N},
\end{cases}
\]

and representation (28) and the identity \(\Gamma(z)\Gamma(1-z) = \pi/\sin \pi z\) from the right-hand side of (40) implies that:

\[
A_1 = \int_0^x (x-t)^{2\beta-2} \tau(t)dt = \frac{1}{2\beta (2\beta-1)} \int_0^x (x-t)^{2\beta} \tau(t)dt
\]

\[
= \frac{1}{2\beta (2\beta-1)} \int_0^x (x-t)^{2\beta} dt \int_1^1 (z-t)^{-2\beta} T(z)dz
\]

\[
= \frac{\Gamma (1+2\beta) \Gamma (1-2\beta)}{2\beta (2\beta-1)} \int_0^x (x-t)^{2\beta} \tau(t)dt \int_1^1 (z-t)^{-2\beta} T(z)dz = \frac{\pi}{(2\beta-1) \sin 2\beta \pi} D_{b \tau}^{1-2\beta} D_{x1}^{2\beta-1} T(x).
\]

Using the formula (see [11, p. 24, lemma 4.5]):

\[
D_{ax}^\alpha D_{xb}^{-\alpha} \Phi(x) = \cos \pi \alpha \Phi(x) + \frac{\sin \pi \alpha}{\pi} \int_a^b \left( \frac{t-a}{x-a} \right)^\alpha \Phi(t) dt, \quad 0 < \alpha < 1
\]

and the equality (43) we have:

\[
A_1 = \frac{\pi \cot 2\beta \pi}{1-2\beta} T(x) - \frac{1}{1-2\beta} \int_0^1 \left( \frac{t}{x} \right)^{1-2\beta} T(t) dt.
\]

The last equality implies the identity (40).

Now we prove the identity (41). Due to the representation (28) we have:

\[
A_2 = \int_0^1 (t-x)^{2\beta-2} \tau(t)dt = \frac{1}{2\beta (2\beta-1)} \int_0^x (x-t)^{2\beta} \tau(t)dt
\]

\[
= \frac{1}{2\beta (2\beta-1)} \int_0^x (x-t)^{2\beta} \tau(t)dt \int_1^1 (z-t)^{-2\beta} T(z)dz.
\]

Using definitions of the integro-differential operator with a fractional order (see, [11, §4, see (4.13), (4.14))):

\[
D_{xy}^\sigma f(x) = \begin{cases} 
\frac{1}{\Gamma(-\sigma)} \int_0^b (x-t)^{-\sigma-1} f(t)dt, & x \in (p, q), \, \sigma < 0, \\
f(x), & \sigma = 0, \\
(-1)^n \frac{d^n}{dx^n} [D_{xb}^{\sigma-n} f(x)], & n - 1 < \sigma \leq n, \, n \in \mathbb{N},
\end{cases}
\]

and the formula \(D_{xb}^\alpha D_{xb}^{-\alpha} f(x) = f(x),\) we have:

\[
A_2 = \frac{\pi}{(2\beta-1) \sin 2\beta \pi} D_{x1}^{1-2\beta} D_{x1}^{(1-2\beta)} T(x) = \frac{\pi}{(2\beta-1) \sin 2\beta \pi} T(x).
\]

The last equality implies the identity (40).

We consider the expression:

\[
A_3 = \int_0^1 (t+x-2tx)^{2\beta-2} \tau(t)dt.
\]

Substituting (28) into (42), and changing the order of the integrations, we have:
Putting \( t = z(1 - s) \) in internal integral and using the formula (see [11, p.8, (2.10)])

\[
\int_0^1 \frac{t^{a-1} (1-t)^{c-a-1} (1-zt)^{-b}}{a} dt = \frac{\Gamma(a) \Gamma(c-a)}{\Gamma(c)} F(a, c, z),
\]

0 < Re \( a < Re c, \) \( |\arg(1-z)| < \pi. \) (46)

We obtain:

\[
A_3 = \int_0^1 \left( \frac{T(z)}{z} \right)^{2\beta} \frac{1}{2\beta} \frac{d^2 T(z) dz}{ds} ds
\]

Thus, putting (40), (41), (42) and (28) into (34), we get a functional relation between \( T(x) \) and \( \nu(x) \), transferred from the domain \( D_j \) to \( J \):

\[
\nu(x) = \frac{k_2 \pi \tan \beta \pi}{1 - 2\beta} T(x)
\]

\[
+ \frac{k_2}{1 - 2\beta} \int_0^1 \frac{(t)}{x} T(t) \left[ \frac{1}{x-t} - \frac{1}{x+t-2xt} \right] dt \int_0^1 T(t) dt \int_0^1 \frac{\partial^2 H_2(z; 0; x, 0)}{\partial \eta \partial y} (t-z)^{-2\beta} dz
\]

(47)

By the conditions (21) and the relations (8), (11), (28), from (4) on the interval \( J \), we get a functional relation between \( \tau(x) \) and \( \nu(x) \):

\[
\nu(x) = -\sum_{j=1}^{\infty} \frac{a_j(x)}{a_0(x)} \frac{1}{\Gamma(-\alpha_j)} \int_0^x (x-t)^{-\alpha_j-1} dt \int_0^1 (z-t)^{-2\beta} T(z) dz
\]

(48)

**Theorem 2.** If the conditions (2), (5)–(10) and (12)–(14) are satisfied, then there exists the solution of Problem \( CN \) in the domain \( D \).
Proof. Excluding \( \nu(x) \) from relation (47) and (48) we have:

\[
T(x) = \frac{\cot \beta \pi}{\pi} \int_0^1 \left( \frac{t}{x} \right)^{1-2\beta} \left[ \frac{1}{x-t} - \frac{1}{x+t-2tx} \right] T(t) dt
\]

\[
= \frac{(1 - 2\beta) \cot \beta \pi}{k_2 \pi} \int_0^1 T(t) dt \int_0^t (t-z)^{-2\beta} \frac{\partial^2 H_2(z,0;x,0)}{\partial \eta \partial y} dz
\]

\[
= \frac{(1 - 2\beta) \cot \beta \pi}{k_2 \pi} \sum_{j=1}^n a_j(x) a_0(x) \frac{1}{\Gamma(-\alpha_j)} \int_0^x T(t) dt \int_0^t (x-z)^{-\alpha_j-1} (t-z)^{-2\beta} dz
\]

\[
= \frac{(1 - 2\beta) \cot \beta \pi}{k_2 \pi} \sum_{j=1}^n a_j(x) a_0(x) \frac{1}{\Gamma(-\alpha_j)} \int_0^x T(t) dt \int_0^t (x-z)^{-\alpha_j-1} (t-z)^{-2\beta} dz
\]

\[
= \frac{(1 - 2\beta) \cot \beta \pi}{k_2 \pi} \sum_{j=1}^n a_j(x) a_0(x) \int_0^t (t-x)^{-2\beta} T(t) dt
\]

\[
= \frac{(2\beta - 1) \cot \beta \pi}{k_2 \pi} \sum_{j=1}^n a_j(x) a_0(x) \int_0^t \chi(s) \frac{\partial q_2(\xi(s), \eta(s); x, 0)}{\partial y} ds,
\]

or

\[
\tilde{T}(x) = \gamma_3 \int_0^1 \left[ \frac{1}{x-t} - \frac{1}{x+t-2tx} \right] \tilde{T}(t) dt - \int_0^1 K(x,t) \tilde{T}(t) dt = F(x),
\]

where, \( \gamma_3 = \frac{1}{\pi} \cot \beta \pi, \tilde{T}(x) = x^{1-2\beta} T(x), \)

\[
K(x,t) = \begin{cases} 
K_1(x,t), & 0 \leq t \leq 1, \\
K_2(x,t), & 0 \leq t \leq x, \\
K_3(x,t) + K_4(x,t), & x \leq t \leq 1,
\end{cases}
\]

\[
K_1(x,t) = \frac{(1 - 2\beta) \cdot \gamma_3}{k_2} \left( \frac{x}{t} \right)^{1-2\beta} \int_0^t (t-z)^{-2\beta} \frac{\partial^2 H_2(z,0;x,0)}{\partial \eta \partial y} dz,
\]

\[
K_2(x,t) = \frac{(1 - 2\beta) \cdot \gamma_3}{k_2} \left( \frac{x}{t} \right)^{1-2\beta} \sum_{j=1}^n a_j(x) a_0(x) \frac{1}{\Gamma(-\alpha_j)} \int_0^x (x-z)^{-\alpha_j-1} (t-z)^{-2\beta} dz,
\]

\[
K_3(x,t) = \frac{(1 - 2\beta) \cdot \gamma_3}{k_2} \left( \frac{x}{t} \right)^{1-2\beta} \sum_{j=1}^n a_j(x) a_0(x) \Gamma(-\alpha_j) \int_0^x (x-z)^{-\alpha_j-1} (t-z)^{-2\beta} dz,
\]

\[
K_4(x,t) = \frac{(1 - 2\beta) \gamma_3}{k_2} \left( \frac{x}{t} \right)^{1-2\beta} \frac{a_n+1(x)}{a_0(x)} (t-x)^{-2\beta},
\]

\[
F(x) = \frac{(2\beta - 1) \gamma_3 x^{1-2\beta}}{k_2} \left[ b(x) a_0(x) - \int_0^t \chi(s) \frac{\partial q_2(\xi(s), \eta(s); x, 0)}{\partial y} ds \right].
\]

We investigate the kernel and the right-hand side of the singular integral equation (49).

Lemma 3. Let \( 0 < x < 1, 0 < z < 1 \), then the following inequality holds:

\[
\left| \frac{\partial^2 H_2(z,0;x,0)}{\partial \eta \partial y} \right| < C_1(x+z-2xz)^{2\beta-1}.
\]

where \( C_1 \) is a constant depending only on the domain \( D \).

The proof of Lemma 3 is similar to that of Lemma 18.1(see [11, p. 133–136]).
Using (56) by (51) we have
\[ |K_1(x, t)| \leq C_1 \left( \frac{1 - 2\beta}{k_2} \right) \gamma_3 \left( \frac{x}{t} \right)^{1 - 2\beta} \left| \int_0^t (t - z)^{-2\beta} (x + z - 2xz)^{2\beta - 1} dz \right|. \]
(57)

Changing variables \( z = t(1 - \sigma) \) and using formulas (46) from (57) we have:
\[ |K_1(x, t)| \leq C_1 \left( \frac{1 - 2\beta}{k_2} \right) \gamma_3 \left( \frac{x}{x + t - 2xt} \right)^{1 - 2\beta} \left| \int_0^1 \sigma^{-2\beta} \left[ 1 - \frac{1 - 2\beta}{x + t - 2xt} \right]^{2\beta - 1} d\sigma \right|. \]
(58)

Using (46) from (57), we get:
\[ |K_1(x, t)| \leq C_1 \left( \frac{1 - 2\beta}{k_2} \right) \gamma_3 \left( \frac{x}{x + t - 2xt} \right)^{1 - 2\beta} F \left( 1 - 2\beta, 1 - 2\beta, 2 - 2\beta; \frac{t(1 - 2x)}{x + t - 2xt} \right). \]
(59)

Since \( c - a - b = 2 - 2\beta - 2 + 4\beta = 2\beta < 0 \), using a formula [7]:
\[ F(a, b, c, z) = (1 - z)^{c-a-b} F(c - a, c - b, c; z), \quad |\arg(1 - z)| < \pi \]
(60)
and an estimate
\[ F(a, b, c, z) \leq \begin{cases} \text{const} & \text{at } c - a - b > 0, \quad 0 \leq z \leq 1, \\ \text{const}(1 - z)^{c-a-b} & \text{at } c - a - b < 0, \quad 0 < z < 1, \\ \text{const}[1 + t(1 - z)] & \text{at } c - a - b = 0, \quad 0 < z < 1 \end{cases} \]
(61)

from (59) we have the following:
\[ |K_1(x, t)| \leq C_1 C_2 \left( \frac{1 - 2\beta}{k_2} \right) \gamma_3 \left( \frac{x}{x + t - 2xt} \right)^{1 - 2\beta} \left( \frac{x}{x + t - 2xt} \right)^{2\beta} \leq \frac{C_3x}{x + t - 2xt}. \]
(62)

We consider the kernel (52). We make a replacement \( z = t\mu \) in (52) and taking into account (46) we get:
\[ K_2(x, t) = \left( \frac{1 - 2\beta}{k_2} \right) \gamma_3 \left( \frac{x}{t} \right)^{1 - 2\beta} \sum_{j=1}^n a_j \left( \frac{x}{t} \right) x^{-\alpha_j - 1} \Gamma(-\alpha_j) \left( \frac{x}{t} \right)^{2\beta} \int_0^1 (1 - s)^{-2\beta} \left( 1 - \frac{t}{x} \right)^{-\alpha_j - 1} ds \]
(63)
\[ = \left( \frac{1 - 2\beta}{k_2} \right) \gamma_3 \Gamma(1 - 2\beta) \left( \frac{x}{t} \right)^{1 - 2\beta} \sum_{j=1}^n a_j \left( \frac{x}{t} \right) x^{-\alpha_j - 1} \Gamma(-\alpha_j) \sum_{j=1}^n \frac{1}{x^\alpha_j} \Gamma(-\alpha_j) \]
\[ = \gamma_3 \sum_{j=1}^n a_j \left( \frac{x}{t} \right)^{1 - 2\beta} \Gamma(-\alpha_j) \sum_{j=1}^n \frac{1}{x^\alpha_j} \Gamma(-\alpha_j) \]
\[ = \gamma_3 \sum_{j=1}^n a_j \left( \frac{x}{t} \right)^{1 - 2\beta} \Gamma(-\alpha_j) \sum_{j=1}^n \frac{1}{x^\alpha_j} \Gamma(-\alpha_j) \]
\[ \leq C_7 x^{-\alpha - 2\beta} \]
(64)

Considering (6), (10), (12), (61) and taking into account \( c - a - b = 2 - 2\beta - 1 - 1 - \alpha_j = -2\beta - \alpha_j \geq -2\beta - \alpha \geq 0, \quad 0 \leq t \leq 1 \) from (63) we have an estimation:
\[ |K_2(x, t)| \leq \gamma_3 \sum_{j=1}^n \frac{C_4 C_6 x^{-\alpha_j - 2\beta}}{C_5 k_2} \Gamma(-\alpha_j) \leq \gamma_3 C_4 C_6 x^{-\alpha_j - 2\beta} \sum_{j=1}^n \frac{1}{x^\alpha_j} \Gamma(-\alpha_j) \leq C_7 x^{-\alpha - 2\beta}, \]

or
\[ |K_2(x, t)| \leq C_7 x^{-\alpha - 2\beta} \leq C_8. \]
(65)

Similarly, we estimate \( K_3(x, t) \). Due to (6), (10), (12), (61) and taking into account \( c - a - b = 1 - \alpha_j - 1 - 2\beta = -2\beta - \alpha_j \), \( 0 \leq x \leq t \leq 1 \) from (53) we have
\[ |K_3(x, t)| \leq \gamma_3 \left( \frac{x}{t} \right)^{1 - 2\beta} \sum_{j=1}^n \frac{C_4 C_9 x^{-\alpha_j - 2\beta}}{C_5 k_2} \Gamma(-\alpha_j) \leq \gamma_3 C_4 C_9 \sum_{j=1}^n \frac{1}{x^\alpha_j} \Gamma(-\alpha_j) \leq C_{10} x^{-(\alpha + 2\beta)} \leq C_{11}, \]

or
\[ |K_3(x, t)| \leq C_{11}. \]
(66)

Due to (6), (10) with \( x \leq t \leq 1 \), from (54) it follows that:
\[ |K_4(x, t)| \leq \left( \frac{1 - 2\beta}{k_2} \right) \gamma_3 \left( \frac{x}{t} \right) \frac{C_{12}}{C_5 (t - x)^{2\beta}} \leq C_{13} (t - x)^{-2\beta}, \]

or
\[ |K_4(x, t)| \leq C_{13} (t - x)^{-2\beta} \leq C_{14}. \]
Now we estimate the right-hand side of the equality (49). Differentiating (33) with respect to \( y \) and at \( y = 0 \), we obtain:

\[
\frac{\partial q_2(\xi, \eta; t, 0)}{\partial y} = k_2 \eta \left[ (\xi - t)^2 + \frac{4}{(m+2)^2} \eta^{m+2} \right]^{\beta-1}.
\]  

(67)

Substituting (67) to (55) we have:

\[
F(x) = \frac{(2\beta - 1) \gamma_3 x^{1-2\beta}}{k_2} \int_0^t \frac{b(x) - \frac{4}{(m+2)^2} \eta^{m+2}}{(\xi(s) - t)^2 + \frac{4}{(m+2)^2} \eta^{m+2}}^{1-\beta} \, ds.
\]  

(68)

It is clear that the function \( F(x) \) has derivatives of any order in the interval \((0,1)\). Let us study the behavior of the function \( F(x) \) and its derivative at \( x \to 0 \) and \( x \to 1 \).

In this regard, we consider the following expression:

\[
F_1(x) = k_2 \int_{t-\varepsilon}^t |\chi(s)| \frac{\eta(s)}{(\xi(s) - x)^2 + \frac{4}{(m+2)^2} \eta^{m+2}}^{1-\beta} \, ds + O(1)
\]

(69)

By (9) for the sufficiently small \( x > 0 \), we have

\[
|F_1(x)| \leq k_2 \int_{t-\varepsilon}^t \frac{\eta(s)}{(\xi(s) - x)^2 + \frac{4}{(m+2)^2} \eta^{m+2}}^{1-\beta} \, ds + O(1)
\]

\[
< C_{15} \int_{t-\varepsilon}^t \frac{\eta(s)}{(\xi(s) - x)^2 + \frac{4}{(m+2)^2} \eta^{m+2}}^{1-\beta} \, ds + O(1).
\]

Hence, using (13) for sufficiently small \( \varepsilon > 0 \), we get

\[
|F_1(x)| < C_{16} \int_{t-\varepsilon}^t \frac{\eta^2 m \, ds}{[x^2 + \frac{4}{(m+2)^2} \eta^{m+2}]^{\frac{1}{2} + \beta}} + O(1) < C_{17} \int_0^\delta \frac{\eta \, ds}{[x^2 + \eta^2]^{\frac{1}{2} + \beta}} + O(1).
\]  

(70)

Substituting \( \beta^2 = \omega \) in (70) and by relations (46), (61) and formulas [11, (2.17), (2.14), (2.22), p. 10-13], we have:

\[
|F_1(x)| < \frac{\delta^2}{x^{2\beta+1}} \left| \Gamma(1, 5 \Gamma(\beta)) \right| \Gamma(0, 5 + \beta) \left( \frac{\delta^2}{x^2} \right)^{-\frac{1}{2}} + \frac{\delta}{x^{2\beta+1}} \left| \Gamma(1, 5 \Gamma(-\beta)) \right| \Gamma(0, 5 \Gamma(1 - \beta)) \left( x^2 + \delta^2 \right)^{-\beta} x^{2\beta+1} F \left( \beta, \frac{1}{2}, 1 + \beta; \frac{x^2}{x^2 + \delta^2} \right)
\]

or

\[
|F_1(x)| < C_{18} x^{-2\beta}.
\]  

(71)

If \( 1 - x \) it is sufficiently small, then as before, we get:

\[
|F_1(x)| = C_{19} (1 - x)^{-2\beta}.
\]  

(72)

By the same arguments, we obtain:

\[
|F'_1(x)| < C_{20} x^{-2\beta-1}, \quad |F''_1(x)| = C_{21} (1 - x)^{-2\beta-1}.
\]  

(73)

From the relations (6), (10), (71), (72), (73) from (68), we conclude that:

\[
F(x) \in C(J) \cap C^1(J).
\]  

(74)

The function \( F'(x) \) tends to infinity of the order less \( 2\beta + 1 \) at \( x \to 1 \), and when \( x \to 0 \) it is bounded. Introducing new variables:

\[
\zeta = \frac{t^2}{1 - 2t + 2t^2}, \quad z = \frac{x}{1 - 2x + 2x^2}.
\]  

(75)
in the equation (49), we have:

\[ \omega(z) + \gamma_3 \int_0^1 \frac{\omega(\zeta)d\zeta}{\zeta - z} = \int_0^1 K(z, \zeta)\omega(\zeta)d\zeta = \bar{F}(z), \]  

(76)

where:

\[ \omega(z) = (1 - 2x + 2x^2)\bar{T}(x), \quad \bar{F}(z) = (1 - 2x + 2x^2)F(x), \]

\[ K(z, \zeta) = \frac{1 - 2t + 2t^2}{2t(1-t)(1 - 2x + 2x^2)} K(x, t) + \gamma_3 \frac{1 - 2t + 2t^2}{(1-t)(t + x - 2xt)}, \]

\[ x = \frac{\sqrt{\varepsilon}}{\sqrt{\varepsilon} + \sqrt{1-z}}, \quad t = \frac{\sqrt{\zeta}}{\sqrt{\zeta} + \sqrt{1-\zeta}}. \]

Since \(1 + \gamma_3^2 \neq 0\), the equation (49) is the normal type. Its index is equal to zero in a class of \(h_2\) functions \(\omega(z) \in H(0,1)\), bounded at the ends of the segment \(J\) (see [12]).

We apply the method of regularization of Carleman–Vekua [12] to the equation (76). This method is developed by S.G. Mikhlin [13] and M.M. Smirnov [11, p. 258]. This results in the Fredholm’s integral equation of the second kind in (28), we get \(\tau(x)\). Furthermore, knowing the function \(\tau(x)\), the solution of Problem CN for equation (1) in the domain \(D\) is defined as a solution of Problem DK for equation (1) with conditions (3) and (27).

Thus, the existence of a solution of Problem CN for \(\delta(s) \neq 0\) is proved.

Theorem 2 is proved.

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