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## **Lecture 38 - Sturm-Liouville Theory**

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and orthogonal polynomials

Sturm-Liouville Problem -

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~~Liouville Differential~~

~~Equation What is a Sturm-~~

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Sturm "Liouville problem  
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Algorithms and Complexity  
for Quantum Computing *Sturm  
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Sturm-Liouville Theory. In  
1836 and 1837, Sturm and  
Liouville published a series  
of papers on second order  
linear ordinary differential

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operators, which began the subject now known as the Sturm–Liouville theory. In 1910, Hermann Weyl published an article which started the study of singular Sturm–Liouville problems.

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In 1836-1837 Sturm and Liouville published a series of papers on second order linear ordinary differential equations including boundary

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value problems. The influence of their work was such that this subject became known as Sturm-Liouville theory. The impact of these papers went well beyond their subject matter to gen



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1836–1837 Sturm and Liouville published a series of papers on second order linear ordinary differential operators, which started the subject now known as the Sturm–Liouville problem.

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ISBN-10: 0-8218-3905-5

ISBN-13: 978-0-8218-3905-8

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Liouville operators is a classical domain of analysis, comprising a wide variety of problems. Besides the basic results on the structure of the spectrum and the eigenfunction expansion of regular and singular Sturm-

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Liouville problems, it is in this domain that one-dimensional quantum scattering theory, inverse spectral problems, and the surprising connections of the theory with nonlinear ...

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and Applications: Revised  
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In mathematics and its applications, classical Sturm–Liouville theory is the theory of real second-

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order linear ordinary differential equations of the form:  $[y'] + = - (y)$ , for given coefficient functions  $p(x)$ ,  $q(x)$ , and  $w(x) > 0$  and an unknown function  $y$  of the free variable  $x$ . The function  $w(x)$ , sometimes denoted



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$r(x)$ , is called the weight or density function.

*Sturm–Liouville theory -  
Wikipedia*

Anton Zettl, Sturm-Liouville theory, Mathematical Surveys and Monographs, vol. 121,

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FUNCTIONS57 an even periodic  
function of period  $2\pi r$ , then  
the ordinary formula for

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tri- gonometric  
interpolation, using an even  
number  $(2p)$  of interpolating  
points\* evenly distributed  
throughout the interval  $0 \leq x \leq 2\pi$ , reduces precisely  
to the cosine formula  
 $T_p[f(x)]$ .

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*SOME PROBLEMS IN THE THEORY  
OF INTERPOLATION BY STURM*

...

In Sturm-Liouville theory,  
we say that the multiplicity  
of an eigenvalue of a Sturm-  
Liouville problem  $L[\lambda] =$

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$$r(x) \phi(x) = a_1 \phi(0) + a_2 \phi'(0) \\ = 0 = b_1 \phi(1) + b_2 \phi'(1) = 0$$

if there are exactly  $n$  linearly independent solutions for that value of  $\lambda$ .

Theorem 12.7. The eigenvalues of a Sturm-Liouville problem are all of

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multiplicity one. Moreover,  
the

## *Sturm-Liouville Theory*

A Sturm-Liouville equation  
is a second order linear  
differential equation that  
can be written in the form

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$(p(x)y')' + (q(x) + \lambda r(x))y = 0$ . Such an equation is said to be in Sturm-Liouville form. Here  $p, q$  and  $r$  are specific functions, and  $\lambda$  is a parameter. Because  $\lambda$  is a parameter, it is frequently replaced by other variables



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*Introduction to Sturm-  
Liouville Theory*

Sturm-Liouville theory Anton  
Zettl In 1836 and 1837,  
Sturm and Liouville  
published a series of papers

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on second order linear ordinary differential operators, which began the subject now known as the Sturm-Liouville theory.

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Sturm-Liouville Problems

Definition 6.1 (Sturm-Liouville Boundary Value Problem (SL-BVP)) With the notation  $L[y] \equiv \frac{d}{dx} \left( p(x) \frac{dy}{dx} \right) + q(x)y$ , (6.1)

consider the Sturm-Liouville equation  $L[y] + \lambda r(x)y = 0$ ,

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(6.2) where  $p > 0$ ,  $r \geq 0$ ,  
and  $p, q, r$  are continuous  
functions on interval  $[a,$   
 $b]$ ; along with the boundary  
conditions

*Chapter 6 Sturm-Liouville  
Problems - IIT Bombay*

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The spectral theory of Sturm-Liouville operators is a classical domain of analysis, comprising a wide variety of problems.

*Sturm-Liouville Operators  
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In mathematics and its applications, classical Sturm–Liouville theory is the theory of real second-order linear ordinary differential equations of the form:  $(1) \frac{d}{dx} [p(x)$

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$$\left[ \frac{d}{dx} \left( p(x) \frac{dy}{dx} \right) + q(x) y \right] = -\lambda w(x) y, \quad (1)$$

*Sturm Liouville Operators*

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applications in mathematics  
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classical sturm liouville  
theory is the theory of real  
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