

Existence and Uniqueness of the Solution of a Mixed Problem for a Parabolic Equation Under Nonconventional Boundary Conditions

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ABSTRACT

Our research focuses on examining a mixed problem associated with a second-order parabolic equation that features temporal mixing and variable coefficients, subject to non-local and non-self-adjoint boundary conditions. We establish the problem's unique solvability by imposing specific conditions on the provided data, utilizing a combination of residue and contour integral methods. Additionally, our study produces an explicit analytical solution for addressing the problem at hand.

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Introduction

Well know that the problem of so-called nonlocal boundary conditions are the included and developed by A.A. Samarsky and A.V. Bitsadze and plays important role of the theory differential equations and equations of mathematical physics, yet [1].

Presently, one of the important problem is the study of problems with various types of nonlocal boundary conditions, because multipoint boundary value problems for ordinary differential equation have many applications in the modeling and analysis of problems arising in electric power grids, electric railway systems, telecommunication lines, as well as in chemistry and analysis of kinetic reaction problems. They have been intensively studied in Refs. [2-8].

However, there are only a few works devoted to non-stationary problems along with multipoint boundary conditions, for example, [9-13]. The work deals with three-point boundary conditions subject to the nonlinear parabolic Cauchy problem [8].

Another side same problem also studied in Refs. [14-17]. In work [14] studied a semi linear parabolic equation in 1D along with nonlocal boundary conditions studied. The value at each boundary point is associated with the value at an interior point of the domain, which is known as a four-point boundary condition. First, the solvability of a steady-state problem is addressed and a constructive algorithm for finding a solution is proposed.

A method for regularizing boundary value problems for a parabolic equation was developed in [15]. A singularly perturbed boundary

value problem on semiaxis is considered in the case of a simple rational turning point. To prove the asymptotic convergence of the series, the maximum principle is used.

Must be noted that in [16] is devoted to the fundamental problem of studying investigating the solvability of initial boundary value problems for a quasi-linear pseudo-parabolic equation of fractional order with a sufficiently smooth boundary. The difference between the studied problems is that the boundary conditions are set in the form of a nonlinear boundary condition with a fractional differentiation operator. The main result of this work is establishing the local or global solvability of stated problems, depending on the parameters of the equation. The Galerkin method is used to prove the existence of a quasi-linear pseudo-parabolic equation's weak solution in a bounded domain. Using Sobolev embedding theorems, a priori estimates of the solution are obtained. A priori estimates and the Rellich-Kondrashov theorem are used to prove the existence of the desired solutions to the considered boundary value problems.

In Ref. [17] considered an inverse problem of time fractional parabolic partial differential equations with the nonlocal boundary condition. Where Dirichlet-measured output data are used to distinguish the unknown coefficient. A finite difference scheme is constructed and a numerical approximation is made. Examples and numerical experiments, such as man-made noise, are provided to show the stability and efficiency of this numerical method.

The paper deals with a mixed problem for a heat-conductivity equation with time shift in nonlocal and not self-adjoint boundary conditions [18]. Unique solvability is proved under minimum conditions on the initial data and an explicit representation for solving the problem is obtained.

The papers [19,20] consider mixed problems for a parabolic type equation with constant coefficients under homogeneous and inhomogeneous boundary conditions with time shift in some of them. And also, under certain conditions on the data, by combining the residue and contour integral method [21,22] the unique solvability is proved and integral representations for solving the stated problems are obtained.

Unlike numerous known works devoted to problems for partial equations including parabolic ones, whereon the time deviation is in the equation or instead of boundary ones there are functional conditions ([23]-[28] etc.), we consider the problem where the time shift of the desired function occurs in boundary conditions

Taking these points into account, it can be argued that the study of a mixed problem associated with a second-order parabolic equation characterized by temporary mixing and variable coefficients subject to non-local and non-self-adjoint boundary conditions is one the important problems. and an important problem in mathematical physics.

Problem statement:

Let

$$L\left(\frac{\partial}{\partial x}, \frac{\partial}{\partial t}\right)u(x,t) = a(x)u_{xx} + b(x)u_x + c(x)u - u_t,$$

$$l_j u(x,t) = u(x,t + (1-j)\omega) + \delta_j u(1-x,t + j\omega), j = 0,1$$

$$l_j u(x,t) = \alpha_{j-2} u_x^{(j-2)}(x,t) + \beta_{j-2} u_x^{(j-2)}(1-x,t), j = 2,3$$

where $a(x), b(x), c(x)$ are the known coefficients and are real functions, $\omega, \delta_j, \alpha_j, \beta_j (j = 0,1)$ are real constants, $\omega > 0, \delta_0, \delta_1 \neq 0$

In the half-plane $\Pi = \{(x,t) : 0 < x < 1, t > 0\}$ we consider the following mixed problem

$$Lu(x,t) = 0, \quad (x,t) \in \Pi, \quad (1)$$

$$u(x,0) = \varphi(x), \quad 0 < x < 1, \quad (2)$$

$$l_j u(x,t)|_{x=0} = 0, \quad t > 0, \quad j = 0,1, \quad (3)$$

$$l_j u(x,t)|_{x=0} = 0, 0 < t \leq \omega, j = 2,3. \quad (4)$$

The solution of problem (1)-(4) is the function $u(x,t)$, satisfying the following conditions:

$$1) u(x,t) \in C^{2,1}(\Pi) \cap C(0 < x < 1, t \geq 0);$$

$$\int_0^t u(x,\tau) d\tau \in C(0 \leq x \leq 1, t \geq 0);$$

$$2) l_j u(x,t) \in C(0 \leq x < 1, t > 0), \quad j = 0,1;$$

$$3) l_j u(x,t) \in C(0 \leq x < 1, 0 < t \leq \omega), \quad j = 2,3;$$

$$4) u(x,t) \text{ satisfies the equalities (1)-(4) in the usual sense.}$$

The uniqueness of the solution: The problem

$$L\left(\frac{d}{dx}, \mu^2\right)y(x,\mu) = 0, \quad (5)$$

$$l_j y(x,\mu)|_{x=0} = 0, j = 2,3, \quad (6)$$

is said to be the first spectral problem with a complex parameter μ . Here

$$L\left(\frac{d}{dx}, \mu^2\right)y(x,\mu) = a(x)y'' + b(x)y' + c(x)y - \mu^2 y.$$

It is known [21] that fundamental systems of particular solutions of equation (5) have the asymptotic of representation the form

$$y(x,\mu) = \left[B(x) + O\left(\frac{1}{\mu}\right) \right] \exp\left(\int_0^x \left(e^{\mu w(\xi)} - \frac{b(\xi)}{2a(\xi)} \right) d\xi \right), \quad (7)$$

where

$w(x)$ is a diagonal matrix of the following form

$$w(x) = \begin{pmatrix} \frac{1}{\sqrt{a(x)}} & 0 \\ 0 & -\frac{1}{\sqrt{a(x)}} \end{pmatrix}$$

It is known [29,30] that if $a(0)\alpha_0\beta_1 + a(1)\beta_0\alpha_1 \neq 0$,

then for all complex values μ , where $\mu \neq \mu_\nu$,

$$\mu_\nu = \left[\int_0^1 \frac{dx}{\sqrt{a(x)}} \right]^{-1} \left(\ln_0 \frac{1}{2} (A \pm \sqrt{A^2 - 4}) + 2\pi\nu i \right) + O\left(\frac{1}{\nu}\right), \nu \rightarrow \infty \quad (8)$$

$$A = [a(0)\alpha_0\beta_1 + a(1)\beta_0\alpha_1]^{-1} \left(2\alpha_0\alpha_1 \exp\left(\int_0^1 \frac{b(x)}{2a(x)} dx \right) + 2\beta_0\beta_1 \right)$$

there exists the green function $G_1(x,\xi,\mu)$ of problem (5), (6), that is analytic for $\mu \neq \mu_\nu$. By S we denote the set of eigenvalues μ_ν , i.e. $S = \{\mu_\nu : \nu = 1, 2, \dots\}$

Enumerating the points $\mu_\nu (\nu = 1, 2, \dots)$ form S in ascending order of their modules taking into account their multiplicity, we have

$|\mu_1| \leq |\mu_2| \leq \dots, \mu_\nu$. We denote the multiplicity of the eigenvalue μ_ν by χ_ν . It is clear that $|\mu_\nu| \rightarrow \infty (\nu \rightarrow \infty)$, there exist such

$h > 0, \delta > 0$, that

$$-h < Re \mu_\nu < h, \quad |\mu_{\nu+1} - \mu_\nu| > 2\delta, \quad (\nu = 1, 2, 3, 4 \dots) \quad (9)$$

From the Green function $G_1(x,\xi,\mu)$ the following estimation holds

$$\left| \frac{\partial^k G_1(x,\xi,\mu)}{\partial x^k} \right| \leq C_0 |\mu|^{k-1}, (k = 0, 1, 2), \quad (10)$$

$C_0 > 0$.

If $f(x) \in C[0,1]$, then

$$L\left(\frac{d}{dx}, \mu^2\right) \int_0^1 G_1(x, \xi, \mu) f(\xi) d\xi = -f(x), \quad (11)$$

$$l_j G_1(x, \xi, \mu) \Big|_{x=0} = 0, j = 2, 3.$$

Let $f(x)$ be from the domain of definition of the operator of the first spectral problem i.e.

$$f(x) \in C^2[0, 1], \quad l_j f \Big|_{x=0} = 0, j = 2, 3.$$

Then we have the equality

$$\int_0^1 G_1(x, \xi, \mu) f(\xi) d\xi = \frac{f(x)}{\mu^2} + \frac{1}{\mu^2} \int_0^1 G_1(x, \xi, \mu) \times [a(\xi) f''(\xi) + b(\xi) f'(\xi) + c(\xi) f(\xi)] d\xi. \quad (12)$$

Let $C > 0, r > 0$ be some numbers, z be a complex variable. Denote by $\mathfrak{J}_c = \{z: \operatorname{Re} z^2 = c\}$ a hyperbola with the branches

$$\mathfrak{J}_c^\pm = \{z: \operatorname{Re} z^2 = c, \pm \operatorname{Re} z > 0\}, \text{ by } \Omega_r = \{z: |z| = r\} \text{ a circle,}$$

$\Omega_r(\theta_1, \theta_2)$ is an area of the circle Ω_r enclosed between the rays $z = \sigma e^{i\theta_j}$ ($0 \leq \sigma < \infty, i = \sqrt{-1}, j = 1, 2$).

Note that the arcs $\{z: |z| = r, \operatorname{Re} z^2 \geq c, \operatorname{Re} z < 0\}$ and $\{z: |z| = r, \operatorname{Re} z^2 \leq c, \operatorname{Im} z < 0\}$ connecting the branches and the sides of the hyperbola \mathfrak{J}_c in our denotations will be

$$\Omega_r(-\theta_{c,r}, \theta_{c,r}), \Omega_r(\theta_{c,r}, -\theta_{c,r} + \pi), \Omega_r(-\theta_{c,r} + \pi, \theta_{c,r} + \pi), \Omega_r(\theta_{c,r} + \pi, -\theta_{c,r} + 2\pi),$$

respectively, where $\theta_{c,r} = \operatorname{arctg} \sqrt{\frac{r^2 - c}{r^2 + c}}$.

We introduce the contours

$$\hat{\mathfrak{J}}_c = \hat{\mathfrak{J}}_c^+ \cup \hat{\mathfrak{J}}_c^-, \hat{\mathfrak{J}}_c^\pm = \left\{ z: \pm z = \sigma e^{\frac{3\pi i}{8}}, \sigma \in [2c\sqrt{1+\sqrt{2}}, \infty) \right\} \cup \left\{ z: \pm z = c(1+i\eta), \eta \in [-1-\sqrt{2}; 1+\sqrt{2}] \right\} \cup \left\{ z: \pm z = \sigma e^{\frac{3\pi i}{8}}, \sigma \in [2c\sqrt{1+\sqrt{2}}, \infty) \right\}.$$

We denote a part of contours $\mathfrak{J}_c, \mathfrak{J}_c^\pm, \hat{\mathfrak{J}}_c, \hat{\mathfrak{J}}_c^\pm$ enclosed inside the circle Ω_r , by $\mathfrak{J}_{c,r}, \mathfrak{J}_{c,r}^\pm, \hat{\mathfrak{J}}_{c,r}, \hat{\mathfrak{J}}_{c,r}^\pm$ respectively. At last, by Error!

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$r \geq 2c\sqrt{1+\frac{\sqrt{2}}{2}}$ we denote closed contours

$$\Gamma_{c,r} = \Omega_r(\theta_{c,r} + \pi, -\theta_{c,r} + 2\pi) \cup \mathfrak{J}_{c,r}^+ \cup \Omega_{c,r}(\theta_{c,r}, -\theta_{c,r} + \pi) \cup \mathfrak{J}_{c,r}^-,$$

$$\Gamma_{c,r}^+ = \mathfrak{J}_{c,r}^+ \cup \Omega_r(-\theta_{c,r}, \theta_{c,r}), \hat{\Gamma}_{c,r}^+ = \hat{\mathfrak{J}}_{c,r}^+ \cup \Omega_r\left(-\frac{3\pi}{8}, \frac{3\pi}{8}\right),$$

$$\hat{\Gamma}_{c,r}^- = \Omega_r\left(-\frac{5\pi}{8}, \frac{5\pi}{8}\right) \cup \hat{\mathfrak{J}}_{c,r}^- \cup \Omega_r\left(\frac{3\pi}{8}, \frac{5\pi}{8}\right) \cup \hat{\mathfrak{J}}_{c,r}^-. \quad (13)$$

Let $\{r_n\}$ be a sequence of such numbers that

$$0 < r_1 < r_2 < \dots < r_n < \dots, \lim_{n \rightarrow \infty} r_n = \infty,$$

The circles Ω_{r_n} do not intersect the δ vicinity (δ is rather small,

fixed) of the points $\mu_v \in S$. The number of points lying inside

$\mu_v, \hat{\Gamma}_{h,r_n}$ (h from (9)) is denoted by m_n . It is seen from (12) that for the functions $f(x) \in C^2[0, 1], l_j f \Big|_{x=0} = 0, (j = 2, 3)$

$$\frac{1}{2\pi i} \int_{\hat{\Gamma}_{h,r_n}} \mu d\mu \int_0^1 G_1(x, \xi, \mu) f(\xi) d\xi = f(x) + \frac{1}{2\pi i} \int_{\hat{\Gamma}_{h,r_n}} \mu^{-1} d\mu \int_0^1 G_1(x, \xi, \mu) [a(\xi) f''(\xi) + b(\xi) f'(\xi) + c(\xi) f(\xi)] d\xi,$$

i.e.

$$f(x) = \sum_{v=1}^{m_n} \operatorname{res}_{\mu_v} \mu \int_0^1 G_1(x, \xi, \mu) f(\xi) d\xi - \frac{1}{2\pi i} \int_{\hat{\Gamma}_{h,r_n}} \mu^{-1} d\mu \int_0^1 G_1(x, \xi, \mu) [a(\xi) f''(\xi) + b(\xi) f'(\xi) + c(\xi) f(\xi)] d\xi.$$

Due to the estimation (10) and analyticity of the function $G_1(x, \xi, \mu)$ in the domain $\{\mu: \pm \operatorname{Re} \mu > h\}$ we have:

$$\begin{aligned} \lim_{n \rightarrow \infty} \int_{\hat{\Gamma}_{h,r_n}} \mu^{-1} d\mu \int_0^1 G_1(x, \xi, \mu) [a(\xi) f''(\xi) + b(\xi) f'(\xi) + c(\xi) f(\xi)] d\xi = \\ \lim_{n \rightarrow \infty} \int_{\Omega_{r_n}} \mu^{-1} d\mu \int_0^1 G_1(x, \xi, \mu) [a(\xi) f''(\xi) + b(\xi) f'(\xi) + c(\xi) f(\xi)] d\xi, \\ \left| \int_{\Omega_{r_n}} \mu^{-1} d\mu \int_0^1 G_1(x, \xi, \mu) [a(\xi) f''(\xi) + b(\xi) f'(\xi) + c(\xi) f(\xi)] d\xi \right| \leq \\ \leq \int_{\Omega_{r_n}} \left| \frac{d\mu}{\mu} \right| \int_0^1 |G_1(x, \xi, \mu)| |a(\xi) f''(\xi) + b(\xi) f'(\xi) + c(\xi) f(\xi)| d\xi \leq \\ \leq \int_0^{2\pi} \left| \frac{d\mu}{\mu} \right| \cdot \frac{c}{|\mu|} \cdot M = \int_0^{2\pi} \frac{K_0}{r_v} d\varphi \xrightarrow{v \rightarrow \infty} 0, \\ |a(\xi) f''(\xi) + b(\xi) f'(\xi) + c(\xi) f(\xi)| \leq M, \end{aligned}$$

thus,

$$f(x) = \lim_{n \rightarrow \infty} \sum_{v=1}^{m_n} \operatorname{res}_{\mu_v} \mu \int_0^1 G_1(x, \xi, \mu) f(\xi) d\xi = \sum_{v=1}^{\infty} \operatorname{res}_{\mu_v} \mu \int_0^1 G_1(x, \xi, \mu) f(\xi) d\xi \quad (14)$$

converges uniformly with respect to $x \in [0, 1]$.

We prove the following theorem:

Theorem 1: Let $a(0)\alpha_0\beta_1 + a(1)\beta_0\alpha_1 \neq 0$, $\varphi(x) \in C^2[0,1]$, $l_j\varphi|_{x=0} = 0$,

($j = 2,3$), the functions $a(x), b(x), c(x)$ be continuous in the

interval $[0,1]$, $a(0)a(1) \neq 0$ and $a(x) > 0$, $x \in [0,1]$. Then

problem (1)-(4) can have at most one solution.

Proof: We introduce the operators

$$A_{\nu_s}[f(x)] = \operatorname{res}_{\mu_s} \mu^{2s+1} \int_0^1 G_1(x, \xi, \mu) f(\xi) d\xi = f_{\nu_s}(x), \quad (15)$$

taking each function $f(x) \in C[0,1]$ to $f_{\nu_s}(x) \in C^2[0,1]$,

$l_j f_{\nu_s}(x)|_{x=0} = 0$, ($j = 2,3$) It is seen from (14) that if $f(x) \in C^2[0,1]$

and $l_j f|_{x=0} = 0$, ($j = 2,3$) then

$$\sum_{\nu=1}^{\infty} f_{\nu 0}(x) = f(x) \quad (16)$$

Note that if problem (1)-(4) has some solution $u(x,t)$, this function is the solution of problem (1), (2), (4) as well in the domain

$\{(x,t): 0 < x < 1, 0 < t \leq \omega\}$. Since the operator of the problem

(1)-(4) is hyper elliptic, using conditions 1)-3) from the definition of the solution, it is easy to see that the solution of problem (1), (2), (4) and, its derivatives u_t, u_{xx} for each $t \in (0, \omega]$ are

continuous with respect to $x \in [0,1]$. Therefore, applying to (1), (2) the operators A_{ν_s} , we obtain

$$\begin{aligned} A_{\nu_s} \left(\frac{\partial u}{\partial t} \right) &= A_{\nu_s} \left(a(x) \frac{\partial^2 u}{\partial x^2} + b(x) \frac{\partial u}{\partial x} + c(x) u(x,t) \right) \\ \operatorname{res}_{\mu_s} \mu^{2s+1} \int_0^1 G_1(x, \xi, \mu) \frac{\partial u(\xi, t)}{\partial t} d\xi &= \operatorname{res}_{\mu_s} \mu^{2s+1} \int_0^1 G_1(x, \xi, \mu) \times \\ &\times \left[a(\xi) \frac{\partial^2 u}{\partial \xi^2} + b(\xi) \frac{\partial u}{\partial \xi} + c(\xi) u(\xi, t) \right] d\xi, \\ \frac{\partial}{\partial t} \operatorname{res}_{\mu_s} \mu^{2s+1} \int_0^1 G_1(x, \xi, \mu) u(\xi, t) d\xi &= \operatorname{res}_{\mu_s} \mu^{2s+1} \int_0^1 G_1(x, \xi, \mu) \mu^2 u(\xi, t) d\xi, \\ \frac{\partial u_{\nu_s}(x,t)}{\partial t} &= u_{\nu_{s+1}}(x,t), u_{\nu_s}(x,0) = \varphi_{\nu_s}(x). \quad (17) \end{aligned}$$

The multiplicity of the pole μ_{ν} of the Green's function $G(x, \xi, \mu)$ will be denoted by χ_{ν} . Then it is clear that

$$A_{\nu_0} \left[(\mu^2 - \mu_{\nu}^2)^{\chi_{\nu}} u(x,t) \right] = 0, \quad (18)$$

where we have:

$$\begin{aligned} A_{\nu_0} \left[\sum_{k=0}^{\chi_{\nu}} C_{\chi_{\nu}}^k \mu^{2k} (-\mu_{\nu}^2)^{\chi_{\nu}-k} u(x,t) \right] &= 0, \\ \sum_{k=0}^{\chi_{\nu}} C_{\chi_{\nu}}^k (-\mu_{\nu}^2)^{\chi_{\nu}-k} A_{\nu_0} \left[\mu^{2k} u(x,t) \right] &= 0, \\ \sum_{k=0}^{\chi_{\nu}} C_{\chi_{\nu}}^k (-\mu_{\nu}^2)^{\chi_{\nu}-k} u_{\nu}(x,t) &= 0, \end{aligned}$$

i.e.

$$u_{\nu_{\chi_{\nu}}}(x,t) = - \sum_{k=0}^{\chi_{\nu}-1} C_{\chi_{\nu}}^k (-\mu_{\nu}^2)^{\chi_{\nu}-k}, \quad (19)$$

$$\text{Where } C_{\chi_{\nu}}^k = \frac{\chi_{\nu}!}{k!(\chi_{\nu}-k)!}.$$

Taking into account (19) in (17) we obtain that the set of function $u_{\nu_s}(x,t)$ ($s = \overline{0, \chi_{\nu}-1}$) is a solution to the problem:

$$\frac{du_{\nu_0}(x,t)}{dt} = u_{\nu_1}(x,t) \quad (20)$$

$$\frac{du_{\nu_{\chi_{\nu}-2}}(x,t)}{dt} = u_{\nu_{\chi_{\nu}-1}}(x,t)$$

$$\frac{du_{\nu_{\chi_{\nu}-1}}(x,t)}{dt} = - \sum_{k=0}^{\chi_{\nu}-1} C_{\chi_{\nu}}^k (-\mu_{\nu}^2)^{\chi_{\nu}-k} u_{\nu_k}(x,t)$$

$$u_{\nu_0}(x,0) = \varphi_{\nu_0}(x), \dots, u_{\nu_{\chi_{\nu}-1}}(x,0) = \varphi_{\nu_{\chi_{\nu}-1}}(x), \quad 21$$

the problem (20) and (21) has a unique solution and is represented by the formula

$$u_{\nu_s}(x,t) = \operatorname{res}_{\mu_{\nu}} \mu^{2s+1} e^{\mu^2 t} \int_0^1 G_1(x, \xi, \mu) \varphi(\xi) d\xi,$$

for the problem (20) $s=0$ and for the problem (21) $s=0,1$. Then by means of (16) we find

$$u(x,t) = \sum_{\nu=1}^{\infty} \operatorname{res}_{\mu_{\nu}} \mu e^{\mu^2 t} \int_0^1 G_1(x, \xi, \mu) \varphi(\xi) d\xi \quad (22)$$

Let problem (1)-(4) have two solutions $u_1(x,t)$ and

$u_2(x,t)$ ($u_1(x,t) \neq u_2(x,t)$). Then their difference

$w(x,t) = u_1(x,t) - u_2(x,t)$ will be the solution of the homogeneous problem (1)-(4) with $\varphi(x) = 0$ and by the sense taken of the homogenous problem (1), (2), (4) in $\{(x,t): 0 \leq x \leq 1, 0 \leq t \leq \omega\}$.

Then by (22) $w(x,t) \equiv 0$ for $0 \leq x \leq 1, 0 \leq t \leq \omega$ from conditions 2) it follows that $w(0,t) = w(1,t) = 0$, for $t \geq 0$. In connection with these and condition 1) it is easy to see that the function

$$v(x,t) = \int_{\omega}^t w(x,\tau) d\tau$$

is the solution of the homogenous problem

$$\vartheta_t = a(x) \vartheta_{xx} + b(x) \vartheta_x + c(x) \vartheta, \quad 0 < x < 1, t \geq \omega, v(x,\omega) = 0$$

($0 \leq x \leq 1, w(0,t) = w(1,t) = 0, (t > \omega)$), continuous in

($0 \leq x \leq 1, t \geq \omega$), then allowing for the maximum principle [30,31], we conclude that $v(x,t) \equiv 0$, ($0 < x < 1, t \geq \omega$), consequently,

$$v(x,t) \equiv 0, \quad (0 \leq x \leq 1, t \geq 0).$$

Under the condition of theorem 1 and allowing for equality (12) we can reduce formula (22) to the form

$$\begin{aligned} u(x,t) &= \lim_{n \rightarrow \infty} \frac{1}{2\pi i} \int_{\Gamma_{h,n}} \mu e^{\mu^2 t} d\mu \int_0^1 G_1(x, \xi, \mu) \varphi(\xi) d\xi = \\ &= \varphi(x) + \lim_{n \rightarrow \infty} \frac{1}{2\pi i} \int_{\Gamma_{h,n}} \mu^{-1} e^{\mu^2 t} d\mu \int_0^1 G_1(x, \xi, \mu) \times \end{aligned}$$

$$\times [a(\xi)\varphi''(\xi) + b(\xi)\varphi'(\xi) + c(\xi)\varphi(\xi)] d\xi \quad (23)$$

Keeping in mind the expression (13) of the contours $\hat{\Gamma}_{h,r_n}^+$ and $\hat{\mathfrak{J}}_{h,r_n}^-$ we know that $\hat{\Gamma}_{h,r_n} = \Omega_{r_n} \left(-\frac{5\pi}{8}, -\frac{3\pi}{8}\right) \cup \hat{\mathfrak{S}}_{h,r_n}^+ \cup \Omega_{r_n} \left(\frac{3\pi}{8}, \frac{5\pi}{8}\right) \cup \hat{\mathfrak{S}}_{h,r_n}^-$.

Now, estimating the function $e^{\mu^2 t}$ on the arcs

$$\Omega_{r_n} \left(-\frac{5\pi}{8} + j\pi, -\frac{3\pi}{8} + j\pi\right), (j=0,1), \text{ we have}$$

$$|e^{\mu^2 t}| = e^{t \operatorname{Re} \mu^2} = e^{t|\mu|^2 \cos 2\arg \mu} \leq e^{-t|\mu|^2 \frac{\sqrt{2}}{2}} = e^{-\frac{\sqrt{2}}{2} t |\mu|^2}.$$

Thus

$$\lim_{n \rightarrow \infty} \int_{\hat{\mathfrak{S}}_{h,r_n}^+} \mu^{-1} e^{\mu^2 t} d\mu \int_0^1 G_1(x, \xi, \mu) \times$$

$$\times [a(\xi)\varphi''(\xi) + b(\xi)\varphi'(\xi) + c(\xi)\varphi(\xi)] d\xi = 0, (j=0,1).$$

Then from (23) we have

$$u(x, t) = \varphi(x) + \frac{1}{2\pi i} \int_{\hat{\mathfrak{S}}_{h,r_n}^+} \mu^{-1} e^{\mu^2 t} d\mu \int_0^1 G_1(x, \xi, \mu) \times [a(\xi)\varphi''(\xi) + b(\xi)\varphi'(\xi) + c(\xi)\varphi(\xi)] d\xi$$

and using the property $G_1(x, \xi, -\mu) \equiv G_1(x, \xi, \mu)$ for solving the problem (1), (2), (4) we obtain the following formula

$$u(x, t) = \varphi(x) + \frac{1}{\pi i} \int_{\hat{\mathfrak{S}}_{h,r_n}^+} \mu^{-1} e^{\mu^2 t} d\mu \int_0^1 G_1(x, \xi, \mu) \times [a(\xi)\varphi''(\xi) + b(\xi)\varphi'(\xi) + c(\xi)\varphi(\xi)] d\xi. \quad (24)$$

For $|\mu| > 2h\sqrt{1 + \frac{\sqrt{2}}{2}}$, i.e. on the distant parts of the contour

$\hat{\mathfrak{S}}_{h,r_n}^+$ we have

$$\left| \frac{\partial^{k+m}}{\partial t^k \partial x^m} \mu^{-1} e^{\mu^2 t} \int_0^1 G_1(x, \xi, \mu) [a(\xi)\varphi''(\xi) + b(\xi)\varphi'(\xi) + c(\xi)\varphi(\xi)] d\xi \right| \leq C |\mu|^{2k+m-2} e^{-\frac{\sqrt{2}}{2} t |\mu|^2}, (2k+m \leq 2). \quad (25)$$

Consequently, the operator ions $L\left(\frac{\partial}{\partial x}, \frac{\partial}{\partial t}\right) I_j u|_{x \rightarrow 0} (j=2,3)$

for $0 \leq x \leq 1, 0 \leq t \leq \omega$ can be taken under the integral sign (24)

and then allowing for (11) we have

$$L\left(\frac{\partial}{\partial x}, \frac{\partial}{\partial t}\right) u(x, t) = L\left(\frac{\partial}{\partial x}, \frac{\partial}{\partial t}\right) \left\{ \varphi(x) + \frac{1}{\pi i} \int_{\hat{\mathfrak{S}}_{h,r_n}^+} \mu^{-1} e^{\mu^2 t} d\mu \int_0^1 G_1(x, \xi, \mu) \times$$

$$\times [a(\xi)\varphi''(\xi) + b(\xi)\varphi'(\xi) + c(\xi)\varphi(\xi)] d\xi \Big\} = -[a(x)\varphi''(x) + b(x)\varphi'(x) + c(x)\varphi(x)] + \frac{a(x)\varphi''(x) + b(x)\varphi'(x) + c(x)\varphi(x)}{\pi i} \int_{\hat{\mathfrak{S}}_{h,r_n}^+} \mu^{-1} e^{\mu^2 t} d\mu = -[a(x)\varphi''(x) + b(x)\varphi'(x) + c(x)\varphi(x)] + \frac{a(x)\varphi''(x) + b(x)\varphi'(x) + c(x)\varphi(x)}{2\pi i} \lim_{r \rightarrow \infty} \int_{\hat{\Gamma}_{h,r}^+} \mu^{-1} e^{\mu^2 t} d\mu = 0.$$

$$I_j u(x, t)|_{x \rightarrow 0} = I_j \left\{ \varphi(x) + \frac{1}{\pi i} \int_{\hat{\mathfrak{S}}_{h,r_n}^+} \mu^{-1} e^{\mu^2 t} d\mu \int_0^1 G_1(x, \xi, \mu) \times$$

$$\times [a(\xi)\varphi''(\xi) + b(\xi)\varphi'(\xi) + c(\xi)\varphi(\xi)]|_{x \rightarrow 0} = I_j \varphi(x)|_{x \rightarrow 0} + \frac{1}{\pi i} \int_{\hat{\mathfrak{S}}_{h,r_n}^+} \mu^{-1} e^{\mu^2 t} d\mu \cdot \int_0^1 I_j G_1(x, \xi, \mu)|_{x \rightarrow 0} [a(\xi)\varphi''(\xi) + b(\xi)\varphi'(\xi) + c(\xi)\varphi(\xi)] d\xi = 0 + 0 = 0, (j=2,3).$$

From formula (24) one can find the boundary values of the solution to problem (1), (2), (4).

$$u(s, t) = \varphi(s) + \frac{1}{\pi i} \int_{\hat{\mathfrak{S}}_{h,r_n}^+} \mu^{-1} e^{\mu^2 t} d\mu \int_0^1 G_1(x, \xi, \mu) \times$$

$$\times [a(\xi)\varphi''(\xi) + b(\xi)\varphi'(\xi) + c(\xi)\varphi(\xi)] d\xi \equiv \gamma_s(t), (s=0,1). \quad (26)$$

Note that integral (26) for $t \geq 0$ and integrals from it formally differentiated with respect to t any number of times for $t \geq t_1 > 0$ ($t_1 > 0$ is arbitrary) uniformly converge.

Existence and presentation of the solution

Applying the integral operator $A[f] = \int_0^\omega e^{-\lambda^2 t} f(t) dt$ (see. [6]) to

the equation (1) and boundary condition (3), we obtain the following second spectral problem with a complex parameter λ :

$$L\left(\frac{d}{dx}, \lambda\right) z(x, \lambda) = -\varphi(x), \quad (27)$$

$$\begin{cases} e^{2^2 \omega} z(0, \lambda) + \delta_0 z(1, \lambda) = A(\lambda) \\ z(0, \lambda) + \delta_1 e^{2^2 \omega} z(1, \lambda) = B(\lambda), \end{cases} \quad (28)$$

where

$$L\left(\frac{d}{dx}, \lambda^2\right) z(x, \lambda) = a(x)z'' + b(x)z' + (c(x) - \lambda^2)z,$$

$$A(\lambda) = e^{2^2 \omega} \int_0^\omega e^{-\lambda^2 t} u(0, t) dt,$$

$$B(\lambda) = \delta_1 e^{2^2 \omega} \int_0^\omega e^{-\lambda^2 t} u(1, t) dt.$$

Boundary conditions (28) can be reduced to the following form

$$z(0, \lambda) = p, z(1, \lambda) = q, \quad (29)$$

where

$$p = z_0(\lambda) = \left[\delta_1 e^{2\lambda^2 \omega} - \delta_0 \right]^{-1} \left(\gamma_1 A(\lambda) e^{\lambda^2 \omega} - \gamma_0 B(\lambda) \right)$$

$$q = z_1(\lambda) = \left[\delta_1 e^{2\lambda^2 \omega} - \delta_0 \right]^{-1} \left(e^{\lambda^2 \omega} B(\lambda) - A(\lambda) \right). \quad (30)$$

Let us consider the function

$$Q(x, \lambda, p, q) = \left[\exp \left(- \int_0^1 \left(\frac{\lambda}{\sqrt{a(x)}} + \frac{b(x)}{2a(x)} \right) dx \right) - \exp \left(\int_0^1 \left(\frac{\lambda}{\sqrt{a(x)}} - \frac{b(x)}{2a(x)} \right) dx \right) \right]^{-1} \left[p \left(\exp \left(- \int_0^1 \left(\frac{\lambda}{\sqrt{a(x)}} + \frac{b(x)}{2a(x)} \right) dx - q \right) \exp \left(\int_0^x \left(\frac{\lambda}{\sqrt{a(\xi)}} - \frac{b(\xi)}{2a(\xi)} \right) d\xi \right) \right. \right.$$

$$\left. + (q - p) \exp \left(\int_0^1 \left(\frac{\lambda}{\sqrt{a(x)}} + \frac{b(x)}{2a(x)} \right) dx \right) \left(\exp \left(- \int_0^x \left(\frac{\lambda}{\sqrt{a(\xi)}} - \frac{b(\xi)}{2a(\xi)} \right) d\xi \right) \right) \right]. \quad (31)$$

where p and q are determined by formula (30).

If p and q are constants, then the function $Q(x, \lambda, p, q)$ except the points $\lambda_\nu = \left[\int_0^1 \frac{dx}{\sqrt{a(x)}} \right]^{-1} \nu \pi i + O\left(\frac{1}{\nu}\right)$, $\nu \rightarrow \infty$ is everywhere analytic.

Obviously, at all the points of λ_ν , where $Q(x, \lambda, p, q)$ the following identities exist and are valid $L\left(\frac{d}{dx}, \lambda^2\right) Q(x, \lambda, p, q) = 0$ (32)

$$Q(0, \lambda, p, q) = p, Q(1, \lambda, p, q) = q.$$

It is known that for the spectral problem

$L\left(\frac{d}{dx}, \lambda^2\right) z(x, \lambda) = 0, z(0, \lambda) = p, z(1, \lambda) = 0$, with a complex parameter λ , we have the Green's function $G_2(x, \xi, \lambda)$, analytical on λ everywhere, except for the points $\lambda_\nu = \left[\int_0^1 \frac{dx}{\sqrt{a(x)}} \right]^{-1} \nu \pi i + O\left(\frac{1}{\nu}\right)$, $\nu \rightarrow \infty$ which is its simple poles.

Note some known facts of the Green function $G_2(x, \xi, \lambda)$: there exists such $\delta > 0$ that on the λ plane outside the set $U_{\nu=1}^\infty \{\lambda: |\lambda - \lambda_\nu| < \delta\}$ the following estimation

$$\left| \frac{\partial^k G_2(x, \xi, \lambda)}{\partial x^k} \right| \leq C \cdot |\lambda|^{k-1}, C > 0, k = 0, 1, 2, \quad (33)$$

is valid for all $x, \xi \in [0, 1]$;

for $\lambda \neq \lambda_\nu$ ($\nu = 0, \pm 1, \dots$)

$$L\left(\frac{d}{dx}, \lambda^2\right) G_2(x, \xi, \lambda) \varphi(\xi) d\xi = -\varphi(x),$$

$$G_2(0, \xi, \lambda) = G_2(1, \xi, \lambda) = 0. \quad (34)$$

Obviously, the solution of the second spectral problem is represented by the sum of two solutions:

$$z(x, \lambda) = - \int_0^1 G_2(x, \xi, \lambda) \varphi(\xi) d\xi + Q(x, \lambda, p, q), \quad (35)$$

We now fix the number $c_1 > \max\left(0, \ln \left| \frac{\delta_0}{\delta_1} \right| \right)$ and prove the following main theorems.

Theorem 2: Let $a(0)\alpha_0\beta_1 + a(1)\beta_0\alpha_1 \neq 0$, $\varphi(x) \in C^2[0,1]$, $l_j\varphi|_{x=0} = 0$ ($j=2,3$), $a(x) > 0$, $x \in [0,1]$, $a(x) \in C[0,1]$, $b(x) \in C[0,1]$, $c(x) \in C[0,1]$, and $a(0)a(1) \neq 0$. Then the problem (1)-(4) has a solution and is represented by the following formula

$$u(x,t) = \varphi(x) + \frac{1}{\pi i} \int_{\tilde{\mathfrak{S}}_1^+} \lambda^{-1} e^{\lambda^2 t} \times \\ \times \left[\int_0^1 G_2(x,\xi,\lambda) (a(\xi)\varphi''(\xi) + b(\xi)\varphi'(\xi) + c(\xi)\varphi(\xi)) d\xi - \right. \\ \left. - Q(x,\lambda,\varphi(0),\varphi(1)) \right] d\lambda + \frac{1}{\pi i} \int_{\tilde{\mathfrak{S}}_1^+} \lambda e^{\lambda^2 t} Q(x,\lambda,p,q) d\lambda. \quad (36)$$

Proof: It is seen from formula (36) that the solution consist of three integrals and each of them is studied in the same way.

$$u_1(x,t) = \frac{1}{\pi i} \int_{\tilde{\mathfrak{S}}_1^+} \lambda^{-1} e^{\lambda^2 t} d\lambda \int_0^1 G_2(x,\xi,\lambda) [a(\xi)\varphi''(\xi) + \\ + b(\xi)\varphi'(\xi) + c(\xi)\varphi(\xi)] d\xi, \quad (37)$$

$$u_2(x,t) = -\frac{1}{\pi i} \int_{\tilde{\mathfrak{S}}_1^+} \lambda^{-1} e^{\lambda^2 t} Q(x,\lambda,\varphi(0),\varphi(1)) d\lambda, \quad (38)$$

$$u_3(x,t) = \frac{1}{\pi i} \int_{\tilde{\mathfrak{S}}_1^+} \lambda e^{\lambda^2 t} z_1(x,\lambda,p,q) d\lambda. \quad (39)$$

On the distant parts of the contour $\tilde{\mathfrak{S}}_1^+$, i.e. $\text{Re } \lambda > C_1$

$$|e^{\lambda^2 t}| = e^{t|\lambda|^2 \cos 2 \arg \lambda} = e^{t|\lambda|^2 \cos\left(\pm \frac{3\pi}{4}\right)} = e^{-\frac{\sqrt{2}}{2}t|\lambda|^2} \quad (40)$$

And by means of the estimation (33) it is clear that

$$u_1(x,t) \in C^{2,1}(0 \leq x \leq 1, t > 0) \cap C(0 \leq x \leq 1, t \geq 0) \quad (41)$$

And this enables us that the operators $\frac{\partial}{\partial t}, \frac{\partial^2}{\partial x^2}, x \rightarrow 0, x \rightarrow 1, t \rightarrow 0$ can be taken under the integral sign (37).

We have

$$L\left(\frac{\partial}{\partial x}, \frac{\partial}{\partial t}\right) u_1(x,t) = \frac{1}{\pi i} \int_{\tilde{\mathfrak{S}}_1^+} \lambda^{-1} e^{\lambda^2 t} d\lambda L\left(\frac{d}{dx}, \lambda^2\right) \times \\ \times \int_0^1 G_2(x,\xi,\lambda) [a(\xi)\varphi''(\xi) + b(\xi)\varphi'(\xi) + c(\xi)\varphi(\xi)] d\xi = \\ = -\frac{a(x)\varphi''(x) + b(x)\varphi'(x) + c(x)\varphi(x)}{\pi i} \int_{\tilde{\mathfrak{S}}_1^+} \lambda^{-1} e^{\lambda^2 t} d\lambda =$$

$$\begin{aligned}
 &= -\frac{a(x)\varphi''(x) + b(\xi x)\varphi'(x) + c(x)\varphi(x)}{2\pi i} \left[\int_{\widehat{\mathfrak{S}}_{c_1}^+} \lambda^{-1} e^{\lambda^2 t} d\lambda + \int_{\mathfrak{S}_{c_1}^-} \lambda^{-1} e^{\lambda^2 t} d\lambda \right] = \\
 &= -\frac{a(x)\varphi''(x) + b(\xi x)\varphi'(x) + c(x)\varphi(x)}{2\pi i} \lim_{r \rightarrow \infty} \left[\int_{\widehat{\mathfrak{S}}_{c_1, r}^-} \lambda^{-1} e^{\lambda^2 t} d\lambda + \right. \\
 &\quad \left. + \int_{\Omega_r(-\frac{5\pi}{8}, -\frac{3\pi}{8})} \lambda^{-1} e^{\lambda^2 t} d\lambda + \int_{\mathfrak{S}_{c_2, r}^+} \lambda^{-1} e^{\lambda^2 t} d\lambda + \int_{\Omega_r(\frac{3\pi}{8}, \frac{5\pi}{8})} \lambda^{-1} e^{\lambda^2 t} d\lambda \right] = \\
 &= -(a(x)\varphi''(x) + b(x)\varphi'(x) + c(x)\varphi(x)), \quad (42)
 \end{aligned}$$

for $t > 0$. By means of (40) the integrals on the arcs $\Omega_r(-\frac{5\pi}{8}, -\frac{3\pi}{8})$, $\Omega_r(\frac{3\pi}{8}, \frac{5\pi}{8})$ tend to zero as $r \rightarrow \infty$.

The function $G_2(x, \xi, \lambda)$ is analytic in the domain $\text{Re } \lambda > 0$, and using the estimation (33) we find

$$\begin{aligned}
 u_1(x, 0) &= \frac{1}{\pi i} \int_{\widehat{\mathfrak{S}}_{c_1}^+} \lambda^{-1} d\lambda \int_0^1 G_2(x, \xi, \lambda) [a(\xi)\varphi''(\xi) + b(\xi)\varphi'(\xi) + c(\xi)\varphi(\xi)] d\xi \\
 &= \frac{1}{\pi i} \left[\int_{\widehat{\mathfrak{S}}_{c_1}^+} \lambda^{-1} d\lambda \int_0^1 G_2(x, \xi, \lambda) [a(\xi)\varphi''(\xi) + b(\xi)\varphi'(\xi) + c(\xi)\varphi(\xi)] d\xi + \right. \\
 &\quad \left. + \int_{\Omega_r(-\frac{5\pi}{8}, -\frac{3\pi}{8})} \lambda^{-1} d\lambda \int_0^1 G_2(x, \xi, \lambda) [a(\xi)\varphi''(\xi) + b(\xi)\varphi'(\xi) + c(\xi)\varphi(\xi)] d\xi \right] = 0, \quad (43)
 \end{aligned}$$

and for $t > 0$ by (33), (40) and equalities (34) we have

$$\begin{aligned}
 u_1(s, t) &= \frac{1}{\pi i} \int_{\widehat{\mathfrak{S}}_{c_1}^+} \lambda^{-1} e^{\lambda^2 t} d\lambda \int_0^1 G_2(x, \xi, \lambda) [a(\xi)\varphi''(\xi) + \\
 &\quad + b(\xi)\varphi'(\xi) + c(\xi)\varphi(\xi)] d\xi = 0, \quad (s = 0, 1). \quad (44)
 \end{aligned}$$

We now study the second integrals $u_2(x, t)$. It is seen from formula (31) that the function $Q(x, \lambda, \varphi(0), \varphi(1))$ in the domain $\text{Re } \lambda > c_1$ is analytic and the following estimations are valid for it

$$|Q(x, \lambda, \varphi(0), \varphi(1))| \leq c_1 e^{-|\lambda| \int_0^x \frac{d\xi}{\sqrt{a(\xi)}} \cos \frac{3\pi}{8}} + c_2 e^{-|\lambda| \left(1 - \int_0^x \frac{d\xi}{\sqrt{a(\xi)}}\right) \cos \frac{3\pi}{8}} + \frac{c_3}{|\lambda|}, \quad (45)$$

on the distant parts ($\text{Re } \lambda > c_1$) of the contour $\widehat{\mathfrak{S}}_{c_1}^+$ and on the arcs $\Omega_r(-\frac{3\pi}{8}, \frac{3\pi}{8})$, $r > 2c_1\sqrt{1 + \sqrt{2}}$ and the estimation

$$\left| \frac{\partial^k Q(x, \lambda, \varphi(0), \varphi(1))}{\partial x^k} \right| \leq c_4 |\lambda|^k e^{-|\lambda| \int_0^x \frac{d\xi}{\sqrt{a(\xi)}} \cos \frac{3\pi}{8}} + c_5 |\lambda|^k e^{-|\lambda| \left(1 - \int_0^x \frac{d\xi}{\sqrt{a(\xi)}}\right) \cos \frac{3\pi}{8}} + \frac{c_6}{|\lambda|^{k+1}}, \quad (k = 0, 1, 2) \quad (46)$$

for all $x \in [0, 1]$.
 It follows from (40) and (46) that

$$u_2(x, t) \in C^{2,1}(0 \leq x \leq 1, t > 0)$$

and in (38) for $t > 0$ the operations $L\left(\frac{\partial}{\partial x}, \frac{\partial}{\partial t}\right), x \rightarrow 0, x \rightarrow 1$, can be taken under integral sign.

Then allowing for (32), we obtain

$$L\left(\frac{\partial}{\partial x}, \frac{\partial}{\partial t}\right) u_2(x, t) = 0,$$

$$u_2(s, t) = -\frac{\varphi(s)}{\pi i} \int_{\tilde{\mathfrak{S}}_{c_1}^+} \lambda^{-1} e^{\lambda^2 t} d\lambda = -\frac{\varphi(s)}{\pi i} \lim_{r \rightarrow \infty} \int_{\tilde{\mathfrak{S}}_{c_1, r}^+} \lambda^{-1} e^{\lambda^2 t} d\lambda = -\varphi(s), \quad (s = 0, 1),$$

As can be seen from (45), for x , belonging to any segment of $[x_1, x_2] \in (0, 1)$, the integral (38) converges uniformly with respect to $t \geq 0$. Then $u_2(x, t) \in C(0 < x < 1, t \geq 0)$ and for $x \in [x_1, x_2]$

$$u_2(x, 0) = \frac{1}{\pi i} \int_{\tilde{\mathfrak{S}}_{c_1}^+} \lambda^{-1} Q(x, \lambda, \varphi(0), \varphi(1)) d\lambda = \frac{1}{\pi i} \times$$

$$\times \lim_{r \rightarrow \infty} \left[\int_{\tilde{\mathfrak{S}}_{c_1, r}^+} \lambda^{-1} Q(x, \lambda, \varphi(0), \varphi(1)) d\lambda + \int_{\Omega_r \left(-\frac{3\pi}{8}, \frac{3\pi}{8}\right)} \lambda^{-1} Q(x, \lambda, \varphi(0), \varphi(1)) d\lambda \right] = 0 \quad (47)$$

where the function $Q(x, \lambda, \varphi(0), \varphi(1))$ is analytic inside the closed contour $\tilde{\Gamma}_{c_1, r}^+$.

Also, $u_3(x, t)$ is studied in the same way. Combining theorems 1, 2, we arrive at the following final statement

Theorem 3: Let $a(0)\alpha_0\beta_1 + a(1)\beta_0\alpha_1 \neq 0$, $\varphi(x) \in C^2[0, 1]$ and $l_j \varphi|_{x=0} = 0$ ($j = 2, 3$). Then problem (1)-(4) has a unique solution represented by formula (36).

Conflict of Interest

The authors declare that they have no conflict of interest relevant to the content of this manuscript.

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