

Remarque 2. Les théorèmes 1 et 2 restent vrais dans le cas où (1) désigne le système de n équations différentielles $u_{xy}^{(i)}(x, y) = f^{(i)}(x, y, u^{(1)}, \dots, u^{(n)}, u_x^{(1)}, \dots, u_x^{(n)}, u_y^{(1)}, \dots, u_y^{(n)})$ ($i = 1, \dots, n$) écrit sous la forme vectorielle⁽¹⁾.

Travaux cités

[1] E. Kamke, *Differentialgleichungen reeller Funktionen*, Leipzig 1930.

[2] H. Schaefer, *Eine Bemerkung über hyperbolische Systeme partieller Differentialgleichungen zweiter Ordnung*, Jahresbericht der Deutschen Mathematiker Vereinigung 58 (1955), p. 39-42.

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Some properties of plane curves

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Recently Gołąb has generalized an old problem known since the time of Archimedes, viz. that if AB denotes an arbitrary arc of a parabola and \bar{AB} the chord joining its extremities and if p denotes the area of the segment and P the area of the rectangle with base AB circumscribing the parabola, then

$$\frac{p}{P} = \frac{2}{3}.$$

He is led in his investigations to a new formula of quadrature which is claimed to be an improvement on the trapezoidal formula.

In the same order of ideas we shall prove a few results partly generalizing Gołąb's results and partly of an analogous nature. We are further led to a result which in turn leads to a new quadrature formula. Part I deals with some situations analogous to those of Gołąb's while part II has been suggested by a generalization of Taylor's formula due to Kloosterman.

I. Let Γ be an arc of a curve given by the equation $y = f(x)$. If $f(x)$ possesses continuous derivatives of order k we say that the curve is of class C_k . We shall also make the following hypotheses about the curves we consider:

HYPOTHESIS H_n . If $f(0) = f'(0) = \dots = f^{(n+1)}(0) = 0$ we say that the curve satisfies the hypothesis H_n . The curve has then a contact of order at least $n+1$ with the x -axis at the origin O .

HYPOTHESIS A. If the function $f(x)$ is increasing to the right of the origin in a neighbourhood of the origin, we say that the curve Γ satisfies the hypothesis A.

We can now prove

THEOREM 1. Let Γ be a curve of class C_1 satisfying H_0 and let it be infinitesimal of order $2 + \alpha$ ($\alpha \geq 1$) and let P and Q be two points on it with abscissae h and $\frac{1}{2}h$ respectively. Let the straight line through O drawn parallel

⁽¹⁾ La norme d'un vecteur $u = (u^{(1)}, \dots, u^{(n)})$ étant donnée par la formule $|u| = \max_{1 \leq i \leq n} |u^{(i)}|$.

to the tangent at Q meet the ordinate at P in R . If L_1 is the lentil between the chord \overline{QP} and the arc \overline{QP} and L_0 the lentil between the chord \overline{OQ} and the arc \overline{OQ} , then

$$(1) \quad \lim_{h \rightarrow 0} \frac{m(L_1) - m(L_0)}{m(T)} = \frac{2^a(\alpha - 1) + 1}{(\alpha + 3)(2^{a+1} - \alpha - 2)}$$

where T denotes the triangle OPR and $m(T)$ denotes its area.

In order to prove this we observe that

$$m(T) = \frac{1}{2}h[f(h) - f(0) - hf'(\frac{1}{2}h)]$$

and

$$\begin{aligned} m(L_1) - m(L_0) &= \frac{1}{2} \cdot \frac{1}{2} h \left[f\left(\frac{1}{2}h\right) + f(h) \right] - \int_{h/2}^h f(x) dx - \\ &- \left[\frac{1}{2} \cdot \frac{1}{2} h \cdot f\left(\frac{h}{2}\right) - \int_0^{h/2} f(x) dx \right] = \frac{1}{4} hf(h) - \left[\int_{h/2}^h f(x) dx - \int_0^{h/2} f(x) dx \right]. \end{aligned}$$

Since $f(x) = x^{2+a}(g + \varepsilon(x))$ where $\varepsilon(x) \rightarrow 0$ as $x \rightarrow 0$, $g \neq 0$ and since $f(x)$ is of class C_1 , we can easily see, as Golab has done, that $\varepsilon'(x)$ exists for $x > 0$ and that $\lim_{x \rightarrow 0} x\varepsilon'(x) = 0$. Now

$$\begin{aligned} m(T) &= \frac{1}{2}h[(g + \varepsilon(h))h^{a+2} - h\{(a+2)(\frac{1}{2}h)^{a+1}g + \\ &+ (\frac{1}{2}h)^{a+1}\varepsilon'(\frac{1}{2}h) + (a+1)(\frac{1}{2}h)^a\varepsilon(h)\}], \end{aligned}$$

so that

$$\lim_{h \rightarrow 0} \frac{m(L_1) - m(L_0)}{m(T)} = \frac{\frac{1}{4} - \frac{1}{\alpha+3} \left(1 - \frac{1}{2^{a+2}}\right)}{\frac{1}{2} \left(1 - \frac{\alpha+2}{2^{a+1}}\right)},$$

which proves (1).

Denoting the right side of (1) by $\Phi(\alpha)$, we have

$$\Phi(1) = \frac{1}{4} = \Phi(2), \quad \lim_{\alpha \rightarrow \infty} \Phi(\alpha) = \frac{1}{2}.$$

Also

$$\begin{aligned} \Phi'(\alpha) &= (\alpha+3)^2(2^{a+1} - \alpha - 2)^2 \\ &= (2^{a+2} - 1)(2^{a+1} - \alpha - 2) + (\alpha+3)[2^a(\alpha-1)+1] - (\alpha+3)\log 2[2^a\alpha(\alpha+1)], \end{aligned}$$

which shows that there exists a number α_0 such that for $\alpha > \alpha_0$, $\Phi(\alpha)$ is increasing.

THEOREM 2. Let Γ be a curve of class C_n satisfying H_{n-1} and let $f(x)$ be infinitesimal of order $n+\alpha$ and $f^{(n)}(x)$ of order α ($\alpha \geq 0$) and let B be a point on it with abscissa h . If P is another point on the curve with abscissa Θh such that $f(h) = \frac{h^n}{n!} f^{(n)}(\Theta h)$, then

$$(2) \quad \lim_{h \rightarrow 0} \frac{m(L)}{m(T)} = \frac{n+\alpha-1}{n+\alpha+1} \cdot \frac{\binom{n+\alpha}{n}^{(n+\alpha)/\alpha}}{\binom{n+\alpha}{n}^{(n+\alpha-1)/\alpha} - 1}.$$

Since

$$\begin{aligned} m(L) &= \frac{1}{2}hf(h) - \int_0^h f(x) dx \\ &= \frac{1}{2}h^{n+a+1}(g + \varepsilon(h)) - \int_0^h x^{n+a}(g + \varepsilon(x)) dx \\ &= \frac{1}{2}h^{n+a+1}(g + \varepsilon(h)) - \frac{h^{n+a+1}}{n+\alpha+1}g - h^{n+a+1}\delta^{n+\alpha}\varepsilon(\delta h) \end{aligned}$$

and the line OB being given by

$$yh = f(h)x$$

we have

$$m(T) = \frac{1}{2}|\Theta hf(h) - hf(\Theta h)| = \frac{1}{2}h^{n+a+1}|g(\Theta - \Theta^{n+\alpha}) + \Theta\varepsilon(h) - \varepsilon(\Theta h)|.$$

Since $\lim_{h \rightarrow 0} \Theta = \binom{n+\alpha}{n}^{-1/\alpha}$, we get the required result.

Denoting the right side of (2) by $\Phi_n(\alpha)$, and observing that

$$\lim_{\alpha \rightarrow 0} \binom{n+\alpha}{n}^{-1/\alpha} = \exp\left(-1 - \frac{1}{2} - \dots - \frac{1}{n}\right),$$

we see that

$$\lim_{\alpha \rightarrow 0} \Phi_n(\alpha) = \frac{n-1}{n+1} \cdot \frac{\exp\left[n\left(1 + \frac{1}{2} + \dots + \frac{1}{n}\right)\right]}{\exp\left[(n-1)\left(1 + \frac{1}{2} + \dots + \frac{1}{n}\right)\right] - 1}.$$

Also $\lim_{\alpha \rightarrow \infty} \Phi_n(\alpha) = 1$.

When $n = 1$, $\alpha = 1$, the curve is a parabola and we get the classical case of Archimedes.

THEOREM 3. Let the function $f(x)$ satisfy the condition H_0 , A and also C_1 . Let $f(x)$ be infinitesimal of order α and $f'(x)$ of order $\alpha-1$ ($\alpha \geq 1$). Let P be any point on the curve Γ having abscissa h and let $OAPC$ be the rectangle with OP as diagonal. If Q is the point on the arc Γ where the tangent is parallel to OP and if R_1 denotes the rectangle with one side AC and the opposite side passing through Q , then

$$(3) \quad \lim_{h \rightarrow 0} \frac{m(L)}{m(R_1)} = \frac{(\alpha-1)\alpha^{a/(\alpha-1)}}{2(\alpha+1)[\alpha^{a/(\alpha-1)} - \alpha + 1]}.$$

(If the curve is a parabola, we get the right side for $\alpha = 2$, to be $2/9$).

If the function $f(x)$ is infinitesimal of order α near the origin, then for $x \geq 0$, $f(x) = x^\alpha(g + \varepsilon(x))$, where $g \neq 0$, $\lim_{x \rightarrow 0} \varepsilon(x) = 0$. P is the point $(\Theta h, f(\Theta h))$. The line AC is given by the equation

$$-hy = f(h)(x-h)$$

and so

$$m(R_1) = |hf(\Theta h) - hf(h)(1-\Theta)|.$$

Hence

$$\begin{aligned} \lim_{h \rightarrow 0} \frac{m(L)}{m(R_1)} &= \lim_{h \rightarrow 0} \frac{\frac{1}{2}hf(h) - \int_0^h f(x)dx}{\Theta f(\Theta h) - hf(h)(1-\Theta)} \\ &= \lim_{h \rightarrow 0} \frac{\frac{1}{2}g - g/(\alpha+1) + \frac{1}{2}\varepsilon(h) - \partial^\alpha \varepsilon(\partial h)}{\Theta^\alpha \{g + \varepsilon(\Theta h)\} + \{g + \varepsilon(h)\}(1-\Theta)}, \end{aligned}$$

which at once leads to the desired result since $\lim_{h \rightarrow 0} \Theta = \alpha^{-1/(\alpha-1)}$. When $\alpha \rightarrow 1$, the right side of (3), call it $\Phi(\alpha)$, tends to 0 and for $\alpha \rightarrow \infty$, $\Phi(\alpha) \rightarrow \infty$.

THEOREM 4. Let $f(x)$ satisfy the hypothesis H_0 and A and C_1 . Let $f(x)$ be of the order of smallness α and let $f'(x)$ be of the order of smallness $\alpha-1$ near the origin. Let P be a point on Γ having abscissa h and let the tangent to Γ at P meet the tangent at the origin at P' . If C divides PP' so that $PC/CP' = \alpha$ and if T denotes the triangle OPC , then

$$(4) \quad \lim_{h \rightarrow 0} \frac{m(L)}{m(T)} = 1.$$

We know $m(L)$ from the previous theorem. The co-ordinates of P' are obtained from

$$y - f(h) = (x-h)f'(h)$$

on putting $y = 0$. Then P' is $\{(hf'(h) - f(h))/f'(h), 0\}$, so that C is given by (x_1, y_1) where

$$x_1 = \frac{(\alpha+1)hf'(h) - \alpha f(h)}{(\alpha+1)f'(h)}, \quad y_1 = \frac{f(h)}{\alpha+1}.$$

Again, the line OP has the equation

$$hy = xf(h),$$

so that

$$\begin{aligned} m(T) &= \frac{1}{2}[x_1f(h) - hy_1] \\ &= \frac{1}{2} \frac{f(h)[(\alpha+1)hf'(h) - \alpha f(h)] - hf(h)f'(h)}{(\alpha+1)f'(h)}. \end{aligned}$$

Hence

$$\begin{aligned} \frac{m(L)}{m(T)} &= \frac{2h^{\alpha+1}(\alpha+1)f'(h)[\frac{1}{2}g - g/(\alpha+1) + \frac{1}{2}\varepsilon(h) - \partial^\alpha \varepsilon(\partial h)]}{\alpha[hf'(h) - f(h)]} \\ &\rightarrow \frac{2(\alpha+1)(\frac{1}{2} - 1/(\alpha+1))\alpha}{\alpha(\alpha-1)} = 1 \quad \text{as } h \rightarrow 0. \end{aligned}$$

This theorem can lead to a new formula of quadrature as the corresponding theorem of Golab has done.

II. In this we propose to extend a theorem of Golab by using n^{th} differences. The starting point of these results is a theorem of Kloosterman, which may be treated as a generalization of Taylor's formula.

Denote

$$\Delta_h^r f(x) = \sum_{i=0}^{r-1} \binom{r-1}{i} (-1)^{r-i} f(x + ih).$$

Then if

$$\left(\frac{e^x - 1}{x}\right)^r = \sum_{n=0}^{\infty} P_n(r) x^n,$$

Kloosterman's formula can be written thus:

$$(5) \quad h^{-r} \Delta_h^r f(x) = \sum_{n=0}^{k-1} P_n(r) h^n f^{(r+n)}(x) + R_k$$

where r, k are positive integers and

$$R_k = P_k(r) h^k f^{(r+k)}(x + \Theta rh) \quad (0 < \Theta < 1).$$

We can then prove the following

THEOREM 5. Let Γ be a curve satisfying H_n and A and let it be infinitesimal of order $n + \alpha$ ($\alpha \geq 1$) near the origin. If P_1, P_2, \dots, P_{n+1} are $n+1$ points on it with abscissae $h, 2h, \dots, (n+1)h$, L_{i-1} the lentil corresponding to arc $\widehat{P_{i-1}P_i}$ as shown in the figure 1, and R_{i-1} the rectangle with the chord $\overline{P_{i-1}P_i}$ as diagonal and with sides parallel to the axes, then

$$(6) \quad \lim_{h \rightarrow 0} \frac{\Delta_1^n m(L_0)}{\Delta_1^n m(R_0)} = \frac{\alpha}{(n + \alpha + 1)(n + 1)} \cdot \frac{\Delta_1^n 1^{n+\alpha}}{\Delta_1^n 1^{n+\alpha-1}}$$

where

$$\Delta_1^n m(L_0) = \sum_{v=0}^n (-1)^{n-v} \binom{n}{v} m(L_v)$$

and $m(L_v)$ denotes the area of the lentil L_v .

In order to prove this we observe that by hypothesis

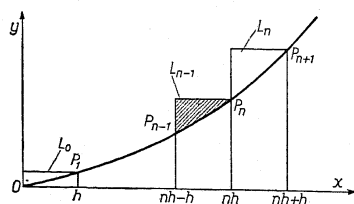


Fig. 1.

so that

$$\Delta_1^n m(L_0) = h \sum_{i=1}^n (-1)^{n-i} \binom{n}{i} f(ih) - \Delta_1^n F(0)$$

where

$$\begin{aligned} F(x) &= \int_0^x f(x) dx = \frac{gx^{n+\alpha+1}}{n+\alpha+1} + \int_0^x x^{n+\alpha} \varepsilon(x) dx \\ &= \frac{gx^{n+\alpha+1}}{n+\alpha+1} + x^{n+\alpha+1} g^{n+\alpha} \varepsilon(\theta x). \end{aligned}$$

Also

$$\Delta_1^n m(R_0) = h \Delta_1^{n+1} f(0) = h^{n+\alpha+1} \left[g \Delta_1^{n+1} 0^{n+\alpha} + \sum_{i=0}^{n+1} (-1)^{n-i} \binom{n}{i} \varepsilon(ih) \right].$$

$$f(x) = x^{n+\alpha}(g + \varepsilon(x))$$

where $\varepsilon(x) \rightarrow 0$ as $x \rightarrow 0$ and $g \neq 0$.

Now

$$m(L_{i-1}) = hf(ih) - \int_{(i-1)h}^{ih} f(x) dx$$

and

$$m(R_{i-1}) = h\{f(ih) - f(ih-h)\},$$

Hence

$$\lim_{h \rightarrow 0} \frac{\Delta_1^n m(L_0)}{\Delta_1^n m(R_0)} = \frac{\Delta_1^n 1^{n+\alpha} - \Delta_1^{n+1} 0^{n+\alpha+1}/(n+\alpha+1)}{\Delta_1^{n+1} 0^{n+\alpha}}.$$

Since $\Delta_1^{n+1} 0^{n+\alpha+1} = (n+1)\Delta_1^n 1^{n+\alpha}$, we get the result of the theorem.

For $n = 0$, we get Golab's result. For $n = 1$, we have

$$(7) \quad \lim_{h \rightarrow 0} \frac{m(L_1) - m(L_0)}{m(R_1) - m(R_0)} = \frac{(2^{\alpha+1} - 1)\alpha}{2(\alpha + 2)(2^\alpha - 1)}.$$

For $\alpha = 1$, since $\Delta_1^{n+1} 0^{n+1} = (n+1)!$, and $\Delta_1^{n+1} 0^{n+2} = \frac{1}{2}(n+1) \cdot (n+2)!$ and $\Delta_1^n 1^{n+1} = \frac{1}{2}(n+2) \cdot (n+1)!$, we have the right side of (7) = $\frac{1}{2}$.

We can easily show that the right side of (7) is an increasing function of α for $\alpha \geq 1$ and that it increases from $\frac{1}{2}$ to 1 as α varies from 1 to ∞ . But in the general case we do not know if such a property is true.

A more general situation than that of theorem 1 above can be stated.

THEOREM 6. Let Γ be a curve satisfying H_{n-1} , let P be a point with abscissa h and let P_i have the abscissa $ih/(n+1)$ ($i = 1, 2, \dots, n$). If A is the point

$$\left\{ h, \frac{h^n}{n!} f^{(n)}\left(\frac{h}{n+1}\right) \right\},$$

if the lentils between the chords $\overline{P_i P_{i+1}}$ and the arc $\widehat{P_i P_{i+1}}$ are L_i ($i = 0, 1, \dots, n$) and if the triangle OAP is denoted by T , we have

$$(8) \quad \lim_{h \rightarrow 0} \frac{\Delta_1^n m(L_0)}{m(T)} = \left(\frac{1}{n+1} \right)^{n+2+\alpha} \frac{\left[\frac{1}{2} \Delta_1^n (0^{n+1+\alpha} + 1^{n+1+\alpha}) - \frac{1}{n+2+\alpha} \Delta_1^n 0^{n+2+\alpha} \right]}{\frac{1}{2} \left[1 - \frac{(n+2+\alpha) \dots (2+\alpha)}{n!(n+1)^{1+\alpha}} \right]}.$$

(¹) These results can easily be seen from (5). Thus to show that $\Delta_1^{n+1} 0^{n+2} = \frac{1}{2}(n+1)(n+2)!$, we put in (5), $f(x) = x^{n+2}$, $h = 1$, and $n+1$ for $r, k = 1$. Then

$$\Delta_1^{n+1} 0^{n+2} = P_1(n+1) \cdot (n+2)!.$$

But from $P_0(r) = 1, P_n(1) = 1/(n+1)!$ and the relation

$$P_n(r+1) = \sum_{i=0}^n P_{n-i}(r) P_i(1),$$

we get

$$P_1(n+1) = P_1(n) + \frac{1}{2}.$$

Hence the result $P_1(n+1) = \frac{1}{2}(n+1)$, which gives the desired results.

To prove this we observe that

$$m(L_i) = \frac{1}{2} \cdot \frac{h}{n+1} \left[f\left(\frac{ih}{n+1}\right) + f\left(\frac{i+1}{n+1}h\right) \right] - \int_{ih/(n+1)}^{(i+1)h/(n+1)} f(x) dx,$$

so that

$$\begin{aligned} \Delta_1^n m(L_0) &= \sum_{i=0}^n (-1)^{n-i} \binom{n}{i} m(L_i) \\ &= \frac{1}{2} \cdot \frac{h}{n+1} \left[\sum_{i=0}^n (-1)^{n-i} \binom{n}{i} f\left(\frac{ih}{n+1}\right) + \sum_{i=0}^n (-1)^{n-i} \binom{n}{i} f\left(\frac{i+1}{n+1}h\right) \right] - \\ &\quad - \Delta_{h/(n+1)}^{n+1} F(0) \end{aligned}$$

where $F(x) = \int_0^x f(x) dx$. Also

$$m(T) = \frac{h}{2} \left[f(h) - \frac{h^n}{n!} f^{(n)}\left(\frac{h}{n+1}\right) \right].$$

Since $f(x) = x^{n+1+\alpha}(g + \varepsilon(x))$, the result of the theorem is easily obtained.

References

- [1] S. Gołąb, *Sur quelques propriétés des courbes planes*, Ann. Polon. Math. 1 (1954), p. 91-106.
 [2] H. D. Kloosterman, *Derivatives and finite differences*, Duke Math. Journal 17 (1950), p. 169-186.

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Sur la limitation des solutions d'un système d'équations intégrales de Volterra

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§ 1. M. T. Sato a publié récemment [1], sous le même titre que plus haut, un intéressant article dans lequel l'auteur considère un système d'équations intégrales linéaires

$$(1.1) \quad u_j(x) = \sum_{k=1}^n \int_a^x a_{jk}(x, t) u_k(t) dt + b_j(x) \quad (j = 1, 2, \dots, n),$$

où les fonctions $a_{jk}(x, t)$ ($j, k = 1, 2, \dots, n$) sont continues dans le domaine D : $a \leq t \leq x < \infty$ et $b_j(x)$ ($j = 1, 2, \dots, n$) bornées et continues dans J : $a \leq x < \infty$. En supposant que

$$(1.2) \quad \max_{j,k} |a_{jk}(x, t)| \leq A(x, t), \quad \sum_{j=1}^n |b_j(x)| \leq B,$$

où la fonction $A(x, t)$ et dérivée partielle $A'_x(x, t)$ sont continues et non négatives dans le domaine D , B est une constante dans l'intervalle J , T. Sato a démontré l'inégalité⁽¹⁾

$$(1.3) \quad \sum_{j=1}^n |u_j(x)| \leq B \exp \left(n \int_a^x A(x, t) dt \right) \quad (x \geq a)$$

et il a remarqué aussi que l'inégalité

$$(1.4) \quad \lim_{x \rightarrow \infty} \int_a^x A(x, t) dt < \infty$$

est, entre autres, une condition suffisante pour que la solution $u_1(x), \dots, u_n(x)$ du système (1.1) soit bornée pour de grandes valeurs de la variable x .

⁽¹⁾ Dans le travail de T. Sato [1] n ne figure pas (voir p. 274, (6)).