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## GENERALIZED GREEN'S MATRIX FOR LINEAR PULSE BOUNDARY-VALUE PROBLEMS

## УЗАГАЛЬНЕНА МАТРИЦЯ ГРІНА ДЛЯ ЛІНІЙНИХ ІМПУЛЬСНИХ КРАЙОВИХ ЗАДАЧ

An algebraic criterion of solvability and the structure of a general solution are found for a linear boundary-value problem for systems of differential equations with pulse effects. The generalized Green's matrix is constructed.

Одержано алгебраїчний критерій розв'язності та структуру загального розв'язку крайової задачі для систем диференціальних рівнянь з імпульсним ефектом. Побудовано узагальнену матрицю Гріна.

**1. Introduction.** We consider the linear system of differential equations

$$\dot{x} = A(t)x + \varphi(t), \quad t \in [a, b], \quad t \neq \tau_i, \quad i = \overline{1, p}, \quad (1)$$

with pulse effects in the boundary conditions

$$l(x) \equiv \sum_{i=1}^{p+1} l_i(x_i) = h. \quad (2)$$

Here, the  $n \times n$ -matrix function  $A(t)$  is from  $C[a, b]$ ,  $\varphi(t)$  is a first-order discontinuous  $n$ -vector function for  $t = \tau_i$ ,  $i = \overline{1, p}$ , i.e.,

$$\varphi(t) = \varphi_i(t), \quad t \in [\tau_{i-1}, \tau_i], \quad i = \overline{1, p+1}, \quad \tau_0 = a, \quad \tau_{p+1} = b.$$

The linear functionals  $l_i(x_i)$  are defined in the  $n$ -vector space of continuously differentiable functions  $x_i(t)$  in  $[\tau_{j-1}, \tau_j]$ ,  $i = \overline{1, p+1}$ ;  $l_i(x_i): C^1[\tau_{i-1}, \tau_i] \rightarrow R^m$ ;  $h$  is an arbitrary  $m$ -vector from  $E^m$ .

Difference boundary-value problems are obtained in dependence on the concrete form of the linear functionals. For instance, multipoint boundary-value problems with  $p$ -points of pulse effects can be written by the Stieltjes integral

$$l_i(x_i) = \int_{\tau_{i-1}}^{\tau_i} [d\sigma_i(s)] C_i(s)x_i(s), \quad i = \overline{1, p+1}, \quad \tau_0 = a, \quad \tau_{p+1} = b,$$

where  $\sigma_i(s) = \text{diag}[\sigma_{11}^i(s) \dots \sigma_{mn}^i(s)]$  are diagonal  $m \times m$  matrices, elements of which are functions of bounded variation in  $[\tau_{i-1}, \tau_i]$ ;  $C_i(s)$  are  $m \times n$  matrices, elements of which are first-order discontinuous function for  $t = \tau_i$ ,  $i = \overline{1, p}$ .

We consider the problem of finding a first-order discontinuous function

$$x(t) = x_i(t), \quad t \in [\tau_{i-1}, \tau_i], \quad i = \overline{1, p+1}, \quad \tau_0 = a, \quad \tau_{p+1} = b, \quad (3)$$

for  $t = \tau_i$ ,  $i = \overline{1, p+1}$ , so that the vector differentiable functions  $x_i(t)$  satisfy (1), (2).

The system (1), (2) is, in particular, considered in [1], where the boundary conditions are written in the form

$$C_i x(\tau_i - 0) + D_i x(\tau_i + 0) = d_i, \quad i = \overline{1, p}, \quad (4)$$

$$\sum_{k=0}^{p+2} A_k x(t_k) = d_{p+1}, \quad t_k \neq \tau_i, \quad i = \overline{1, p},$$

where  $C_i, B_i, A_k$  are  $n \times n$  matrices, the pulse points  $\tau_k$  lie between the points  $t_k$  as follows:

$$t_k < \tau_k < t_{k+1}, \quad k = \overline{1, p}. \quad (5)$$

The homogeneous multipoint boundary-value problem corresponding to (1), (4), (5) has a unique zero solution.

In this paper, this problem is solved by using the apparatus of the half-inverse matrices and the generalized Green's matrices. (For half-inverse matrices, see [2]; for generalized Green's matrix, see, e.g., [3–5].)

In [6], the same apparatus is applied to the system (1) with two-point boundary conditions and with one pulse effect in (5).

**2. Principal results.** We introduce the following notation:  $\Phi(t)$  is a fundamental matrix of solutions of  $\dot{x} = A(t)x$  with  $\Phi(a) = I_n$  ( $I_n$  are unit  $n \times n$  matrices);  $l_i(\Phi)$ ,  $i = \overline{1, p+1}$ , are  $m \times n$  matrices;  $M = [l_1(\Phi) \dots l_{p+1}(\Phi)]$  is an  $m \times (p+1)n$  matrix;  $M^- = [N_1 N_2 \dots N_{p+1}]^T$  is an arbitrary half-inverse matrix of  $M$ , where  $N_i$ ,  $i = \overline{1, p+1}$ , are  $n \times m$  matrices.

1. The general solution of (1) has the form

$$x(t) = \Phi(t)c + \bar{x}(t), \quad c \in E^n, \quad (6)$$

with the coordinate representation ( $\tau_0 = a$ ,  $\tau_{p+1} = b$ )

$$x_j(t) = \Phi(t)\Phi^{-1}(\tau_{j-1})x_j(\tau_{j-1}) + \bar{x}_j(t), \quad t \in [\tau_{j-1}, \tau_j], \quad j = \overline{1, p+1}. \quad (7)$$

The function  $\bar{x}(t)$  is first-order discontinuous and it is a particular solution of (1), which we choose in the form

$$\bar{x}(t) = \int_a^b K(t, s)\varphi(s)ds; \quad s, t \in [a, b]; \quad s, t \neq \tau_i, \quad i = \overline{1, p}, \quad (8)$$

where

$$K(t, s) = \frac{1}{2}\Phi(t)\Phi^{-1}(s) \operatorname{sign}(t-s),$$

$$t, s \in [a, b]; \quad t, s \neq \tau_i, \quad i = \overline{1, p}.$$

The domain of definition,  $a \leq t, s \leq b$ , of the functions  $K(t, s)$  is decomposed into subdomains so that ( $j = \overline{1, p+1}$ )

$$K(t, s) = \begin{cases} K_i^j(t, s) = \frac{1}{2}\Phi(t)\Phi^{-1}(s), & i = 1, 2, \dots, j-1, j1 \quad \text{in } i \leq j, \\ K_i^j(t, s) = -\frac{1}{2}\Phi(t)\Phi^{-1}(s), & i = j2, j+1, \dots, p+1 \quad \text{in } i \leq j. \end{cases}$$

If  $i = j$ , then  $j$  takes the values  $j1$  and  $j2$  corresponding to the parts under and over the diagonal of the square  $\tau_{j-1} \leq t \leq \tau_j$ ,  $\tau_{j-1} \leq s \leq \tau_j$ . The form of  $K(t, s)$  in the

subdomains determined by the pulse effect implies the coordinate representation of (8)

$$\begin{aligned} \bar{x}_i(t) = & \int_a^b K_i(t, s) \varphi(s) ds = \int_a^{\tau_1} K_i^1(t, s) \varphi_1(s) ds + \int_{\tau_1}^{\tau_2} K_i^2(t, s) \varphi_2(s) ds + \\ & + \dots + \int_{\tau_{i-1}}^t K_i^{j1}(t, s) \varphi_i(s) ds + \int_t^{\tau_i} K_i^{j2}(t, s) \varphi_i(s) ds + \dots + \\ & + \int_{\tau_p}^b K_i^{p+1}(t, s) \varphi_{p+1}(s) ds, \quad t \in [\tau_{i-1}, \tau_i], \quad i = \overline{1, p+1}. \end{aligned} \quad (9)$$

We substitute (6) into the boundary conditions (2) and obtain the algebraic system with the solutions  $x_i(\tau_{i-1})$ ,  $i = \overline{1, p+1}$

$$\begin{aligned} M [\Phi^{-1}(a)x_1(a)\Phi^{-1}(\tau_1)x_2(\tau_1) \dots \Phi^{-1}(\tau_p)x_{p+1}(\tau_p)]^T = \\ = h - \sum_{i=1}^{p+1} l_i(\bar{x}_i), \end{aligned} \quad (10)$$

where  $M$  is the  $m \times (p+1)n$  matrix introduced above.

The necessary and sufficient condition of existence of a solution of (10) is

$$(I_m - MM^{-1}) \left( h - \sum_{i=1}^{p+1} l_i(\bar{x}_i) \right) = 0. \quad (11)$$

We denote by

$$P_M^* = I - M^{-1}M(p+1)n \times (p+1)n$$

the matrix projector of  $R^{(p+1)n}$  on the space  $N(M)$  of  $M$ , i.e.,  $P_M^*: R^{(p+1)n} \rightarrow N(M)$ . Then the general solution of (10) has the form

$$\begin{aligned} [\Phi^{-1}(a)x_1(a)\Phi^{-1}(\tau_1)x_2(\tau_1) \dots \Phi^{-1}(\tau_p)x_{p+1}(\tau_p)]^T = \\ = M^{-1} \left( h - \sum_{i=1}^{p+1} l_i(\bar{x}_i) \right) + P_M^* u, \end{aligned} \quad (12)$$

where  $u$  is an arbitrary  $(p+1)n \times 1$  vector, the elements of which are numbers.

We represent the matrix  $P_M^*$  in a hypermatrix form

$$P_M^* = [P_M^1 P_M^2 \dots P_M^{p+1}]^T,$$

where  $P_M^i$ ,  $i = \overline{1, p+1}$ , are  $n \times (p+1)n$  matrices. Then, by (12), we obtain  $x_{j+1}(\tau_j)$

$$x_{j+1}(\tau_j) = \Phi(\tau_j)N_j \left( h - \sum_{i=1}^{p+1} l_i(\bar{x}_i) \right) + \Phi(\tau_j)P_M^{j+1}u, \quad j = \overline{0, p}, \quad \tau_0 = a. \quad (13)$$

Now we substitute (13) and (9) in (7) and, after some transformations, we obtain

$$x_j(t) = \Phi(t)P_M^j u + \Phi(t)N_j h + \int_a^b G_{0j}(t, s) \varphi(s) ds, \quad t \in [\tau_{j-1}, \tau_j], \quad j = \overline{1, p+1}, \quad (14)$$

where

$$G_{0j}(t, s) = K_j(t, s) - \Phi(t)N_j \sum_{i=1}^{p+1} l_i K_i(\cdot, s), \quad j = \overline{1, p+1}. \quad (15)$$

In this case, it is necessary to keep in mind that

$$\begin{aligned} \int_a^b G_{0q}(t, s)\varphi(s)ds &= \int_a^{\tau_1} G_{0q}^1(t, s)\varphi_1(s)ds + \dots + \int_{\tau_{q-1}}^t G_{0q}^{q1}(t, s)\varphi_q(s)ds + \\ &+ \int_t^{\tau_q} G_{0q}^{q2}(t, s)\varphi_q(s)ds + \dots + \int_{\tau_p}^b G_{0q}^{p+1}(t, s)\varphi_{p+1}(s)ds, \quad q = \overline{1, p+1}, \end{aligned} \quad (16)$$

and

$$G_{0q}^l(t, s) = K_q^l(t, s) - \Phi(t)N_q \sum_{i=1}^{p+1} l_i K_i(\cdot, s), \quad t \in [\tau_{q-1}, \tau_q], \quad (17)$$

$$q = \overline{1, p+1}, \quad l = 1, 2, \dots, q-1, q1, q2, q+1, \dots, p+1.$$

**Lemma 1.** *The matrix function*

$$G_0(t, s) = K(t, s) - \Phi(t)NK(\cdot, s), \quad (18)$$

where

$$G_0(t, s) = G_{0q}(t, s), \quad t \in [\tau_{q-1}, \tau_q], \quad s \in [a, b], \quad q = \overline{1, p+1}, \quad (19)$$

and

$$G_{0q}(t, s) = \begin{cases} G_{0q}^l(t, s), & s < t, \quad l = 1, 2, \dots, q-1, q1; \quad t \in [\tau_{q-1}, \tau_q], \\ G_{0q}^l(t, s), & s > t, \quad l = q2, q+1, \dots, p+1; \quad t \in [\tau_{q-1}, \tau_q], \end{cases} \quad (20)$$

is  $n \times n$ -dimensional generalized Green's matrix for the pulse boundary-value problem (1), (2).

**Proof.** We prove Lemma 1 by direct verification of the conditions (see, e.g., [3]):

$$\frac{d}{dt} G_0(t, s) = A(t)G_0(t, s), \quad s \in [a, b], \quad t \neq s \neq \tau_i, \quad i = \overline{1, p},$$

$$lG_0(\cdot, s) = (I_m - MM^-)lK(\cdot, s),$$

$$t = a, \quad t = b, \quad t = \tau_i, \quad s \in [a, b], \quad s \neq \tau_i, \quad (21)$$

$$G_0(s+0, s) - G_0(s-0, s) = I_n, \quad t = s \neq \tau_i.$$

2. Let  $D$  be a square  $(p+1)n \times (p+1)n$  square matrix

$$D = \int_a^b x_0^T(t)x_0(t)dt = \sum_{i=1}^{p+1} \int_{\tau_{i-1}}^{\tau_i} x_{0i}^T(t)x_{0i}(t)dt, \quad \tau_0 = a, \quad \tau_{p+1} = b, \quad (22)$$

where  $x_0(t)u = \Phi(t)P_m u$  is the general solution of the boundary-value system  $\dot{x} = A(t)x$ ,  $l(x) = 0$ .

**Lemma 2.** Let  $\det D \neq 0$ . Then the matrix-function

$$G(t, s) = G_0(t, s) - \Phi(t)P_M D^{-1} \int_a^b x_0^T(t)G_0(t, s) dt, \quad (23)$$

where

$$G(t, s) = G_j(t, s) = G_{0j}(t, s) - \Phi(t)P_M^j D^{-1} \int_a^b x_0^T(t)G_0(t, s) dt, \quad (24)$$

$$t \in [\tau_{j-1}, \tau_j], \quad j = \overline{1, p+1}, \quad \tau_0 = a, \quad \tau_{p+1} = b, \quad s \in [a, b],$$

and

$$G_j(t, s) = \begin{cases} G_j^l(t, s), & \text{for } s < t, \quad l = 1, 2, \dots, j-1, \quad j!; \quad t \in [\tau_{j-1}, \tau_j], \\ G_j^l(t, s), & \text{for } s > t, \quad l = j, j+1, \dots, p+1; \quad t \in [\tau_{j-1}, \tau_j], \end{cases} \quad (25)$$

$$G_j^l(t, s) = G_{0j}^l(t, s) - \Phi(t)P_M^j D^{-1} \int_a^b x_0^T(t)G_0(t, s) dt,$$

is the unique Green's matrix-function for pulse system (1), (2) orthogonal to an arbitrary solution of the correspondent homogeneous system.

**Proof.** Since  $G(t, s)$  (from (23)–(25)) is expressed in terms of  $G_0(t, s)$  (from (18)–(20)) and, for  $G_0(t, s)$ , Lemma 1 is true, we directly verify conditions (21). It remains to verify the additional orthogonal condition

$$\int_a^b x_0^T(t)G(t, s) dt = 0 \quad \text{at } s \in [a, b], \quad s \neq \tau_j, \quad j = \overline{1, p}.$$

Indeed, ( $I$  is a unit  $(p+1)n \times (p+1)n$  matrix)

$$\begin{aligned} \int_a^b x_0^T(t)G(t, s) dt &= \int_a^b x_0^T(t) \left[ G_0(t, s) - \Phi(t)P_M D^{-1} \int_a^b x_0^T(\tau)G_0(\tau, s) d\tau \right] dt = \\ &= \int_a^b x_0^T(t)G_0(t, s) dt - \int_a^b x_0^T(t)\Phi(t)P_M dt D^{-1} \int_a^b x_0^T(\tau)G_0(\tau, s) d\tau = \\ &= \left[ I - \int_a^b x_0^T(t)x_0(t) dt D^{-1} \right] \int_a^b x_0^T(\tau)G_0(\tau, s) d\tau = \\ &= [I - DD^{-1}] \int_a^b x_0^T(\tau)G_0(\tau, s) d\tau = 0. \end{aligned}$$

**Theorem.** Let condition (11) be satisfied. If  $\det D \neq 0$ , then the general solution of (1), (2)  $x(t, u)$  from the set of first-order discontinuous functions defined on  $[a, b]$  has the form

$$x(t, u) = x_0(t)u + x^*(t), \quad u \in E_{(p+1)n}. \quad (26)$$

Here,  $x_0(t)u = \Phi(t)P_M u$  is a general solution of the associated homogeneous system  $\dot{x} = A(t)x$ ,  $l(x) = 0$ ;  $\bar{x}^*(t)$  is the unique particular solution of (1), (2), satisfying the orthogonal condition

$$\int_a^b x_0^T(t) x(t, u) dt = 0 \quad (27)$$

and having the form

$$\bar{x}^*(t) = \int_a^b G(t, s) \varphi(s) ds + H(t), \quad t, s \in [a, b], \quad (28)$$

$$H(t) = \Phi(t) \left[ N - P_M D^{-1} \int_a^b x_0^T(t) \Phi(t) N dt \right] h.$$

**Proof.** By using the coordinate representation (14), we obtain the general solution of (1), (2) in the form

$$x(t, u) = x_0(t)u + \bar{x}_0(t), \quad u \in E_{(p+1)n}, \quad (29)$$

where

$$x_0(t)u = \Phi(t)P_M u \quad \text{and} \quad \bar{x}_0(t) = \Phi(t)Nh + \int_a^b G_0(t, s) \varphi(s) ds$$

are a general solution of the homogeneous system  $\dot{x} = A(t)x$ ,  $l(x) = 0$  and a particular solution of (1), (2), respectively. We substitute  $x(t, u)$  from (29) into (27) and find a  $(p+1)n \times 1$  vector  $u$  from the algebraic system

$$Du = B, \quad (30)$$

where  $D$  is the matrix from (22), and the  $(p+1)n \times 1$  matrix  $B$  has the form

$$B = - \int_a^b x_0^T(t) \bar{x}_0(t) dt = - \int_a^b x_0^T(t) \Phi(t) N h dt - \int_a^b \int_a^b x_0^T(t) G_0(t, s) \varphi(s) ds dt.$$

Since  $\det D \neq 0$ , relation (30) has the unique solution  $u = D^{-1}B$ , which we substitute in (29). By means of Lemmas 1 and 2, the general solution of (1), (2) is obtained in form (26), where the unique particular solution is  $\bar{x}^*(t)$  from (28) with the coordinate representation at  $t \in [\tau_{j-1}, \tau_j]$

$$\begin{aligned} \bar{x}_j^*(t) &= \int_a^b G_j(t, s) \varphi(s) ds + H_j(t) = \int_a^{\tau_1} G_j^1(t, s) \varphi_1(s) ds + \dots + \\ &+ \int_{\tau_{j-1}}^t G_j^{j1}(t, s) \varphi_j(s) ds + \int_t^{\tau_j} G_j^{j2}(t, s) \varphi_j(s) ds + \dots + \\ &+ \int_{\tau_p}^b G_j^{p+1}(t, s) \varphi_{p+1}(s) ds + H_j(t), \end{aligned} \quad (31)$$

$$H_j(t) = \Phi(t) \left[ N_j - P_M^j D^{-1} \int_a^b x_0^T(t) \Phi(t) N dt \right] h.$$

**3. Example.** We consider the two-point boundary-value problem with one pulse effect

$$\dot{x} = \varphi(t), \quad \varphi(t) = [\varphi_1(t) \ \varphi_2(t)]^T, \quad x = [x_1 \ x_2]^T, \quad (32)$$

$$\begin{aligned}
 [1 \quad -1]x(a) + [1 \quad -1]x(\tau_1 - 0) + [1/2 \quad 1/2]x(\tau_1 + 0) + \\
 + [-1/2 \quad 1/2]x(b) = h.
 \end{aligned}
 \tag{33}$$

Here,

$$\begin{aligned}
 \Phi(t) = I_2, \quad \Phi^{-1}(t) = I_2, \quad l_1(\Phi) = [2 \quad -2], \quad l_2(\Phi) = [0 \quad 0], \\
 M = [l_1(\Phi) \quad l_2(\Phi)] = [2 \quad -2 \quad 0 \quad 0].
 \end{aligned}$$

For half-inverse matrix of  $M$ , we choose the matrix  $M^- = [1 \quad -1/2 \quad 0 \quad 0]^T$ . By computing, we find  $I_1 - MM^- = 0$ ,

$$P_M^* = I_4 - M^-M = \begin{bmatrix} -1 & -2 & 0 & 0 \\ -1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}.$$

We have

$$P_M^1 = \begin{bmatrix} -1 & -2 & 0 & 0 \\ -1 & 0 & 0 & 0 \end{bmatrix}, \quad P_M^2 = \begin{bmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}, \quad N_1 = \begin{bmatrix} 1 \\ -1/2 \end{bmatrix}, \quad N_2 = \begin{bmatrix} 0 \\ 0 \end{bmatrix}.$$

Therefore, the function  $K(t, s)$  and the expression  $l_1(\bar{x}_1) + l_2(\bar{x}_2)$  have the form

$$\begin{aligned}
 K(t, s) = \begin{cases} \frac{1}{2}J_2, & t > s, \\ -\frac{1}{2}J_2, & t < s, \end{cases} \\
 l_1(\bar{x}_1) + l_2(\bar{x}_2) = \left[ -\frac{3}{2} \int_{\tau_1}^b \varphi_{21}(s) ds \quad \frac{1}{2} \int_{\tau_1}^b \varphi_{22}(s) ds \right]^T.
 \end{aligned}$$

Since  $I_1 - MM^- = 0$ , condition (11) is always satisfied. By means of  $x_{01}(t) = P_M^1 x$ ,  $x_{02}(t) = P_M^2 x$  for  $D$ , we have

$$D = \begin{bmatrix} 2(\tau_1 - a) & 2(\tau_1 - a) & 0 & 0 \\ 2(\tau_1 - a) & 4(\tau_1 - a) & 0 & 0 \\ 0 & 0 & b - \tau_1 & 0 \\ 0 & 0 & 0 & b - \tau_1 \end{bmatrix}.$$

As a consequence of  $\det D = 4(b - \tau_1)^2(\tau_1 - a)^2 \neq 0$ , we get

$$D^{-1} = \begin{bmatrix} (\tau_1 - a)^{-1} & -\frac{1}{2}(\tau_1 - a)^{-1} & 0 & 0 \\ -\frac{1}{2}(\tau_1 - a)^{-1} & \frac{1}{2}(\tau_1 - a)^{-1} & 0 & 0 \\ 0 & 0 & (b - \tau_1)^{-1} & 0 \\ 0 & 0 & 0 & (b - \tau_1)^{-1} \end{bmatrix}.$$

In this case, for (33), by relation (17), we obtain

$$G_{01}^{11}(t, s) = \frac{1}{2}I_2, \quad G_{01}^{12}(t, s) = -\frac{1}{2}I_2, \quad G_{01}^2(t, s) = \frac{1}{4} \begin{bmatrix} 4 & -2 \\ -3 & -1 \end{bmatrix},$$

$$G_{02}^1(t, s) = \frac{1}{2}I_2, \quad G_{02}^{21}(t, s) = \frac{1}{2}I_2, \quad G_{02}^{22}(t, s) = -\frac{1}{2}I_2.$$

By applying relation (31), we get

$$H_1(t) = [2h \quad h]^T, \quad H_2(t) = [0 \quad 0]^T,$$

$$\bar{x}_1^*(t) = \left(1 - \frac{1}{\tau_1 - a}\right) \times$$

$$\times \left\{ \int_a^t \begin{bmatrix} \varphi_{11}(s) \\ -\varphi_{12}(s) \end{bmatrix} ds - \int_t^{\tau_1} \begin{bmatrix} \varphi_{11}(s) \\ \varphi_{12}(s) \end{bmatrix} ds + \frac{1}{4} \begin{bmatrix} 1 & -3 \\ -8 & 4 \end{bmatrix} \int_{\tau_1}^b \begin{bmatrix} \varphi_{21}(s) \\ \varphi_{22}(s) \end{bmatrix} ds \right\} + \begin{bmatrix} 2 \\ 1 \end{bmatrix} h,$$

$$\bar{x}_2^*(t) = \frac{1}{2} \left(1 - \frac{1}{b - \tau_1}\right) \left\{ \int_a^{\tau_1} \begin{bmatrix} \varphi_{11}(s) \\ \varphi_{12}(s) \end{bmatrix} ds + \int_{\tau_1}^t \begin{bmatrix} \varphi_{21}(s) \\ \varphi_{22}(s) \end{bmatrix} ds - \int_t^b \begin{bmatrix} \varphi_{21}(s) \\ \varphi_{22}(s) \end{bmatrix} ds \right\}.$$

Therefore, the general solution of (32), (33) is

$$x_1(t) = \begin{bmatrix} -1 & -2 & 0 & 0 \\ -1 & 0 & 0 & 0 \end{bmatrix} [u_1 \quad u_2 \quad u_3 \quad u_4]^T + \bar{x}_1^*(t),$$

$$x_2(t) = \begin{bmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} [u_1 \quad u_2 \quad u_3 \quad u_4]^T + \bar{x}_2^*(t).$$

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