

## A NOTE ON KLEIN'S OSCILLATION THEOREM FOR PERIODIC BOUNDARY CONDITIONS

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Recently Howe [4] has considered the oscillation theory for the two-parameter eigenvalue problem

$$(1a) \quad \begin{aligned} &(p_1(x_1)y_1')' + (\lambda A_1(x_1) + \mu B_1(x_1) + q_1(x_1))y_1 = 0, \\ &a_1 \leq x_1 \leq b_1, \quad ' = d/dx_1, \end{aligned}$$

$$(1b) \quad \begin{aligned} &(p_2(x_2)y_2')' + (\lambda A_2(x_2) + \mu B_2(x_2) + q_2(x_2))y_2 = 0, \\ &a_2 \leq x_2 \leq b_2, \quad ' = d/dx_2, \end{aligned}$$

subjected to the boundary conditions

$$(2a) \quad y_1(a_1) = y_1(b_1), \quad y_1'(a_1) = y_1'(b_1),$$

$$(2b) \quad y_2(a_2) = y_2(b_2), \quad y_2'(a_2) = y_2'(b_2),$$

where for  $i=1, 2$ ,  $-\infty < a_i < b_i < \infty$ ,  $p_i$ ,  $p_i'$ ,  $A_i$ ,  $B_i$ , and  $q_i$  are real-valued, continuous functions in  $[a_i, b_i]$ ,  $p_i$  is positive in  $[a_i, b_i]$ , and  $p_i(a_i) = p_i(b_i)$ . Furthermore, it is also assumed that  $(A_1B_2 - A_2B_1) \neq 0$  for all values of  $x_1$  and  $x_2$  in their respective intervals.

It is our opinion that some of the arguments used by Howe are incomplete and require further modification. In particular, we refer to the proofs of his lemma 1 and theorem 4, and also to his assumption concerning the existence of a continuously turning tangent for a curve which may possess singular points (see his theorem 1). Hence it has been felt worthwhile to present here a new proof of the oscillation theorem for the system (1, 2). Moreover, by subjecting the differential equations (1) to the further boundary conditions

$$(3a) \quad y_1(a_1) = y_1(b_1), \quad y_1'(a_1) = y_1'(b_1),$$

$$(3b) \quad y_2(a_2) = -y_2(b_2), \quad y_2'(a_2) = -y_2'(b_2),$$

and

$$(4a) \quad y_1(a_1) = -y_1(b_1), \quad y_1'(a_1) = -y_1'(b_1),$$

$$(4b) \quad y_2(a_2) = -y_2(b_2), \quad y_2'(a_2) = -y_2'(b_2),$$

the same arguments can be employed to prove the oscillation theorem for each of the systems (1, 2), (1, 3), and (1, 4).

Before proceeding further, we first wish to make the following definitions concerning the system (1, 2). Analogous definitions also hold for each of the

systems (1, 3) and (1, 4). By an eigenvalue of the system (1, 2) we shall mean a pair of numbers,  $(\lambda^*, \mu^*)$ , such that for  $\lambda = \lambda^*$  and  $\mu = \mu^*$ , (1a) (resp. (1b)) has a non-trivial solution satisfying (2a) (resp. (2b)). If  $y_1(x_1, \lambda^*, \mu^*)$  (resp.  $y_2(x_2, \lambda^*, \mu^*)$ ) denotes such a solution, then the product,  $\prod_{i=1}^2 y_i(x_i, \lambda^*, \mu^*)$ , will be called an eigenfunction of the system (1, 2) corresponding to  $(\lambda^*, \mu^*)$ . Let  $I_2$  denote the Cartesian product of the intervals  $a_1 \leq x_1 \leq b_1$ ,  $a_2 \leq x_2 \leq b_2$ ; and denote by  $L_\Delta^2$  the Hilbert space of those Lebesgue measurable functions which are square-integrable in  $I_2$  with respect to the weight function  $\Delta = |A_1 B_2 - A_2 B_1|$  (we note that here the inner product is always taken with respect to the weight  $\Delta$ ). Then the eigenfunctions corresponding to an eigenvalue of the system (1, 2) generate a subspace in  $L_\Delta^2$ , which we shall refer to as the corresponding eigenspace. By the multiplicity of an eigenvalue, we shall mean the dimension of the corresponding eigenspace in  $L_\Delta^2$ . Also, in the sequel, when we speak of linearly independent eigenfunctions, we shall mean linearly independent as elements of  $L_\Delta^2$ . Similarly, we shall say that two eigenfunctions are orthogonal in  $L_\Delta^2$  if their inner product is zero.

**THEOREM 1.** *The eigenvalues of the system (1, 2) form a countably infinite subset of  $E_2$  (Euclidean 2-space) having no finite cluster points. Each eigenvalue has multiplicity one, two, or four, that is to say, to each eigenvalue there corresponds one, two, or four linearly independent eigenfunctions. Eigenfunctions corresponding to distinct eigenvalues are orthogonal in  $L_\Delta^2$ . Let  $m_1, m_2$  be any non-negative integers which are either zero or even. For  $m_1$  and  $m_2$  both greater than zero there exists precisely four eigenvalues of the system (1, 2) (multiple eigenvalues being repeated) such that if  $\prod_{i=1}^2 y_{i,j}(x_i)$ ,  $j=1, \dots, 4$ , denote the corresponding (linearly independent) eigenfunctions, then  $y_{i,j}(x_i)$  has exactly  $m_i$  zeros in  $[a_i, b_i]$ ,  $i=1, 2, j=1, \dots, 4$ . If either  $m_1=0$  and  $m_2>0$  or  $m_1>0$  and  $m_2=0$ , then there exists precisely two eigenvalues of (1, 2) (multiple eigenvalues being repeated) with the corresponding (linearly independent) eigenfunctions satisfying the above oscillation properties. If  $m_1=m_2=0$ , then there exists exactly one (simple) eigenvalue of (1, 2) with the corresponding eigenfunction having the above oscillation properties. Finally, considering all such possible tuples  $(m_1, m_2)$ , the corresponding eigenvalues, each repeated as many times as its multiplicity indicates, constitute the totality of the eigenvalues of the system (1, 2).*

**THEOREM 2.** *If in theorem 1 we now let  $m_1, m_2$  be any non-negative integers such that  $m_1$  is either zero or even and  $m_2$  is odd, then, with obvious modifications, the results of theorem 1 are valid for the system (1, 3).*

**THEOREM 3.** *If in theorem 1 we now let  $m_1, m_2$  be any positive odd integers, then, with obvious modifications, the results of theorem 1 are valid for the system (1, 4).*

We shall limit ourselves to the proof of theorem 1. Moreover, since it is quite straightforward to verify that eigenvalues of the system (1, 2) necessarily belong

to  $E_2$ , we refer to [4, theorem 2] for such a proof. Similarly, by slightly modifying the arguments given in the reference just cited, it is easy to show that eigenfunctions corresponding to distinct eigenvalues are orthogonal in  $L^2_\Delta$ . Also, by arguing as in [1, theorem 9.4.1, p. 151], it is clear that by introducing an orthogonal transformation in the parameters  $\lambda$  and  $\mu$ , if necessary, we can from now on assume that  $B_1, B_2$ , and  $(A_1B_2 - A_2B_1)$  are all positive for all values of  $x_1$  and  $x_2$  in their respective intervals.

**Proof of theorem 1.** We shall from now on assume that  $\lambda$  is real and for fixed  $\lambda$  denote by  $\nu_i(\lambda), i \geq 0$ , the eigenvalues of (1a) with boundary conditions  $y_1(a_1) = y_1(b_1) = 0$ ; here the eigenfunction corresponding to  $\nu_i(\lambda)$  has exactly  $i$  zeros in  $(a_1, b_1)$  and hence  $i + 2$  zeros in  $[a_1, b_1]$ . Similarly, we denote by  $\rho_i(\lambda), i \geq 0$ , the eigenvalues of (1a) with boundary conditions  $y'_i(a_1) = y'_i(b_1) = 0$  and where the eigenfunction corresponding to  $\rho_i(\lambda)$  has exactly  $i$  zeros in  $(a_1, b_1)$  and hence  $i$  zeros in  $[a_1, b_1]$ .

Now let us consider the eigenvalue problem (1a, 2a). From [2, pp. 213–218] we know that for fixed  $\lambda$  the eigenvalues of (1a) with (2a),  $\mu_i(\lambda), i \geq 0$ , form a sequence such that

$$-\infty < \rho_0(\lambda) \leq \mu_0(\lambda) < \nu_0(\lambda) < \mu_1(\lambda) \leq \nu_1(\lambda) \leq \mu_2(\lambda) < \nu_2(\lambda) < \dots$$

$$\dots < \nu_{2i}(\lambda) < \mu_{2i+1}(\lambda) \leq \nu_{2i+1}(\lambda) \leq \mu_{2i+2}(\lambda) < \nu_{2i+2}(\lambda) < \dots$$

At  $\mu_0(\lambda)$  there is a unique eigenfunction having no zeros in  $[a_1, b_1]$ . If  $\mu_{2i+1}(\lambda) < \mu_{2i+2}(\lambda)$  for some  $i \geq 0$ , then there is a unique eigenfunction at  $\mu_{2i+1}(\lambda)$  having exactly  $2i + 2$  zeros in  $[a_1, b_1]$  and a unique eigenfunction at  $\mu_{2i+2}(\lambda)$  having exactly  $2i + 2$  zeros in  $[a_1, b_1]$ . If, however,  $\mu_{2i+1}(\lambda) = \mu_{2i+2}(\lambda)$ , then there are two linearly independent eigenfunctions at  $\mu_{2i+1}(\lambda)$  each having exactly  $2i + 2$  zeros in  $[a_1, b_1]$ . Moreover, from [2, pp. 219–220] and [3, subsection 2.1], we know that  $\rho_i(\lambda), \nu_i(\lambda)$  and  $\mu_i(\lambda), i \geq 0$ , are all continuous in  $-\infty < \lambda < \infty$ .

Analogous results hold for (1b) with boundary conditions  $y'_2(a_2) = y'_2(b_2) = 0, y_2(a_2) = y_2(b_2) = 0$ , and (2b), respectively. We denote the corresponding eigenvalues by  $\{\rho_i^*(\lambda)\}_{i=0}^\infty, \{\nu_i^*(\lambda)\}_{i=0}^\infty$ , and  $\{\mu_i^*(\lambda)\}_{i=0}^\infty$ , respectively.

It now follows that the above eigenvalues, as functions of  $\lambda$ , determine continuous curves in the  $(\lambda, \mu)$ -plane. For  $i \geq 0$  denote by  $C_i$  (resp.  $C_i^*$ ) the curve in the  $(\lambda, \mu)$ -plane determined by  $\nu_i(\lambda)$  (resp.  $\nu_i^*(\lambda)$ ), and by  $S_i$  (resp.  $S_i^*$ ) the curve determined by  $\mu_i(\lambda)$  (resp.  $\mu_i^*(\lambda)$ ). It is clear that the eigenvalues of the system (1, 2) are precisely the points of intersection, if any, of the curves  $S_i$  with the curves  $S_j^*$ . Moreover, if  $d_i$  (resp.  $d_i^*$ ) is the distance of  $C_i$  (resp.  $C_i^*$ ) to the origin of the  $(\lambda, \mu)$ -plane, then we may argue as in [5, section 2] to prove that  $d_i$  (resp.  $d_i^*$ ) tends to infinity with  $i$ . This shows that any bounded subset of the  $(\lambda, \mu)$ -plane can intersect only a finite number of the  $S_i$  (resp.  $S_i^*$ ). Hence it follows that the proof of theorem 1 will be completed once we have shown that  $S_i$  intersects  $S_j^*$  in precisely one point for  $i = m_1, i = m_1 - 1$  if  $m_1 > 0, j = m_2$ , and  $j = m_2 - 1$  if  $m_2 > 0$ .

Moreover, we shall also show that at the point of intersection, the curves  $S_i, S_j^*$  cannot touch (in a sense which will be made precise in the sequel).

Introducing angle into the  $(\lambda, \mu)$ -plane in the usual way, we shall denote by  $\Theta$  the angle which a ray emanating from the origin makes with the positive  $\lambda$ -axis. Let  $G_1$  (resp.  $G_2$ ) be the infimum (resp. supremum) of  $(-A_1(x_1)/B_1(x_1))$  in  $a_1 \leq x_1 \leq b_1$  and let  $G_1^*$  (resp.  $G_2^*$ ) be the infimum (resp. supremum) of  $(-A_2(x_2)/B_2(x_2))$  in  $a_2 \leq x_2 \leq b_2$ . Put  $\Theta_1 = \tan^{-1} G_1, \Theta_2 = \tan^{-1} G_2, \Theta_1^* = \tan^{-1} G_1^*$ , and  $\Theta_2^* = \tan^{-1} G_2^*$ , where the principal branch of the inverse tangent is taken. We note that  $-\pi/2 < \Theta_1 \leq \Theta_2 < \Theta_1^* \leq \Theta_2^* < \pi/2$ . Now choose  $\varepsilon$  so that

$$0 < 4\varepsilon < \min\{(\Theta_1^* - \Theta_1), (\Theta_2^* - \Theta_2), (\Theta_1 + \pi/2), (-\Theta_2^* + \pi/2)\}.$$

From [3, theorem 1] we know that for each  $i \geq 0$  there exists a positive number depending upon  $i$  and  $\varepsilon$ , and which we denote by  $\lambda_1(i, \varepsilon)$ , such that  $(\lambda, v_i(\lambda))$  lies in the sector  $\Theta_1 - \varepsilon < \Theta < \Theta_1 + \varepsilon$  for  $\lambda \geq \lambda_1(i, \varepsilon)$ . Using arguments similar to those used in the reference just cited, we can also show that there is a positive number  $\lambda_2(i, \varepsilon)$  such that  $(\lambda, v_i(\lambda))$  lies in the sector  $\Theta_2 + \pi - \varepsilon < \Theta < \Theta_2 + \pi + \varepsilon$  for  $\lambda \leq -\lambda_2(i, \varepsilon)$ . Hence if  $\lambda(i, \varepsilon) = \max\{\lambda_1(i, \varepsilon), \lambda_2(i, \varepsilon)\}$ , then  $(\lambda, v_i(\lambda))$  lies in the sector  $\Theta_1 - \varepsilon < \Theta < \Theta_1 + \varepsilon$  for  $\lambda \geq \lambda(i, \varepsilon)$  and in the sector  $\Theta_2 + \pi - \varepsilon < \Theta < \Theta_2 + \pi + \varepsilon$  for  $\lambda \leq -\lambda(i, \varepsilon)$ . A similar result holds for  $\rho_0(\lambda)$ . Analogously, for each  $i \geq 0$  there is a positive number  $\lambda^*(i, \varepsilon)$  such that  $(\lambda, v_i^*(\lambda))$  lies in the sector  $\Theta_1^* - \varepsilon < \Theta < \Theta_1^* + \varepsilon$  for  $\lambda \geq \lambda^*(i, \varepsilon)$  and in the sector  $\Theta_2^* + \pi - \varepsilon < \Theta < \Theta_1^* + \pi + \varepsilon$  for  $\lambda \leq -\lambda^*(i, \varepsilon)$ . A similar result holds for  $\rho_0^*(\lambda)$ .

Returning to theorem 1, assume now that both  $m_1$  and  $m_2$  are positive. Then from the above remarks we see that there is a positive number  $\lambda^\dagger$  such that both  $(\lambda, v_{m_1}(\lambda))$  and  $(\lambda, v_{m_1-2}(\lambda))$  lie in the sector  $\Theta_1 - \varepsilon < \Theta < \Theta_1 + \varepsilon$  for  $\lambda \geq \lambda^\dagger$  and in the sector  $\Theta_2 + \pi - \varepsilon < \Theta < \Theta_2 + \pi + \varepsilon$  for  $\lambda \leq -\lambda^\dagger$ , while both  $(\lambda, v_{m_2}^*(\lambda))$  and  $(\lambda, v_{m_2-2}^*(\lambda))$  lie in the sector  $\Theta_1^* - \varepsilon < \Theta < \Theta_1^* + \varepsilon$  for  $\lambda \geq \lambda^\dagger$  and in the sector  $\Theta_2^* + \pi - \varepsilon < \Theta < \Theta_2^* + \pi + \varepsilon$  for  $\lambda \leq -\lambda^\dagger$ . Thus for  $\lambda \geq \lambda^\dagger$ ,

$$\begin{aligned} v_{m_1-2}(\lambda) &< \mu_{m_1-1}(\lambda) \leq \mu_{m_1}(\lambda) < v_{m_1}(\lambda) < v_{m_2-2}^*(\lambda) \\ &< \mu_{m_2-1}^*(\lambda) \leq \mu_{m_2}^*(\lambda) < v_{m_2}^*(\lambda), \end{aligned}$$

while for  $\lambda \leq -\lambda^\dagger$ ,

$$\begin{aligned} v_{m_2-2}^*(\lambda) &< \mu_{m_2-1}^*(\lambda) \leq \mu_{m_2}^*(\lambda) < v_{m_2}^*(\lambda) < v_{m_1-2}(\lambda) \\ &< \mu_{m_1-1}(\lambda) \leq \mu_{m_1}(\lambda) < v_{m_1}(\lambda). \end{aligned}$$

Hence it follows that  $S_i$  intersects  $S_j^*$ ,  $i = m_1 - 1, m_1, j = m_2 - 1, m_2$ .

By arguing as above, analogous results can also be proved for the cases  $m_1 = 0$  or  $m_2 = 0$ .

It remains only to show that if  $i$  and  $j$  are any non-negative integers, then  $S_i$  intersects  $S_j^*$  in precisely one point. To this end let us examine the curve  $S_i$  in

greater detail. Let  $\phi_1$  and  $\psi_1$  be solutions of (1a) satisfying  $\phi_1(a_1, \lambda, \mu) = p_1(a_1)\psi_1'(a_1, \lambda, \mu) = 1$ ,  $\phi_1'(a_1, \lambda, \mu) = \psi_1(a_1, \lambda, \mu) = 0$ . If we put

$$F(\lambda, \mu) = (\phi_1(b_1, \lambda, \mu) + p_1(b_1)\psi_1'(b_1, \lambda, \mu) - 2)$$

and consider the curve in  $E_2$  whose equation is  $F(\lambda, \mu) = 0$ , then the following statements are easily deduced from the results given in [2, pp. 213-220] and [6, pp. 55-61]. Every point of  $S_i$  is a point of the curve  $F = 0$ , and conversely, each point of  $F = 0$  must lie on at least one of the curves  $S_k$ ,  $k = 0, 1, \dots$ . If  $(\lambda^\dagger, \mu_i(\lambda^\dagger))$  is an ordinary point of  $F = 0$  (and where we note that every point of  $S_i$  is an ordinary point if  $i = 0$ ), then

$$d\mu_i(\lambda^\dagger)/d\lambda = - \left( \int_{a_1}^{b_1} A_1(x_1)H(x_1, \lambda^\dagger, \mu_i(\lambda^\dagger)) dx_1 \right) \times \left( \int_{a_1}^{b_1} B_1(x_1)H(x_1, \lambda^\dagger, \mu_i(\lambda^\dagger)) dx_1 \right)^{-1},$$

where not indicating  $\lambda^\dagger$  and  $\mu_i(\lambda^\dagger)$  explicitly,

$$H(x_1) = \psi_1^2(x_1)p_1(b_1)\phi_1'(b_1) + \psi_1(x_1)\phi_1(x_1)(\phi_1(b_1) - p_1(b_1)\psi_1'(b_1)) - \phi_1^2(x_1)\psi_1(b_1).$$

Since  $H(x_1, \lambda^\dagger, \mu_i(\lambda^\dagger))$  is of one sign in  $[a_1, b_1]$ , it therefore follows that the slope of the tangent at an ordinary point assumes a value lying in the interval  $[\tan \Theta_1, \tan \Theta_2]$ .

Before proceeding further let us make the following definition. We shall say that a singular point of the curve  $F = 0$  is isolated if there is an open disc in  $E_2$  with this point as centre containing no other singular point of the curve; a singular point which is not isolated will be called a non-isolated singular point.

Assume now that  $i$  is a positive even integer and that there are points of  $S_i$  which are not ordinary points of  $F = 0$ . Then the singular points of  $F = 0$  lying on  $S_i$  coincide with those lying on  $S_{i-1}$  and are precisely the points of intersection of  $S_i$  and  $S_{i-1}$ . Furthermore, each such singular point is also a point of intersection of the curves  $C_{i-1}$  and  $\gamma_i$ , where, for  $k \geq 0$ ,  $\gamma_k$  denotes the curve  $\{(\lambda, \rho_k(\lambda)) \mid -\infty < \lambda < \infty\}$ . Since both  $\nu_{i-1}(\lambda)$  and  $\rho_i(\lambda)$  are analytic in  $-\infty < \lambda < \infty$  [3, subsection 2.1], it therefore follows that  $C_{i-1}$  and  $\gamma_i$  either coincide or else have at most a finite number of points of intersection lying in any bounded subset of  $E_2$ . Hence from these results, and by arguing with the function  $g(\lambda) = (\phi_1(b_1, \lambda, \nu_{i-1}(\lambda)) - 1)$  for the case where  $C_{i-1}$  and  $\gamma_i$  coincide, we arrive at the following alternative: either the singular points of  $F = 0$  lying on  $S_i$  (resp.  $S_{i-1}$ ) are all isolated or  $S_i, S_{i-1}, C_{i-1}$ , and  $\gamma_i$  all coincide. It is clear that only the latter case can occur if  $(A_1(x_1)/B_1(x_1))$  is constant in  $a_1 \leq x_1 \leq b_1$ , that is to say, if  $\Theta_1 = \Theta_2$ . Now let  $(\lambda^\dagger, \mu^\dagger)$  (where  $\mu^\dagger = \mu_i(\lambda^\dagger)$ ) be a singular point of  $F = 0$ ; we note that this point is necessarily a double point since  $F_{\mu\mu}(\lambda^\dagger, \mu^\dagger) < 0$  (here  $F_\mu$  denote the partial derivative of  $F$  with

respect to  $\mu$ ). If  $(\lambda^\dagger, \mu^\dagger)$  is non-isolated, then  $S_i$  and  $S_{i-1}$  coincide, and  $S_i$  (resp.  $S_{i-1}$ ) has a continuously turning tangent whose slope at  $(\lambda^\dagger, \mu^\dagger)$  is

$$(5) \quad - \left( \int_{a_1}^{b_1} A_1(x_1) \psi_1^2(x_1, \lambda^\dagger, \mu^\dagger) dx_1 \right) \left( \int_{a_1}^{b_1} B_1(x_1) \psi_1^2(x_1, \lambda^\dagger, \mu^\dagger) dx_1 \right)^{-1}.$$

If  $(\lambda^\dagger, \mu^\dagger)$  is an isolated singular point (and for this case we must have  $\Theta_1 < \Theta_2$ ), then there is an open disc in  $E_2$  with  $(\lambda^\dagger, \mu^\dagger)$  as centre which contains no other singular point of  $F=0$  and such that in this disc  $S_i$  meets  $S_{i-1}$  in precisely the one point  $(\lambda^\dagger, \mu^\dagger)$ . Thus it follows that  $(\lambda^\dagger, \mu^\dagger)$  is either a node or a cusp and that through this point there passes precisely two branches of the curve  $F=0$ . For the case of a node the two branches have distinct tangents at  $(\lambda^\dagger, \mu^\dagger)$  whose slopes assume values lying in the interval  $[\tan \Theta_1, \tan \Theta_2]$ ; and since  $\mu_i(\lambda)$  (resp.  $\mu_{i-1}(\lambda)$ ) lies on that branch which, corresponding to  $\lambda$ , has largest (resp. smallest) ordinate, it therefore follows that  $S_i$  (resp.  $S_{i-1}$ ) cannot possess a tangent at  $(\lambda^\dagger, \mu^\dagger)$ . If  $(\lambda^\dagger, \mu^\dagger)$  is a cusp, then at this point the two branches of  $F=0$ ,  $C_{i-1}$ , and  $\gamma_i$  all have the same tangent whose slope is given by (5).

Finally, we conclude from these results that for any non-negative integer  $i$ ,  $\mu_i(\lambda)$  has a continuous or sectionally continuous first derivative in any compact  $\lambda$  interval, and moreover, at each  $\lambda$  the right (resp. left) derivative of  $\mu_i(\lambda)$  assumes a value lying in the interval  $[\tan \Theta_1, \tan \Theta_2]$ . Hence it follows that for  $\lambda_1 \neq \lambda_2$ ,

$$(6) \quad \tan \Theta_1 \leq \{(\mu_i(\lambda_2) - \mu_i(\lambda_1)) / (\lambda_2 - \lambda_1)\} \leq \tan \Theta_2.$$

Analogous results hold for the curve  $S_j^*$  if we let  $\phi_2$  and  $\psi_2$  be solutions of (1b) satisfying  $\phi_2(a_2, \lambda, \mu) = p_2(a_2) \psi_2'(a_2, \lambda, \mu) = 1$ ,  $\phi_2'(a_2, \lambda, \mu) = \psi_2(a_2, \lambda, \mu) = 0$ , and put

$$F^*(\lambda, \mu) = (\phi_2(b_2, \lambda, \mu) + p_2(b_2) \psi_2'(b_2, \lambda, \mu) - 2).$$

The analogue of (6) then becomes

$$(7) \quad \tan \Theta_1^* \leq \{(\mu_j^*(\lambda_2) - \mu_j^*(\lambda_1)) / (\lambda_2 - \lambda_1)\} \leq \tan \Theta_2^*$$

for  $\lambda_1 \neq \lambda_2$ .

From (6) and (7) we conclude that  $S_i$  intersects  $S_j^*$  in precisely one point, and this completes the proof of our theorem. Moreover, if  $(\lambda^\dagger, \mu^\dagger)$  denotes this point of intersection, then we have also shown that any branch of the curve  $F=0$  passing through  $(\lambda^\dagger, \mu^\dagger)$  cannot be tangent at this point to any branch of the curve  $F^*=0$  passing through this point, and where of course in each case there is precisely one branch if  $(\lambda^\dagger, \mu^\dagger)$  is either an ordinary point or a non-isolated singular point of the curve. In this sense we see that at the point of intersection,  $S_i$  and  $S_j^*$  cannot touch.

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