UNIQUENESS PROPERTY OF LARGE DEFORMATION OF A HEAVY CANTILEVER

BY

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Abstract. In this paper we present a mathematical model to describe the deformations of a cantilever by its own weight. Our primary concern is the uniqueness property of the associated two-point boundary value problem (2.2). We find an optimal condition on the parameter L such that for any α , $-\pi \le \alpha \le \pi$, the solution of (2.2) is unique.

1. Introduction. In this paper we are concerned with the question of uniqueness of the deformations of a cantilever by its own weight. We assume that a cantilever of nonuniform density is held fixed at an angle α at one end, say, the origin, and is free at the other end. Let L be the total length of the cantilever, s be the arc length from the origin and $\bar{\theta} = \bar{\theta}(s)$ be the local angle of inclination (see Figure 1). From the derivation in [5], it follows that

(1.1)
$$\frac{dm}{ds} - \overline{W}(s) \sin \bar{\theta}(s) = 0, \quad 0 \le s \le L,$$

$$\bar{\theta}(0) = \alpha, \quad \frac{d\bar{\theta}}{ds}(L) = 0, \quad -\pi \le \alpha \le \pi,$$

where m = m(s) is the local moment,

$$(1.2) \overline{W}(s) = \int_{s}^{L} \rho(\overline{s}) d\overline{s}$$

and $\rho = \rho(s)$ is the density function satisfying

(1.3) and
$$\rho(s) \ge \rho_0 > 0$$
, for all $s \ge 0$.

Received by the editors February 1, 1989.

^{*)} Research supported in part by National Research Council, Republic of China.

^{**)} Research supported in part by NSF Grant DMS 8601246.

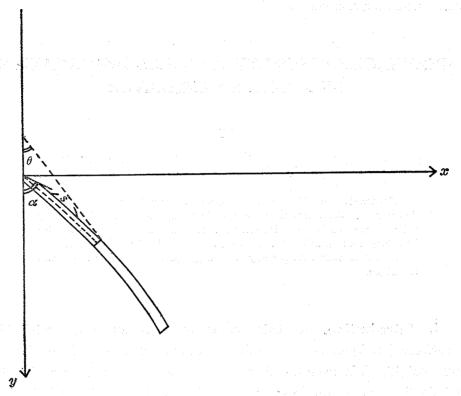


FIG. 1

As in [1], we assume the local moment m(s) is a function of the curvature $d\bar{\theta}/ds$, i.e.,

(1.4)
$$m(s) = M(\psi), \qquad \psi = \frac{d\bar{\theta}}{ds},$$

where the function $M \in C^2(R)$ satisfies

(1.5)
$$M(0) = 0$$
 and $M'(\psi) > 0$ for all $\psi \in \mathbb{R}$.

We note that in the case when the density is uniform and Euler-Bernoullis' law [5] holds, it follows that $\rho(s) \equiv \rho$, $M(\psi) = EI\psi$ where EI is the flexural rigidity. Then, from the equations (1.1), (1.4) we deduce

(1.6)
$$EI\frac{d^2\bar{\theta}}{ds^2} = \rho(L-s)\sin\bar{\theta}(s),$$

$$\bar{\theta}(0) = \alpha, \quad \frac{d\bar{\theta}}{ds}(L) = 0.$$

The special case (1.6) has been extensively studied in [2]. Our main concern in this paper is the following: Find the optimal conditions on the parameter L such that for any α , $-\pi \le \alpha \le \pi$, the problem (1.1) & (1.4) has a unique solution. Our main contribution is Theorem 1 in section 2. The result, in particular, solves the conjecture on the uniqueness property stated in [2] for the special case (1.6).

2. Main Results. Before we state and prove our main results, we shall reformulated our problem. First of all, we rewrite (1.1) (1.4) as

(2.1)
$$M'(\bar{\theta}'(s)) \ \bar{\theta}''(s) - \overline{W}(s) \sin \bar{\theta}(s) = 0, \\ \bar{\theta}(0) = \alpha, \quad \bar{\theta}'(L) = 0$$

Let $\theta(s) = \overline{\theta}(L-s)$ and $\overline{W}(s) = \overline{W}(L-s)$. Then (2.1) becomes

(2.2)
$$M'(-\theta'(s)) \theta''(s) - W(s) \sin \theta(s) = 0, \quad 0 \le s \le L,$$
$$\theta'(0) = 0, \quad \theta(L) = \alpha, \quad -\pi \le \alpha \le \pi.$$

We note that from (1.2), (1.3) the function W(s) satisfies

(2.3)
$$W(s) = \int_{L-s}^{L} \rho(\overline{s}) d\overline{s} \ge \rho_0 s$$
 for all $s > 0$, and $W(0) = 0$, $W'(s) > 0$ for $s > 0$.

If $0 < \alpha \le \pi$ then we set $v(s) = \theta(s) - \pi$ and (2.2) takes the form

(2.4)
$$M'(-v'(s)) v''(s) + W(s) \sin v(s) = 0, \quad 0 \le s \le L, \\ v'(0) = 0, \quad v(L) = \beta = \alpha - \pi, \quad -\pi < \beta \le 0.$$

If $-\pi \le \alpha < 0$ then we set $v(s) = \theta(s) + \pi$ and (2.2) is reduced to

(2.5)
$$M'(-v'(s)) v''(s) + W(s) \sin v(s) = 0, \quad 0 \le s \le L, \\ v'(0) = 0, \quad v(L) = \beta = \alpha + \pi, \quad 0 \le \beta < \pi.$$

The following lemma asserts the uniqueness property when the initial local angle is zero.

LEMMA 2.1. If $\alpha = 0$, then $\theta(s) \equiv 0$ is the unique solution of (2.2) for any L > 0.

Proof. Multiplying (2.2) by $\theta'(s)$ and integrating the resulting equation from 0 to L, we obtain

(2.6)
$$\int_{0}^{L} M'(-\theta'(s)) \, \theta''(s) \, ds = \int_{0}^{L} W(s) \sin \theta(s) \, \theta'(s) \, ds.$$

We claim that $\theta'(L) = 0$. If $\theta'(L) \neq 0$ then the left-hand side of (2.6) is

LHS =
$$\int_0^{\theta'(L)} M'(-\psi) \, \psi \, d\psi > 0$$

by (1.5). However from (2.3) and $\theta(L) = 0$ we see that the right-hand side of (2.6) may be computed as follows:

RHS =
$$(-\cos\theta(s)) W(s)|_0^L + \int_0^L \cos\theta(s) \cdot W'(s) ds$$

= $-W(L) + \int_0^L \cos\theta(s) \cdot W'(s) ds$
 $\leq -W(L) + \int_0^L W'(s) ds = 0.$

Thus we obtain a contradiction and hence $\theta'(L) = 0$. Since $\theta(L) = 0$, $\theta'(L) = 0$, the conclusion $\theta(s) \equiv 0$ follows directly from the uniqueness of solutions of ordinary differential equations.

Before dealing with the case $-\pi < \alpha < \pi$, $\alpha \neq 0$, we shall consider the following initial value problem

(2.7)
$$M'(-v'(s)) v''(s) + W(s) v(s) \sin v = 0,$$
$$v'(0) = 0,$$
$$v(0) = a.$$

In (2.7) the function W(s) is assumed to be well-defined on $s \ge 0$ and to satisfy

(2.8)
$$\overline{W}(0) = 0, \quad \overline{W}'(s) > 0 \quad \text{for } s > 0,$$

$$\overline{W}(s) \ge \rho_0 s \quad \text{for some } \rho_0 > 0.$$

We denote the solution of (2.7) by v(s, a). From the uniqueness of solutions of ordinary differential equations, it follows that

$$(2.9) v(s, a + 2\pi) = 2\pi + v(s, a),$$

$$(2.10) v(s, 0) \equiv 0, \quad v(s, \pi) \equiv \pi, \quad v(s, -\pi) \equiv -\pi.$$

From (2.9), (2.10), we shall consider v(s, a) only for $-\pi < a < \pi$. Next we introduce the following notations

$$\Delta(s, a) = \frac{dv}{da}(s, a),$$

$$\phi(s) = \Delta(s, 0).$$

Differentiating (2.7) with respect to a yields

$$M'(-v'(s, a)) \Delta''(s, a) - M''(-v'(s, a)) v''(s, a) \Delta'(s, a) + W(s)(\cos v(s, a)) \Delta(s, a) = 0,$$

$$\Delta(0, a) = 1,$$

$$\Delta'(0, a) = 0.$$

Setting a = 0 in (2.11) yields

(2.12)
$$M'(0) \phi''(s) + W(s) \phi(s) = 0,$$
$$\phi(0) = 1, \quad \phi'(0) = 0.$$

Since M'(0) > 0, from (2.8) it is easy to verify the solution $\phi(s)$ of (2.12) is oscillatory over $[0, \infty]$. Let λ_1 be the first zero of $\phi(s)$.

LEMMA 2.2. Suppose that

$$(2.13) \qquad \psi M(\psi) \ge M'(0) \psi^2 \quad \text{for all} \quad \psi \in \mathbb{R}.$$

Then for any $a \neq 0$, $-\pi < a < \pi$, the first zero of v(s, a) must be greater than λ_1 .

Proof. The existence of the first zero of v(s, a) is obvious from equation (2.7) and conditions (2.8) on W(s). We first consider the case $0 < a < \pi$ and we shall prove the lemma by contradiction. Suppose there exists a, $0 < a < \pi$, such that first zero L^* of v(s, a) satisfies $L^* \le \lambda_1$. We may rewrite the equation in (2.7) in the following form

(2.14)
$$-\frac{d}{ds} (M(-v'(s)) + W(s) \sin v(s) = 0.$$

Multiplying (2.14) by ϕ and multiplying (2.12) by v, subtracting the resulting expressions from each other and integrating the final equation from 0 to L^* , we obtain

$$(2.15) - \int_{0}^{L^{*}} \phi(s) (M(-v'(s)))' ds - M'(0) \int_{0}^{L^{*}} v(s) \phi''(s) ds$$
$$= \int_{0}^{L^{*}} W(s) \phi(s) v(s) \left(1 - \frac{\sin v(s)}{v(s)}\right) ds.$$

Since $\phi(s) > 0$, v(s) > 0 for $0 \le s < L^*$, it follows that the right-hand side of (2.15) is positive. In order to get a contradiction, it suffices to show that the left-hand side of (2.15) is nonpositive. In fact, the left-hand side of (2.15) is

$$LHS = -\phi(L^*) M(-v'(L^*)) + \phi(0) M(0)$$

$$+ \int_0^{L^*} M(-v'(s)) \phi'(s) ds$$

$$- M'(0) [v(L^*) \phi'(L^*) - v(0) \phi'(0)]$$

$$+ M'(0) \int_0^{L^*} v'(s) \phi'(s) ds$$

$$= -\phi(L^*) M(-v'(L^*))$$

$$+ \int_0^{L^*} \phi'(s) [M(-v'(s)) - M'(0)(-v'(s))] ds.$$

Since v'(s) < 0 and $\phi'(s) < 0$ on $[0, L^*]$ from the assumption (2.13), it follows that LHS ≤ 0 . Thus we complete the proof for the case $0 < a < \pi$. The case $-\pi < a < 0$ can be argued in a similar way. In that case, v(s) < 0, v'(s) > 0, $\phi(s) > 0$, $\phi'(s) < 0$ for $0 < s < L^*$. From assumption (2.13), it can be shown that from (2.16) the left-hand side of (2.15) is nonnegative while the left-hand side of (2.15) is nonnegative while the right-hand side of (2.15) is negative.

In the following, we shall state and prove our main result.

THEOREM 1. Let

(2.17)
$$\psi M''(\psi) \ge 0 \quad \text{for all } \psi \in \mathbb{R}.$$

Then for any α , $-\pi \leq \alpha \leq \pi$, the problem (2.2) has a unique solution provided that $L \leq \lambda_1$.

Proof. From Lemma 2.1, it suffices to consider two cases, namely, $0 < \alpha \le \pi$ and $-\pi \le \alpha < 0$. We first consider the case, $0 < \alpha \le \pi$. Let $v(s) = \theta(s) - \pi$. Then the problem (2.2) takes the form of (2.4),

(2.4)
$$M'(-v'(s)) v''(s) + W(s) \sin v(s) = 0, v'(0) = 0, v(L) = \beta, -\pi < \beta \le 0.$$

It is easy to verify that the function $M(\psi)$ with property

(2.17) must also satisfy (2.13). Hence by Lemma 2.2, the first zero of v(s, a), $0 < a < \pi$, must be greater than λ_1 . Since $L \le \lambda_1$, the initial value a^* which gives rise to $v(L, a^*) = \beta, -\pi < \beta < 0$, must satisfy $-\pi < a^* < \beta$. (Note that the case $\beta = 0$ is already taken care of by Lemma 2.2.) Thus let $y_1(a, \beta)$ be the first zero of $v(s, a) - \beta = 0, -\pi < a < \beta$. Obviously from (2.10) and the continuous dependence on initial data, we have $\lim_{a\to\beta^-} y_1(a, \beta) = 0$ if $\beta \neq 0$, and $\lim_{a\to(-\pi)^+} y_1(a, \beta) = +\infty$. To complete the proof, it suffices to show that

(2.18)
$$\frac{d}{da}(y_1(a, \beta)) < 0 \quad \text{for } -\pi < a < \beta < 0.$$

Since

$$(2.19) v(y_1(a, \beta), a) - \beta = 0, \text{for all } a \in (-\pi, \beta),$$

differentiating (2.19) with respect to a yields

$$v'(y_1(a, \beta), a) \frac{dy_1}{da}(a, \beta) + \Delta(y_1(a, \beta), a) = 0,$$

or

(2.20)
$$\frac{dy_1}{da}(a, \beta) = \frac{-\Delta(y_1(a, \beta), a)}{v'(y_1(a, \beta), a)}.$$

Since $v'(y_1(a, \beta), a) > 0$, from (2.20) it suffices to show that

(2.21)
$$\Delta(y_1(a, \beta), a) > 0.$$

Now we consider the equation (2.11) for $\Delta(s, a)$ and rewrite it in the following form

$$\frac{d}{ds} (M'(-v'(s, a)) \Delta'(s, a)) + \overline{W}(s)(\cos v(s, a)) \Delta(s, a)$$
(2.22) = 0,
$$\Delta(0, a) = 1,$$

$$\Delta'(0, a) = 0.$$

From now on for convenience we denote $v(s) \equiv v(s, a)$ and $\Delta(s) \equiv \Delta(s, a)$. We claim that $\Delta(s) > 0$ for $0 \le s \le y_1$ (a, β) . This implies that, in particular, (2.21) holds. We shall argue by contradiction. Suppose that the claim is not true, then we have two possible cases.

Case 1: There exists s^* , $0 < s^* \le y_1(a, \beta)$ such that $\Delta(s^*) = 0$, $\Delta'(s^*) < 0$ and $\Delta(s) > 0$, $\Delta'(s) < 0$ for $0 < s < s^*$.

We first note that from the uniqueness of solutions of ordinary differential equations, it is impossible to have $\Delta(s^*) = 0$, $\Delta'(s^*) = 0$ for equation (2.22). Now we compare the following two identities:

(2.14)
$$-\frac{d}{ds}(M(-v'(s))) + W(s)\sin v(s) = 0,$$

and

(2.22)
$$\frac{d}{ds} (M'(-v'(s)) \Delta'(s)) + W(s)(\cos v(s)) \Delta(s) = 0.$$

Multiplying (2.14) by Δ and multiplying (2.22) by v, subtracting the resulting equations from each other and integrating the final expression from 0 to s^* , we obtain

$$-\int_{0}^{s^{*}} \Delta(s) \frac{d}{ds} \left(M(-v'(s)) \right) ds$$

$$-\int_{0}^{s^{*}} v(s) \frac{d}{ds} \left(M'(-v'(s)) \Delta'(s) \right) ds$$

$$+\int_{0}^{s^{*}} W(s) \Delta(s) v(s) \left[\frac{\sin v(s)}{v(s)} - \cos v(s) \right] ds = 0.$$

Since $\sin v/v \ge \cos v$ for $v \in [-\pi, \pi]$ and $\Delta(s) > 0$, v(s) < 0 for $0 \le s < s^*$, it follows that

$$(2.24) \qquad \int_0^{s^*} W(s) \, \Delta(s) \, v(s) \left[\frac{\sin v(s)}{v(s)} - \cos v(s) \right] ds < 0.$$

Let

$$I_1 = -\int_0^{s^*} \Delta(s) \frac{d}{ds} \left(M(-v'(s)) \right) ds,$$

and

$$I_2 = -\int_0^{s*} v(s) \frac{d}{ds} (M'(-v'(s))) \Delta'(s)) ds.$$

In order to get a contradiction, it suffices to show that $I_1 + I_2 \le 0$. Since M(0) = 0, $\Delta'(0) = 0$, $\Delta(s^*) = 0$, it follows from integrating by parts that

$$I_1 = \int_0^{s*} \Delta'(s) M(-v'(s)) ds,$$

and

$$I_2 = -v(s^*) M'(-v'(s^*)) \Delta'(s^*) + \int_0^{s^*} M'(-v'(s)) v'(s) \Delta'(s) ds.$$

Then

(2.25)
$$I_{1} + I_{2} = -v(s^{*}) M'(-v'(s^{*})) \Delta'(s^{*}) + \int_{0}^{s^{*}} \Delta'(s) [M'(-v'(s)) v'(s) + M(-v'(s))] ds.$$

Since $\Delta'(s^*) < 0$, $v(s^*) \le 0$, $M'(-v'(s^*)) > 0$, the first term on the right-hand side of (2.25) is nonpositive. To complete our proof for Case 1, we now only have to show that

$$(2.26) \quad M'(-v'(s)) \, v'(s) + M(-v'(s)) \ge 0 \quad \text{for } 0 \le s \le s^*.$$

Since $\psi = -v'(s) \le 0$ for $0 \le s \le s^*$, this follows from

(2.27)
$$M(\psi) \ge M'(\psi) \psi$$
 for $\psi \le 0$,

which, in turn, follows from our hypothesis on M, namely, M(0) = 0 and $M''(\psi) \le 0$ for $\psi \le 0$. Thus we have arrived at a contradiction in Case 1.

Case 2: There exist τ and s^* such that $\tau < s^* \le y_1(a, \beta)$, such that $\Delta(\tau) > 0$, $\Delta'(\tau) = 0$, $\Delta(s^*) = 0$, $\Delta'(s^*) < 0$ and $\Delta(s) > 0$, $\Delta'(s) < 0$ for $\tau < s < s^*$. We proceed an in Case 1 except replacing the lower limit 0 of integrals in (2.23) by τ . We then have

(2.28)
$$\tilde{I}_1 + \tilde{I}_2 + \int_{\tau}^{s^*} W(s) \, \Delta(s) \, v(s) \left[\frac{\sin v(s)}{v(s)} - \cos v(s) \right] ds = 0,$$

where

$$\widetilde{I}_1 = -\int_{\tau}^{s^*} \Delta(s) \frac{d}{ds} \left(M(-v'(s)) \right) ds,$$

$$\widetilde{I}_2 = -\int_{\tau}^{s^*} v(s) \frac{d}{ds} \left(M'(-v'(s)) \Delta'(s) \right) ds.$$

The third term in (2.28) is again negative, and to reach a contradiction, it suffices to show that $\tilde{I}_1 + \tilde{I}_2 \leq 0$. In fact, following similar arguments in Case 1, we deduce that

$$\widetilde{I}_{1} + \widetilde{I}_{2} = \Delta(\tau) M(-v'(\tau)) - v(s^{*}) M'(-v'(s^{*})) \Delta'(s^{*})
+ \int_{\tau}^{s^{*}} \Delta'(s) [M'(-v'(s)) v'(s) + M(-v'(s))] ds
\leq 0.$$

This finishes the proof for Case 2.

Next consider the case $-\pi \le \alpha < 0$. The proof is similar to that of the case $0 < \alpha \le \pi$. We let $v(s) = \theta(s) + \pi$. Then problem (2.2) takes the form of (2.5)

(2.5)
$$M'(-v'(s)) v''(s) + W(s) \sin v(s) = 0, v'(0) = 0, v(L) = \beta, 0 \le \beta < \pi.$$

As before the case $\beta=0$ is taken care of by Lemma 2.2. So we assume $0<\beta<\pi$. Since $\lim_{a\to\beta^-}y_1(a,\beta)=0$ (if $\beta>0$) and $\lim_{a\to\pi^-}y_1(a,\beta)=+\infty$, it suffices to show that

$$\frac{d}{da}(y_1(a, \beta)) > 0 \text{ for } 0 \le \beta < a < \pi.$$

By (2.20) and the fact that v(s) > 0, v'(s) < 0 for $0 < s \le y_1(a, \beta)$, we only have to prove that

$$\Delta(y_1(a, \beta), a) > 0$$
 for $a \in (\beta, \pi)$.

As in the case $0 < \alpha \le \pi$, we claim that $\Delta(s, \alpha) > 0$ for $0 \le s \le y_1(\alpha, \beta)$. The proof of this assertion is similar to that of the case $0 < \alpha \le \pi$ (with some obvious modification) and is therefore omitted.

REMARK 1. In the case of liner elasticity, $M(\psi) = EI\psi$, EI > 0, a simple proof of Theorem 1 is possible. Since $M'(\psi) \equiv EI$, (2.4) becomes

(2.29)
$$EI v''(s) + W(s) \sin v(s) = 0, v'(0) = 0, v(L) = \beta, \beta \in (-\pi, 0].$$

The case $\beta=0$ follows from Lemma 2.2, thus we assume $\beta<0$. Suppose $v_1(s)$, $v_2(s)$ are two distinct solutions of (2.29). We may assume that there exists $L^* \leq L$ such that $0>v_1(s)>v_2(s)$ for $0< s< L^*$, $v_1(L^*)=v_2(L^*)$ and $v_2{}'(L^*)>v_1{}'(L^*)$. Compare the following two identities

$$(2.30) \quad EI \, v_1''(s) + W(s) \sin v_1(s) = 0$$

(2.31)
$$EI v_2''(s) + W(s) \sin v_2(s) = 0.$$

Multiplying (2.30) by $v_2(s)$ and multiplying (2.31) by $v_1(s)$, subtracting the resulting equation from each other and integrating the final equation from 0 to L^* , we obtain

$$EI \int_{0}^{L^{*}} \left[v_{1}^{"}(s) \ v_{2}(s) - v_{2}^{"}(s) \ v_{1}(s) \right] ds$$

$$+ \int_{0}^{L^{*}} W(s) \ v_{1}(s) \ v_{2}(s) \left(\frac{\sin v_{1}(s)}{v_{1}(s)} - \frac{\sin v_{2}(s)}{v_{2}(s)} \right) ds$$

$$= 0.$$

Since the function $\sin v/v$ is strictly increasing in $-\pi < v < 0$, it follows that

$$\int_0^{L^*} W(s) v_1(s) v_2(s) \left(\frac{\sin v_1(s)}{v_1(s)} - \frac{\sin v_2(s)}{v_2(s)} \right) ds > 0.$$

On the other hand, we have

$$\int_0^{L^*} \left[v_1''(s) \, v_2(s) - v_2''(s) \, v_1(s) \right] \, ds$$

$$= v_1'(L^*) \, v_2(L^*) - v_2'(L^*) \, v_1(L^*)$$

$$= v_1(L^*) (v_1'(L^*) - v_2'(L^*)) > 0.$$

This gives rise to a contradiction in view of (2.32) and the uniqueness of (2.29) is established.

REMARK 2. The conclusion of Theorem 1 also holds when the function $M(\psi)$ is replaced by $M(\psi, s)$ where $M(\psi, s)$ satisfies

(i)
$$M(0, s) \equiv 0$$
 for all $s \ge 0$

(ii)
$$\frac{\partial \mathbf{M}}{\partial \psi}(\psi, s) > 0$$
 for all $\psi \in \mathbf{R}, s \ge 0$

(iii)
$$\frac{\partial^2 M}{\partial \psi \partial s}$$
 (0, s) \le 0, s \ge 0

(iv)
$$\psi \frac{\partial^2 M}{\partial \psi^2} (\psi, s) \ge 0$$
 for all $\psi \in \mathbb{R}, s \ge 0$.

REMARK 3. Let $y_1(a)$ be the first zero of v(s, a), $a \neq 0$. From [3] or [4], we may show that

$$\lim_{a\to 0}y_1(a)=\lambda_1.$$

From this and Lemma 2.2, the condition $L \leq \lambda_1$ is *optimal* for the uniqueness property of problem (2.2) for any α , $-\pi \leq \alpha \leq \pi$.

Acknowledgement. This paper was written while the first author was visiting the Institute for Physical Science and Technology at the University of Maryland, College Park, for the academic year 1986-87. He wishes to thank the staff at the Institute for the warm hospitality he received during his stay at Maryland.

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