

A. I. Sadek

On the stability of the solutions of certain fifth order non-autonomous differential equations

Archivum Mathematicum, Vol. 41 (2005), No. 1, 93--106

Persistent URL: <http://dml.cz/dmlcz/107937>

Terms of use:

© Masaryk University, 2005

Institute of Mathematics of the Academy of Sciences of the Czech Republic provides access to digitized documents strictly for personal use. Each copy of any part of this document must contain these *Terms of use*.



This paper has been digitized, optimized for electronic delivery and stamped with digital signature within the project *DML-CZ: The Czech Digital Mathematics Library* <http://project.dml.cz>

ON THE STABILITY OF THE SOLUTIONS OF CERTAIN FIFTH
ORDER NON-AUTONOMOUS DIFFERENTIAL EQUATIONS

A. I. SADEK

ABSTRACT. Our aim in this paper is to present sufficient conditions under which all solutions of (1.1) tend to zero as $t \rightarrow \infty$.

1. INTRODUCTION

The equation studied here is of the form

$$(1.1) \quad x^{(5)} + f(t, \dot{x}, \ddot{x}, \dot{\ddot{x}})x^{(4)} + \phi(t, \ddot{x}, \dot{\ddot{x}}) + \psi(t, \ddot{x}) + g(t, \dot{x}) + e(t)h(x) = 0,$$

where f, ϕ, ψ, g, e and h are continuous functions which depend only on the displayed arguments, $\phi(t, 0, 0) = \psi(t, 0) = g(t, 0) = h(0) = 0$. The dots indicate differentiation with respect to t and all solutions considered are assumed real.

Chukwu [3] discussed the stability of the solutions of the differential equation

$$x^{(5)} + ax^{(4)} + f_2(\dot{x}) + c\ddot{x} + f_4(\dot{x}) + f_5(x) = 0.$$

In [1], sufficient conditions for the uniform global asymptotic stability of the zero solution of the differential equation

$$x^{(5)} + f_1(\dot{x})x^{(4)} + f_2(\dot{x}) + f_3(\ddot{x}) + f_4(\dot{x}) + f_5(x) = 0$$

were investigated.

Tiryaki & Tunc [6] and Tunc [7] studied the stability of the solutions of the differential equations

$$x^{(5)} + \phi(x, \dot{x}, \ddot{x}, \dot{\ddot{x}}, x^{(4)})x^{(4)} + b\dot{x} + h(\dot{x}, \ddot{x}) + g(x, \dot{x}) + f(x) = 0,$$

$$x^{(5)} + \phi(x, \dot{x}, \ddot{x}, \dot{\ddot{x}}, x^{(4)})x^{(4)} + \psi(\ddot{x}, \dot{\ddot{x}}) + h(\ddot{x}) + g(\dot{x}) + f(x) = 0.$$

We shall present here sufficient conditions, which ensure that all solutions of (1.1) tend to zero as $t \rightarrow \infty$. Many results have been obtained on asymptotic properties of non-autonomous equations of third order in Swich [5], Hara [4] and Yamamoto [8].

2000 *Mathematics Subject Classification*: 34C, 34D.

Key words and phrases: asymptotic stability, Lyapunov function, nonautonomous differential equations of fifth order.

Received April 23, 2003.

2. ASSUMPTIONS AND THEOREMS

We shall state the assumptions on the functions f, ϕ, ψ, g, e and h appeared in the equation (1.1).

Assumptions:

- (1) $h(x)$ is a continuously differentiable function in \mathfrak{R}^1 , and $e(t)$ is a continuously differentiable function in $\mathfrak{R}^+ = [0, \infty)$.
 (2) The function $g(t, y)$ is continuous in $\mathfrak{R}^+ \times \mathfrak{R}^1$, and for the function $g(t, y)$ there exist non-negative functions $d(t)$, $g_0(y)$ and $g_1(y)$ which satisfy the inequalities

$$d(t)g_0(y) \leq g(t, y) \leq d(t)g_1(y)$$

for all $(t, y) \in \mathfrak{R}^+ \times \mathfrak{R}^1$. The function $d(t)$ is continuously differentiable in \mathfrak{R}^+ . Let

$$\tilde{g}(y) \equiv \frac{1}{2}\{g_0(y) + g_1(y)\},$$

$\tilde{g}(y)$ and $\tilde{g}'(y)$ are continuous in \mathfrak{R}^1 .

- (3) The function $\psi(t, z)$ is continuous in $\mathfrak{R}^+ \times \mathfrak{R}^1$. For the function $\psi(t, z)$ there exist non-negative functions $c(t)$, $\psi_0(z)$ and $\psi_1(z)$ which satisfy the inequalities

$$c(t)\psi_0(z) \leq \psi(t, z) \leq c(t)\psi_1(z)$$

for all $(t, z) \in \mathfrak{R}^+ \times \mathfrak{R}^1$. The function $c(t)$ is continuously differentiable in \mathfrak{R}^+ . Let

$$\tilde{\psi}(z) \equiv \frac{1}{2}\{\psi_0(z) + \psi_1(z)\},$$

$\tilde{\psi}(z)$ is continuous in \mathfrak{R}^1 .

- (4) The function $\phi(t, z, w)$ is continuous in $\mathfrak{R}^+ \times \mathfrak{R}^2$. For the function $\phi(t, z, w)$ there exist non-negative functions $b(t)$, $\phi_0(z, w)$ and $\phi_1(z, w)$ which satisfy the inequalities

$$b(t)\phi_0(z, w) \leq \phi(t, z, w) \leq b(t)\phi_1(z, w)$$

for all $(t, z, w) \in \mathfrak{R}^+ \times \mathfrak{R}^2$. The function $b(t)$ is continuously differentiable in \mathfrak{R}^+ . Let

$$\tilde{\phi}(z, w) \equiv \frac{1}{2}\{\phi_0(z, w) + \phi_1(z, w)\},$$

$\tilde{\phi}(z, w)$ and $\partial\tilde{\phi}(z, w)/\partial z$ are continuous in \mathfrak{R}^2 .

- (5) The function $f(t, y, z, w)$ is continuous in $\mathfrak{R}^+ \times \mathfrak{R}^3$, and for the function $f(t, y, z, w)$ there exist functions $a(t)$, $f_0(y, z, w)$ and $f_1(y, z, w)$ which satisfy the inequality

$$a(t)f_0(y, z, w) \leq f(t, y, z, w) \leq a(t)f_1(y, z, w)$$

for all $(t, y, z, w) \in \mathfrak{R}^+ \times \mathfrak{R}^3$. Further the function $a(t)$ is continuously differentiable in \mathfrak{R}^+ , and let

$$\tilde{f}(y, z, w) \equiv \frac{1}{2}\{f_0(y, z, w) + f_1(y, z, w)\},$$

$\tilde{f}(y, z, w)$ is continuous in \mathfrak{R}^3 .

Theorem 1. *Further to the basic assumptions (1)–(5), suppose the following ($\epsilon, \epsilon_1, \dots, \epsilon_5$ are small positive constants):*

(i) $A \geq a(t) \geq a_0 \geq 1, B \geq b(t) \geq b_0 \geq 1, C \geq c(t) \geq c_0 \geq 1,$
 $D \geq d(t) \geq d_0 \geq 1, E \geq e(t) \geq e_0 \geq 1, \text{ for } t \in \mathfrak{R}^+.$

(ii) $\alpha_1, \dots, \alpha_5$ are some constants satisfying

$$(2.1) \quad \alpha_1 > 0, \alpha_1\alpha_2 - \alpha_3 > 0, (\alpha_1\alpha_2 - \alpha_3)\alpha_3 - (\alpha_1\alpha_4 - \alpha_5)\alpha_1 > 0,$$

$$\delta_0 := (\alpha_4\alpha_3 - \alpha_2\alpha_5)(\alpha_1\alpha_2 - \alpha_3) - (\alpha_1\alpha_4 - \alpha_5)^2 > 0, \alpha_5 > 0;$$

$$(2.2) \quad \Delta_1 := \frac{(\alpha_4\alpha_3 - \alpha_2\alpha_5)(\alpha_1\alpha_2 - \alpha_3)}{\alpha_1\alpha_4 - \alpha_5} - \{\alpha_1 d(t)\tilde{g}'(y) - \alpha_5\} > 2\epsilon\alpha_2,$$

for all y and all $t \in \mathfrak{R}^+$;

$$(2.3) \quad \Delta_2 := \frac{\alpha_4\alpha_3 - \alpha_2\alpha_5}{\alpha_1\alpha_4 - \alpha_5} - \frac{(\alpha_1\alpha_4 - \alpha_5)\gamma d(t)}{\alpha_4(\alpha_1\alpha_2 - \alpha_3)} - \frac{\epsilon}{\alpha_1} > 0,$$

for all y and all $t \in \mathfrak{R}^+$, where

$$(2.4) \quad \gamma := \begin{cases} \tilde{g}(y)/y, & y \neq 0 \\ \tilde{g}'(0), & y = 0. \end{cases}$$

(iii) $\epsilon_0 \leq \tilde{f}(y, z, w) - \alpha_1 \leq \epsilon_1$ for all z and w .

(iv) $\tilde{\phi}(0, 0) = 0, 0 \leq \tilde{\phi}(z, w)/w - \alpha_2 \leq \epsilon_2 \quad (w \neq 0), \frac{\partial}{\partial z}\tilde{\phi}(z, w) \leq 0.$

(v) $\tilde{\psi}(0) = 0, 0 \leq \tilde{\psi}(z)/z - \alpha_3 \leq \epsilon_3 \quad (z \neq 0).$

(vi) $\tilde{g}(0) = 0, \tilde{g}(y)/y \geq \frac{E\alpha_4}{d_0} \quad (y \neq 0), |\alpha_4 - \tilde{g}'(y)| \leq \epsilon_4$ for all y and

$$\tilde{g}'(y) - \tilde{g}(y)/y \leq \alpha_5\delta_0/D\alpha_4^2(\alpha_1\alpha_2 - \alpha_3) \quad (y \neq 0).$$

(vii) $h(0) = 0, h(x) \operatorname{sgn} x > 0(x \neq 0), H(x) \equiv \int_0^x h(\xi)d\xi \rightarrow \infty$ as $|x| \rightarrow \infty$
and

$$0 \leq \alpha_5 - h'(x) \leq \epsilon_5 \quad \text{for all } x.$$

(viii) $\int_0^\infty \beta_0(t)dt < \infty, e'(t) \rightarrow 0$ as $t \rightarrow \infty$, where

$$\beta_0(t) := b'_+(t) + c'_+(t) + |d'(t)| + |e'(t)|,$$

$$b'_+(t) := \max\{b'(t), 0\} \quad \text{and} \quad c'_+(t) := \max\{c'(t), 0\}.$$

$$(ix) \quad |A(f_1 - f_0) + B(\phi_1 - \phi_0) + C(\psi_1 - \psi_0) + D(g_1 - g_0)|$$

$$\leq \Delta(y^2 + z^2 + w^2 + u^2)^{1/2},$$

where Δ is a non-negative constant.

Then every solution of (1.1) satisfies

$$x(t) \rightarrow 0, \dot{x}(t) \rightarrow 0, \quad \ddot{x}(t) \rightarrow 0, \quad \dot{\ddot{x}}(t) \rightarrow 0, \quad x^{(4)}(t) \rightarrow 0 \quad \text{as } t \rightarrow \infty.$$

Next, considering the equation

$$(2.5) \quad x^{(5)} + a(t)f(\dot{x}, \ddot{x}, \dot{\ddot{x}})x^{(4)} + b(t)\phi(\dot{x}, \ddot{x}) + c(t)\psi(\ddot{x}) + d(t)g(\dot{x}) + e(t)h(x) = 0,$$

we can take the function $g(y)$ in place of $g_0(y)$ and $g_1(y)$; the function $\phi(y, z)$ in place of $\phi_0(y, z)$ and $\phi_1(y, z)$; the function $\psi(z)$ in place of $\psi_0(z)$ and $\psi_1(z)$, and the function $f(y, z, w)$ in place of $f_0(y, z, w)$ and $f_1(y, z, w)$ in the Assumptions (2)–(5). Thus in this case the functions $\tilde{g}(y)$, $\tilde{\phi}(y, z)$, $\tilde{\psi}(z)$, $\tilde{f}(y, z, w)$ coincide with $g(x, y)$, $\phi(y, z)$, $\psi(z)$, $f(y, z, w)$ respectively. Thus from Theorem 1, we have

Theorem 2. *Suppose that the functions $a(t)$, $b(t)$, $c(t)$, $d(t)$ and $e(t)$ are continuously differentiable in \mathfrak{R}^+ , and the functions $h(x)$, $g(x, y)$, $\phi(y, z)$, $\psi(z)$, $f(y, z, w)$, $g'(y)$, $h'(x)$, $\frac{\partial}{\partial z}\phi(y, z)$ and that these functions satisfy the following conditions:*

$$(i) \quad A \geq a(t) \geq a_0 \geq 1, \quad B \geq b(t) \geq b_0 \geq 1, \quad C \geq c(t) \geq c_0 \geq 1, \\ D \geq d(t) \geq d_0 \geq 1, \quad E \geq e(t) \geq e_0 \geq 1 \quad \text{for } t \in \mathfrak{R}^+.$$

(ii) $\alpha_1, \dots, \alpha_5$ are some constants satisfying

$$\alpha_1 > 0, \quad \alpha_1\alpha_2 - \alpha_3 > 0, \quad (\alpha_1\alpha_2 - \alpha_3)\alpha_3 - (\alpha_1\alpha_4 - \alpha_5)\alpha_1 > 0, \\ \delta_0 := (\alpha_4\alpha_3 - \alpha_2\alpha_5)(\alpha_1\alpha_2 - \alpha_3) - (\alpha_1\alpha_4 - \alpha_5)^2 > 0, \quad \alpha_5 > 0; \\ \Delta_1 := \frac{(\alpha_4\alpha_3 - \alpha_2\alpha_5)(\alpha_1\alpha_2 - \alpha_3)}{\alpha_1\alpha_4 - \alpha_5} - \{\alpha_1d(t)g'(y) - \alpha_5\} > 2\epsilon\alpha_2,$$

for all y and all $t \in \mathfrak{R}^+$;

$$\Delta_2 := \frac{\alpha_4\alpha_3 - \alpha_2\alpha_5}{\alpha_1\alpha_4 - \alpha_5} - \frac{(\alpha_1\alpha_4 - \alpha_5)\gamma d(t)}{\alpha_4(\alpha_1\alpha_2 - \alpha_3)} - \frac{\epsilon}{\alpha_1} > 0,$$

for all y and all $t \in \mathfrak{R}^+$, where

$$\gamma := \begin{cases} g(y)/y, & y \neq 0 \\ g'(0), & y = 0. \end{cases}$$

(iii) $\epsilon_0 \leq f(y, z, w) - \alpha_1 \leq \epsilon_1$, for all z and w .

(iv) $\phi(0, 0) = 0$, $0 \leq \phi(z, w)/w - \alpha_2 \leq \epsilon_2$ ($w \neq 0$), $\frac{\partial}{\partial z}\phi(z, w) \leq 0$.

(v) $\psi(0) = 0$, $0 \leq \psi(z)/z - \alpha_3 \leq \epsilon_3$ ($z \neq 0$).

(vi) $g(0) = 0$, $g(y)/y \geq \frac{E\alpha_4}{d_0}$ ($y \neq 0$), $|\alpha_4 - g'(y)| \leq \epsilon_4$ for all y and

$$g'(y) - g(y)/y \leq \alpha_5\delta_0/D\alpha_4^2(\alpha_1\alpha_2 - \alpha_3) \quad (y \neq 0).$$

(vii) $h(0) = 0, h(x) \operatorname{sgn} x > 0 \quad (x \neq 0), H(x) \equiv \int_0^x h(\xi) d\xi \rightarrow \infty \text{ as } |x| \rightarrow \infty$
 and

$$0 \leq \alpha_5 - h'(x) \leq \epsilon_5 \quad \text{for all } x.$$

(viii) $\int_0^\infty \beta_0(t) dt < \infty, e'(t) \rightarrow 0 \text{ as } t \rightarrow \infty, \text{ where}$

$$\begin{aligned} \beta_0(t) &:= b'_+(t) + c'_+(t) + |d'(t)| + |e'(t)|, \\ b'_+(t) &:= \max\{b'(t), 0\} \quad \text{and} \quad c'_+(t) := \max\{c'(t), 0\}. \end{aligned}$$

Then every solution of (2.5) satisfies

$$x(t), \dot{x}(t), \ddot{x}(t), \dot{x}'(t), x^{(4)}(t) \rightarrow 0 \quad \text{as } t \rightarrow \infty.$$

3. THE LYAPUNOV FUNCTION $V_0(t, x, y, z, w, u)$

We consider, in place of (1.1), the equivalent system

$$(3.1) \quad \begin{aligned} \dot{x} &= y, \quad \dot{y} = z, \quad \dot{z} = w, \quad \dot{w} = u, \\ \dot{u} &= -f(t, y, z, w)u - \phi(t, z, w) - \psi(t, z) - g(t, y) - e(t)h(x). \end{aligned}$$

The proof of the theorem is based on some fundamental properties of a continuously differentiable function $V_0 = V_0(t, x, y, z, w, u)$ defined by

$$(3.2) \quad \begin{aligned} 2V_0 &= u^2 + 2\alpha_1uw + \frac{2\alpha_4(\alpha_1\alpha_2 - \alpha_3)}{\alpha_1\alpha_4 - \alpha_5}uz + 2\delta yu + 2b(t) \int_0^w \tilde{\phi}(z, \omega) d\omega \\ &+ \left\{ \alpha_1^2 - \frac{\alpha_4(\alpha_1\alpha_2 - \alpha_3)}{\alpha_1\alpha_4 - \alpha_5} \right\} w^2 + 2 \left\{ \alpha_3 + \frac{\alpha_1\alpha_4(\alpha_1\alpha_2 - \alpha_3)}{\alpha_1\alpha_4 - \alpha_5} - \delta \right\} wz \\ &+ 2\alpha_1\delta wy + 2d(t)w\tilde{g}(y) + 2e(t)wh(x) + 2\alpha_1c(t) \int_0^z \tilde{\psi}(\zeta) d\zeta \\ &+ \left\{ \frac{\alpha_2\alpha_4(\alpha_1\alpha_2 - \alpha_3)}{\alpha_1\alpha_4 - \alpha_5} - \alpha_4 - \alpha_1\delta \right\} z^2 + 2\delta\alpha_2yz + 2\alpha_1d(t)z\tilde{g}(y) - 2\alpha_5yz \\ &+ 2\alpha_1e(t)zh(x) + \frac{2\alpha_4(\alpha_1\alpha_2 - \alpha_3)}{\alpha_1\alpha_4 - \alpha_5} d(t) \int_0^y \tilde{g}(\eta) d\eta + (\delta\alpha_3 - \alpha_1\alpha_5)y^2 \\ &+ \frac{2\alpha_4(\alpha_1\alpha_2 - \alpha_3)}{\alpha_1\alpha_4 - \alpha_5} e(t)yh(x) + 2\delta e(t) \int_0^x h(\xi) d\xi, \end{aligned}$$

where

$$(3.3) \quad \delta := \alpha_5(\alpha_1\alpha_2 - \alpha_3)/(\alpha_1\alpha_4 - \alpha_5) + \epsilon.$$

The properties of the function $V_0 = V_0(t, x, y, z, w, u)$ are summarized in Lemma 1 and Lemma 2.

Lemma 1. *Subject to the hypotheses (i)–(vii) of the theorem, there are positive constants D_7 and D_8 such that*

$$(3.4) \quad D_7\{H(x) + y^2 + z^2 + w^2 + u^2\} \leq V_0 \leq D_8\{H(x) + y^2 + z^2 + w^2 + u^2\}.$$

Proof. We observe that $2V_0$ in (3.2) can be rearranged as

$$(3.5) \quad \begin{aligned} 2V_0 = & \left\{ u + \alpha_1 w + \frac{\alpha_4(\alpha_1\alpha_2 - \alpha_3)}{\alpha_1\alpha_4 - \alpha_5} z + \delta y \right\}^2 \\ & + \frac{\alpha_4(\alpha_1\alpha_4 - \alpha_5)}{(\alpha_1\alpha_2 - \alpha_3)\gamma d(t)} \left\{ \frac{\alpha_1\alpha_2 - \alpha_3}{\alpha_1\alpha_4 - \alpha_5} e(t)h(x) \right. \\ & + \frac{\alpha_1\alpha_2 - \alpha_3}{\alpha_1\alpha_4 - \alpha_5} \gamma d(t)y + \frac{\alpha_1}{\alpha_4} \gamma d(t)z \\ & \left. + \frac{1}{\alpha_4} \gamma d(t)w \right\}^2 + \frac{\alpha_4\delta_0}{(\alpha_1\alpha_4 - \alpha_5)^2} \left(z + \frac{\alpha_5}{\alpha_4} y \right)^2 + \Delta_2(w + \alpha_1 z)^2 \\ & + 2\epsilon \left(\frac{\alpha_4\alpha_3 - \alpha_2\alpha_5}{\alpha_1\alpha_4 - \alpha_5} \right) yz + \sum_{i=1}^4 S_i, \end{aligned}$$

where

$$\begin{aligned} S_1 &:= 2\delta e(t) \int_0^x h(\xi) d\xi - \frac{\alpha_4(\alpha_1\alpha_2 - \alpha_3)}{(\alpha_1\alpha_4 - \alpha_5)\gamma d(t)} e^2(t)h^2(x), \\ S_2 &:= \frac{\alpha_4(\alpha_1\alpha_2 - \alpha_3)d(t)}{\alpha_1\alpha_4 - \alpha_5} \left\{ 2 \int_0^y \tilde{g}(\eta) d\eta - y\tilde{g}(y) \right\} \\ &\quad + \left\{ \delta\alpha_3 - \alpha_1\alpha_5 - \frac{\alpha_5^2\delta_0}{\alpha_4(\alpha_1\alpha_4 - \alpha_5)^2} - \delta^2 \right\} y^2, \\ S_3 &:= \frac{\epsilon}{\alpha_1} w^2 + 2b(t) \int_0^w \tilde{\phi}(z, \omega) d\omega - \alpha_2 w^2, \\ S_4 &:= 2\alpha_1 c(t) \int_0^z \tilde{\psi}(\zeta) d\zeta - \alpha_1\alpha_3 z^2. \end{aligned}$$

It can be seen from the estimates arising in the course of the proof of [2; Lemma 1] that

$$(3.6) \quad 2\alpha_5 \int_0^x h(\xi) d\xi - h^2(x) \geq 0,$$

$$S_1 \geq 2\epsilon e_0 \int_0^x h(\xi) d\xi.$$

Since

$$y\tilde{g}(y) \equiv \int_0^y \tilde{g}(\eta) d\eta + \int_0^y \eta \tilde{g}'(\eta) d\eta,$$

we have

$$\begin{aligned}
 S_2 &= \frac{\alpha_4(\alpha_1\alpha_2 - \alpha_3)d(t)}{\alpha_1\alpha_4 - \alpha_5} \left\{ 2 \int_0^y \tilde{g}(\eta) d\eta - y\tilde{g}(y) \right\} \\
 &\quad + \left[\frac{\alpha_5\delta_0}{\alpha_4(\alpha_1\alpha_4 - \alpha_5)} - \epsilon \left\{ \epsilon + \frac{2\alpha_5(\alpha_1\alpha_2 - \alpha_3)}{\alpha_1\alpha_4 - \alpha_5} - \alpha_3 \right\} \right] y^2 \\
 &= \int_0^y \left[\frac{2\alpha_5\delta_0}{\alpha_4(\alpha_1\alpha_4 - \alpha_5)} - \frac{\alpha_4(\alpha_1\alpha_2 - \alpha_3)d(t)}{\alpha_1\alpha_4 - \alpha_5} \right] \left\{ \tilde{g}'(\eta) - \frac{\tilde{g}(\eta)}{\eta} \right\} \\
 &\quad - 2\epsilon \left\{ \epsilon + \frac{2\alpha_5(\alpha_1\alpha_2 - \alpha_3)}{\alpha_1\alpha_4 - \alpha_5} - \alpha_3 \right\} \eta d\eta \\
 &\geq \int_0^y \left[\frac{\alpha_5\delta_0}{\alpha_4(\alpha_1\alpha_4 - \alpha_5)} - 2\epsilon \left\{ \epsilon + \frac{2\alpha_5(\alpha_1\alpha_2 - \alpha_3)}{\alpha_1\alpha_4 - \alpha_5} - \alpha_3 \right\} \right] \eta d\eta,
 \end{aligned}$$

by (vi) and (i)

$$\geq \frac{\alpha_5\delta_0}{4\alpha_4(\alpha_1\alpha_4 - \alpha_5)} y^2,$$

provided that

$$(3.7) \quad \frac{\alpha_5\delta_0}{4\alpha_4(\alpha_1\alpha_4 - \alpha_5)} \geq \epsilon \left\{ \epsilon + \frac{2\alpha_5(\alpha_1\alpha_2 - \alpha_3)}{\alpha_1\alpha_4 - \alpha_5} - \alpha_3 \right\},$$

which we now assume. From (i), (iv) and (v) we find

$$\begin{aligned}
 S_3 &= \frac{\epsilon}{\alpha_1} w^2 + 2b(t) \int_0^w \tilde{\phi}(z, \omega) d\omega - \alpha_2 w^2 \\
 &\geq \frac{\epsilon}{\alpha_1} w^2 + 2 \int_0^w \left\{ \frac{\tilde{\phi}(z, \omega)}{\omega} - \alpha_2 \right\} \omega d\omega \geq \frac{\epsilon}{\alpha_1} w^2, \\
 S_4 &= 2\alpha_1 c(t) \int_0^z \tilde{\psi}(\zeta) d\zeta - \alpha_1 \alpha_3 z^2 \geq 2\alpha_1 \int_0^z \left\{ \frac{\tilde{\psi}(\zeta)}{\zeta} - \alpha_3 \right\} \zeta d\zeta \geq 0.
 \end{aligned}$$

On gathering all of these estimates into (3.5) we deduce

$$\begin{aligned}
 2V_0 &\geq \left\{ u + \alpha_1 w + \frac{\alpha_4(\alpha_1\alpha_2 - \alpha_3)}{\alpha_1\alpha_4 - \alpha_5} z + \delta y \right\}^2 + \frac{\alpha_4\delta_0}{(\alpha_1\alpha_4 - \alpha_5)^2} \left(z + \frac{\alpha_5}{\alpha_4} y \right)^2 \\
 &\quad + \Delta_2 (w + \alpha_1 z)^2 + 2\epsilon\epsilon_0 \int_0^x h(\xi) d\xi + \frac{\alpha_5\delta_0}{4\alpha_4(\alpha_1\alpha_4 - \alpha_5)} y^2 + \frac{\epsilon}{\alpha_1} w^2 \\
 &\quad + 2\epsilon \left(\frac{\alpha_4\alpha_3 - \alpha_2\alpha_5}{\alpha_1\alpha_4 - \alpha_5} \right) yz,
 \end{aligned}$$

by (ii) and (vi). It is clear that there exist sufficiently small positive constants D_1, \dots, D_5 such that

$$2V_0 \geq D_1 H(x) + 2D_2 y^2 + 2D_3 z^2 + D_4 w^2 + D_5 u^2 + + 2\epsilon \left(\frac{\alpha_4\alpha_3 - \alpha_2\alpha_5}{\alpha_1\alpha_4 - \alpha_5} \right) yz.$$

Let

$$S_5 := D_2 y^2 + 2\epsilon \left(\frac{\alpha_4 \alpha_3 - \alpha_2 \alpha_5}{\alpha_1 \alpha_4 - \alpha_5} \right) yz + D_3 z^2.$$

By using the inequality $|yz| \leq \frac{1}{2}(y^2 + z^2)$, we obtain

$$S_5 \geq D_2 y^2 + D_3 z^2 - \epsilon \left(\frac{\alpha_4 \alpha_3 - \alpha_2 \alpha_5}{\alpha_1 \alpha_4 - \alpha_5} \right) (y^2 + z^2) \geq D_6 (y^2 + z^2),$$

for some $D_6 > 0$, $D_6 = \frac{1}{2} \min\{D_2, D_3\}$, if

$$(3.8) \quad \epsilon \leq (\alpha_1 \alpha_4 - \alpha_5) / (2(\alpha_4 \alpha_3 - \alpha_2 \alpha_5)) \min\{D_2, D_3\},$$

which we also assume. Then

$$2V_0 \geq D_1 H(x) + (D_2 + D_6)y^2 + (D_3 + D_6)z^2 + D_4 w^2 + D_5 u^2.$$

Consequently there exists a positive constant D_7 such that

$$V_0 \geq D_7 \{H(x) + y^2 + z^2 + w^2 + u^2\},$$

provided ϵ is so small that (3.7) and (3.8) hold. From (i), (iv), (v),(vi) and (3.6) we can verify that there exists a positive constant D_8 satisfying

$$V_0 \leq D_8 \{H(x) + y^2 + z^2 + w^2 + u^2\}.$$

Thus (3.4) follows. □

Lemma 2. *Assume that all conditions of the theorem hold. Then there exist positive constants D_i ($i = 11, 12$) such that*

$$(3.9) \quad \dot{V}_0 \leq -D_{12}(y^2 + z^2 + w^2 + u^2) + D_{11}\beta_0 V_0.$$

Proof. From (3.2) and (3.1) it follows that (for $y, z, w \neq 0$)

$$\begin{aligned}
 \frac{d}{dt}V_0 \leq & -u^2\{a(t)\tilde{f}(y, z, w) - \alpha_1\} \\
 & - w^2\left[\alpha_1 \frac{b(t)\tilde{\phi}(z, w)}{w} - \left\{\alpha_3 + \frac{\alpha_1\alpha_4(\alpha_1\alpha_2 - \alpha_3)}{\alpha_1\alpha_4 - \alpha_5} - \delta\right\}\right] \\
 & - z^2\left[\frac{\alpha_4(\alpha_1\alpha_2 - \alpha_3)c(t)}{\alpha_1\alpha_4 - \alpha_5} \frac{\tilde{\psi}(z)}{z} - \{\delta\alpha_2 + \alpha_1d(t)\tilde{g}'(y) - \alpha_5\}\right] \\
 & - y^2\left\{\delta d(t)\frac{\tilde{g}(y)}{y} - \frac{\alpha_4(\alpha_1\alpha_2 - \alpha_3)}{\alpha_1\alpha_4 - \alpha_5}e(t)h'(x)\right\} \\
 & + wb(t)\int_0^w \frac{\partial}{\partial z}\tilde{\phi}(z, \omega) d\omega - \alpha_1wua(t)\{\tilde{f}(y, z, w) - \alpha_1\} - uzc(t)\left\{\frac{\tilde{\psi}(z)}{z} - \alpha_3\right\} \\
 & - \frac{\alpha_4(\alpha_1\alpha_2 - \alpha_3)}{\alpha_1\alpha_4 - \alpha_5}uza(t)\{\tilde{f}(y, z, w) - \alpha_1\} \\
 & - \frac{\alpha_4(\alpha_1\alpha_2 - \alpha_3)}{\alpha_1\alpha_4 - \alpha_5}wzb(t)\left\{\frac{\tilde{\phi}(z, w)}{w} - \alpha_2\right\} \\
 & - wzd(t)\{\alpha_4 - \tilde{g}'(y)\} - \delta yua(t)\{\tilde{f}(y, z, w) - \alpha_1\} - ywe(t)\{\alpha_5 - h'(x)\} \\
 & - \delta ywb(t)\left\{\frac{\tilde{\phi}(z, w)}{w} - \alpha_2\right\} - \alpha_1yze(t)\{\alpha_5 - h'(x)\} - \delta yzc(t)\left\{\frac{\tilde{\psi}(z)}{z} - \alpha_3\right\} \\
 & + \left\{\alpha_1^2uw + \frac{\alpha_1\alpha_4(\alpha_1\alpha_2 - \alpha_3)}{\alpha_1\alpha_4 - \alpha_5}uz + \alpha_1\delta yu\right\}\{1 - a(t)\} \\
 & + \left\{\frac{\alpha_2\alpha_4(\alpha_1\alpha_2 - \alpha_3)}{\alpha_1\alpha_4 - \alpha_5}wz + \delta\alpha_2yw\right\}\{1 - b(t)\} + \{\alpha_3uz + \delta\alpha_3yz\}\{1 - c(t)\} \\
 & - \alpha_4wz\{1 - d(t)\} - \{\alpha_5yw + \alpha_1\alpha_5yz\}\{1 - e(t)\} \\
 & + \frac{1}{2}\{a(t)(f_1 - f_0) + b(t)(\phi_1 - \phi_0) + c(t)(\psi_1 - \psi_0) + d(t)(g_1 - g_0)\} \\
 (3.10) \quad & \left\{u + \alpha_1w + \frac{\alpha_4(\alpha_1\alpha_2 - \alpha_3)}{\alpha_1\alpha_4 - \alpha_5}z + \delta y\right\} + \frac{\partial V_0}{\partial t}.
 \end{aligned}$$

By (i) and (iii), $a(t)\tilde{f}(y, z, w) - \alpha_1 \geq \epsilon_0$. From (i), (iv) and (3.3) we have (for $w \neq 0$)

$$\begin{aligned}
 & \alpha_1 \frac{b(t)\tilde{\phi}(z, w)}{w} - \left\{\alpha_3 + \frac{\alpha_1\alpha_4(\alpha_1\alpha_2 - \alpha_3)}{\alpha_1\alpha_4 - \alpha_5} - \delta\right\} \\
 & \geq \alpha_1 \left\{\frac{\tilde{\phi}(z, w)}{w} - \alpha_2\right\} + \left\{\alpha_1\alpha_2 - \alpha_3 + \delta - \frac{\alpha_1\alpha_4(\alpha_1\alpha_2 - \alpha_3)}{\alpha_1\alpha_4 - \alpha_5}\right\} \geq \epsilon.
 \end{aligned}$$

By using (i), (v), (3.3) and (2.2) we obtain (for $z \neq 0$)

$$\begin{aligned}
 & \frac{\alpha_4(\alpha_1\alpha_2 - \alpha_3)c(t)}{\alpha_1\alpha_4 - \alpha_5} \frac{\tilde{\psi}(z)}{z} - \{\delta\alpha_2 + \alpha_1d(t)\tilde{g}'(y) - \alpha_5\} \\
 & \geq \frac{(\alpha_4\alpha_3 - \alpha_2\alpha_5)(\alpha_1\alpha_2 - \alpha_3)}{\alpha_1\alpha_4 - \alpha_5} - \{\alpha_1d(t)\tilde{g}'(y) - \alpha_5\} - \epsilon\alpha_2 \geq \epsilon\alpha_2.
 \end{aligned}$$

From (i), (vi) and (vii) we find (for $y \neq 0$)

$$\begin{aligned} \delta d(t) \frac{\tilde{g}(y)}{y} - \frac{\alpha_4(\alpha_1\alpha_2 - \alpha_3)}{\alpha_1\alpha_4 - \alpha_5} e(t)h'(x) \\ \geq \epsilon\alpha_4 E + \frac{\alpha_4 E(\alpha_1\alpha_2 - \alpha_3)}{\alpha_1\alpha_4 - \alpha_5} \{\alpha_5 - h'(x)\} \geq \epsilon\alpha_4 E. \end{aligned}$$

Therefore, the first four terms involving u^2 , w^2 , z^2 and y^2 in (3.10) are majorizable by

$$-(\epsilon_0 u^2 + \epsilon w^2 + \epsilon\alpha_2 z^2 + \epsilon\alpha_4 E y^2).$$

Let $R(t, x, y, z, w, u)$ denote the sum of the remaining terms in (3.10). By using hypotheses (i), (iii)–(vii) and the inequalities

$$\begin{aligned} |uw| \leq \frac{1}{2}(u^2 + w^2), \quad |uz| \leq \frac{1}{2}(u^2 + z^2), \quad |uy| \leq \frac{1}{2}(u^2 + y^2), \\ |wz| \leq \frac{1}{2}(w^2 + z^2), \quad |wy| \leq \frac{1}{2}(w^2 + y^2), \quad |yz| \leq \frac{1}{2}(y^2 + z^2); \end{aligned}$$

it follows that

$$\begin{aligned} |R(t, x, y, z, w, u)| \leq D_9(\epsilon_1 + \epsilon_2 + \epsilon_3 + \epsilon_4 + \epsilon_5)(y^2 + z^2 + w^2 + u^2) \\ + \frac{1}{2}\{a(t)(f_1 - f_0) + b(t)(\phi_1 - \phi_0) + c(t)(\psi_1 - \psi_0) + d(t)(g_1 - g_0)\} \\ \left\{ u + \alpha_1 w + \frac{\alpha_4(\alpha_1\alpha_2 - \alpha_3)}{\alpha_1\alpha_4 - \alpha_5} z + \delta y \right\} + \frac{\partial V_0}{\partial t}, \end{aligned}$$

for some $D_9 > 0$. Thus, after substituting in (3.10), one obtains

$$\begin{aligned} \dot{V}_0 \leq & -(\epsilon_0 u^2 + \epsilon w^2 + \epsilon\alpha_2 z^2 + \epsilon\alpha_4 E y^2) + D_9(\epsilon_1 + \epsilon_2 + \epsilon_3 + \epsilon_4 + \epsilon_5)(y^2 + z^2 + w^2 + u^2) \\ & + \left| \frac{1}{2}\{a(t)(f_1 - f_0) + b(t)(\phi_1 - \phi_0) + c(t)(\psi_1 - \psi_0) + d(t)(g_1 - g_0)\} \right. \\ & \left. \left\{ u + \alpha_1 w + \frac{\alpha_4(\alpha_1\alpha_2 - \alpha_3)}{\alpha_1\alpha_4 - \alpha_5} z + \delta y \right\} \right| + \frac{\partial V_0}{\partial t} \\ \leq & -\frac{1}{2} \min\{\epsilon_0, \epsilon, \epsilon\alpha_2, \epsilon\alpha_4 E\}(y^2 + z^2 + w^2 + u^2) \\ & + \left| \frac{1}{2}\{a(t)(f_1 - f_0) + b(t)(\phi_1 - \phi_0) + c(t)(\psi_1 - \psi_0) + d(t)(g_1 - g_0)\} \right. \\ (3.11) \quad & \left. \left\{ u + \alpha_1 w + \frac{\alpha_4(\alpha_1\alpha_2 - \alpha_3)}{\alpha_1\alpha_4 - \alpha_5} z + \delta y \right\} \right| + \frac{\partial V_0}{\partial t}, \end{aligned}$$

provided that

$$(3.12) \quad D_9(\epsilon_1 + \epsilon_2 + \epsilon_3 + \epsilon_4 + \epsilon_5) \leq \frac{1}{2} \min\{\epsilon_0, \epsilon, \epsilon\alpha_2, \epsilon\alpha_4 E\}.$$

Now we assume that D_9 and $\epsilon_1, \dots, \epsilon_5$ are so small that (3.12) holds. The case $y, z, w = 0$ is trivially dealt with. From (3.2) we find

$$\begin{aligned} \frac{\partial V_0}{\partial t} &= b'(t) \int_0^w \tilde{\phi}(z, \omega) d\omega + \alpha_1 c'(t) \int_0^z \tilde{\psi}(\zeta) d\zeta \\ &\quad + d'(t) \left\{ w\tilde{g}(y) + \alpha_1 z\tilde{g}(y) + \frac{\alpha_4(\alpha_1\alpha_2 - \alpha_3)}{\alpha_1\alpha_4 - \alpha_5} \int_0^y \tilde{g}(\eta) d\eta \right\} \\ &\quad + e'(t) \left\{ wh(x) + \alpha_1 zh(x) + \frac{\alpha_4(\alpha_1\alpha_2 - \alpha_3)}{\alpha_1\alpha_4 - \alpha_5} yh(x) + 2\delta \int_0^x h(\xi) d\xi \right\}. \end{aligned}$$

From (iv), (v), (vi), (3.6) and (3.4) we can find a positive constant D_{10} which satisfies

$$\begin{aligned} \frac{\partial V_0}{\partial t} &\leq D_{10} \{ b'_+(t) + c'_+(t) + |d'(t)| + |e'(t)| \} \{ H(x) + y^2 + z^2 + w^2 \} \\ (3.13) \quad &\leq D_{11} \beta_0 V_0, \end{aligned}$$

where $D_{11} = \frac{D_{10}}{D_7}$. Let

$$D_{12} = \frac{1}{4} \min\{\epsilon_0, \epsilon, \epsilon\alpha_2, \epsilon\alpha_4 E\}, \quad \text{and} \quad D_{13} = \max\left\{1, \alpha_1, \frac{\alpha_4(\alpha_1\alpha_2 - \alpha_3)}{\alpha_1\alpha_4 - \alpha_5}, \delta\right\}$$

then from (3.11), (3.13) and (ix) we obtain the estimate

$$\dot{V}_0 \leq -2D_{12}(y^2 + z^2 + w^2 + u^2) + 2D_{13}\Delta(y^2 + z^2 + w^2 + u^2) + D_{11}\beta_0 V_0.$$

Let Δ be fixed, in what follows, to satisfy $\Delta = \frac{D_{12}}{2D_{13}}$. With this limitation on Δ we find

$$(3.14) \quad \dot{V}_0 \leq -D_{12}(y^2 + z^2 + w^2 + u^2) + D_{11}\beta_0 V_0.$$

Now (3.9) is verified and the lemma is proved.

4. COMPLETION OF THE PROOF OF THEOREM 1

Define the function $V(t, x, y, z, w, u)$ as follows

$$(4.1) \quad V(t, x, y, z, w, u) = e^{-\int_0^t D_{11}\beta_0(\tau) d\tau} V_0(t, x, y, z, w, u).$$

Then one can verify that there exist two functions U_1 and U_2 satisfying

$$(4.2) \quad U_1(\|\bar{x}\|) \leq V(t, x, y, z, w, u) \leq U_2(\|\bar{x}\|),$$

for all $\bar{x} = (x, y, z, w, u) \in \mathbb{R}^5$ and $t \in \mathbb{R}^+$; where U_1 is a continuous increasing positive definite function, $U_1(r) \rightarrow \infty$ as $r \rightarrow \infty$ and U_2 is a continuous increasing function.

Along any solution (x, y, z, w, u) of (3.1) we have

$$\begin{aligned} \dot{V} &= e^{-\int_0^t D_{11}\beta_0(\tau) d\tau} \{ \dot{V}_0 - \beta(t)V_0 \} \\ &\leq -D_{12} e^{-\int_0^t D_{11}\beta_0(\tau) d\tau} (y^2 + z^2 + w^2 + u^2). \end{aligned}$$

Thus we can find a positive constant D_{14} such that

$$(4.3) \quad \dot{V} \leq -D_{14}(y^2 + z^2 + w^2 + u^2).$$

From the inequalities (4.2) and (4.3), we obtain the uniform boundedness of all solutions (x, y, z, w, u) of (3.1) [9; Theorem 10.2].

AUXILIARY LEMMA

Consider a system of differential equations

$$(4.4) \quad \dot{\bar{x}} = F(t, \bar{x}),$$

where $F(t, \bar{x})$ is continuous on $\mathfrak{R}^+ \times \mathfrak{R}^n$, $F(t, \bar{0}) = \bar{0}$.

The following lemma is well-known [9].

Lemma 3. *Suppose that there exists a non-negative continuously differentiable scalar function $V(t, \bar{x})$ on $\mathfrak{R}^+ \times \mathfrak{R}^n$ such that $\dot{V}_{(4.4)} \leq -U(\|\bar{x}\|)$, where $U(\|\bar{x}\|)$ is positive definite with respect to a closed set Ω of \mathfrak{R}^n . Moreover, suppose that $F(t, \bar{x})$ of system (4.4) is bounded for all t when \bar{x} belongs to an arbitrary compact set in \mathfrak{R}^n and that $F(t, \bar{x})$ satisfies the following two conditions with respect to Ω :*

(1) $F(t, \bar{x})$ tends to a function $H(\bar{x})$ for $\bar{x} \in \Omega$ as $t \rightarrow \infty$, and on any compact set in Ω this convergence is uniform.

(2) corresponding to each $\epsilon > 0$ and each $\bar{y} \in \Omega$, there exist a δ , $\delta = \delta(\epsilon, \bar{y})$ and T , $T = T(\epsilon, \bar{y})$ such that if $t \geq T$ and $\|\bar{x} - \bar{y}\| < \delta$, we have $\|F(t, \bar{x}) - F(t, \bar{y})\| < \epsilon$.

Then every bounded solution of (4.4) approaches the largest semi-invariant set of the system $\bar{x} = H(\bar{x})$ contained in Ω as $t \rightarrow \infty$.

From the system (3.1) we set

$$F(t, \bar{x}) = \begin{bmatrix} y \\ z \\ w \\ u \\ -f(t, y, z, w)u - \phi(t, z, w) - \psi(t, z) - g(t, y) - e(t)h(x) \end{bmatrix}.$$

It is clear that F satisfies the conditions of Lemma 3. Let $U(\|\bar{x}\|) = D_{14}(y^2 + z^2 + w^2 + u^2)$, then

$$(4.5) \quad \dot{V}(t, x, y, z, w, u) \leq -U(\|\bar{x}\|)$$

and $U(\|\bar{x}\|)$ is positive definite with respect to the closed set $\Omega := \{(x, y, z, w, u) \mid x \in \mathfrak{R}, y = 0, z = 0, w = 0, u = 0\}$. It follows that in Ω

$$(4.6) \quad F(t, \bar{x}) = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ -e(t)h(x) \end{bmatrix}.$$

According to condition (viii) of the theorem and the boundedness of e , we have $e(t) \rightarrow e_\infty$ as $t \rightarrow \infty$, where $1 \leq e_0 \leq e_\infty \leq E$. If we set

$$(4.7) \quad H(\bar{x}) = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ -e_\infty h(x) \end{bmatrix},$$

then the conditions on $H(\bar{x})$ of Lemma 3 are satisfied. Since all solutions of (3.1) are bounded, it follows from Lemma 3 that every solution of (3.1) approaches the largest semi-invariant set of the system $\dot{\bar{x}} = H(\bar{x})$ contained in Ω as $t \rightarrow \infty$. From (4.7); $\dot{\bar{x}} = H(\bar{x})$ is the system

$$\dot{x} = 0, \dot{y} = 0, \dot{z} = 0, \dot{w} = 0 \quad \text{and} \quad \dot{u} = -e_\infty h(x),$$

which has the solutions

$$x = k_1, y = k_2, z = k_3, w = k_4, \quad \text{and} \quad u = k_5 - e_\infty h(k_1)(t - t_0).$$

In order to remain in Ω , the above solutions must satisfy

$$k_2 = 0, k_3 = 0, k_4 = 0 \quad \text{and} \quad k_5 - e_\infty h(k_1)(t - t_0) = 0 \quad \text{for all } t \geq t_0,$$

which implies $k_5 = 0, h(k_1) = 0$, and thus $k_1 = k_5 = 0$.

Therefore the only solution of $\dot{\bar{x}} = H(\bar{x})$ remaining in Ω is $\bar{x} = \bar{0}$, that is, the largest semi-invariant set of $\dot{\bar{x}} = H(\bar{x})$ contained in Ω is the point $(0, 0, 0, 0, 0)$. Consequently we obtain

$$x(t), \dot{x}(t), \ddot{x}(t), \dot{\ddot{x}}(t), x^{(4)}(t) \rightarrow 0 \quad \text{as} \quad t \rightarrow \infty.$$

REFERENCES

- [1] Abou-El-Ela, A. M. A. and Sadek, A. I., *On complete stability of the solutions of non-linear differential equations of the fifth-order*, Proc. of Assiut First Intern. Conf. Part **V** (1990), 14-25.
- [2] Abou-El-Ela, A. M. A. and Sadek, A. I., *On the asymptotic behaviour of solutions of certain non-autonomous differential equations*, J. Math. Anal. Appl. **237** (1999), 360-375.
- [3] Chukwu, E. N., *On the boundedness and stability of some differential equations of the fifth-order*, Siam J. Math. Anal. **7**(2) (1976), 176-194.
- [4] Hara, T., *On the stability of solutions of certain third order ordinary differential equation*, Proc. Japan Acad. **47** (1971), 897-902.
- [5] Swich, K. E., *On the boundedness and the stability of solutions of some differential equations of the third order*, J. London Math. Soc. **44** (1969), 347-359.
- [6] Tiriyaki, A. and Tunc, C., *On the boundedness and the stability properties for the solutions of certain fifth order differential equations*, Hacet. Bull. Nat. Sci. Eng. Ser. **B**, **25** (1996), 53-68.

- [7] Tunc, C., *On the boundedness and the stability results for the solutions of certain fifth order differential equations*, Istanbul. Univ. Fen Fak. Mat. Derg. **54** (1997), 151–160.
- [8] Yamamoto, M., *On the stability of solutions of some non-autonomous differential equation of the third order*, Proc. Japan Acad. **47** (1971), 909–914.
- [9] Yoshizawa, T., *Stability theorem by Liapunov second method*, The Mathematical Society of Japan, Tokyo (1966).

MATHEMATICS DEPARTMENT, FACULTY OF SCIENCE
ASSIUT UNIVERSITY
71516 ASSIUT, EGYPT
E-mail: sadeka1961@hotmail.com