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NOTE ON THE PAPER [1] OF S. SEDZIWIY

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O. In the above cited paper the author studies the differential equation (d.e.) (n — positive integer)

$$x^{(n)} + a_1 x^{(n-1)} + \dots + a_{k-1} x^{(n-k+1)} + h_k(x^{(n-k)}) + a_{k+1} x^{(n-k-1)} + \dots + a_n x = e(t) \quad (1)$$

$(k = 1, 2, \dots, n; x^{(0)} = x),$

where the $a_i (i = 1, 2, \dots, n; i \neq k)$ are positive constants and $h_k(x)$, $e(t)$ are continuous functions of their arguments. In the case $h_k(x)$ and $e(t)$ are bounded, two theorems about global boundedness (g.b.) of the solutions of (1) for $k = n$ are proved. In the case of unbounded $h_k(x)$ the validity of four theorems ($n = 3, k = 1, 2, 3$ and $n = k = 4$) dealing with the global stability of solutions of the autonomous equation ($e(t) = 0$) is shown. Finally, for $n = k = 3$ a sufficient condition is given for the g.b. of solutions of (1) with unbounded $h_3(x)$. In this note we will show, that theorems concerning the g.b. of solutions can be proved by using the simple method of paper [2] (see also [3] pp. 384–392); moreover it is possible to get some additional results.

1. Let us study, instead of (1), the more general d.e.

$$x^{(n)} + \sum_{i=1}^{n-1} f_i(x^{(n-i)}) + h_n(x) = e(t) \quad (2)$$

with continuous $f_i (i = 1, 2, \dots, n-1)$ and let us pose (with positive a_i)

$$f_i(y) - a_i y = \varphi_i(y) \quad (i = 1, 2, \dots, n-1). \quad (3)$$

In what follows we will suppose that $r^{n-1} + a_1 r^{n-2} + \dots + a_{n-1}$ is a Hurwitz-polynomial.

Theorem 1. Let us consider the equation (2) and suppose

$$|h_n(x)| \leq H \quad \text{for every } x, \quad (i)$$

$$|e(t)| \leq E \quad \text{for every } t \geq 0, \quad (ii)$$

$$\left| \int_0^t e(s) ds \right| \leq E \quad \text{for every } t \geq 0, \quad (iii)$$

$$|\varphi_i(y)| \leq m_i \quad (i = 1, 2, \dots, n-1) \quad \text{for every } y, \quad (iv)$$

there exist $h > 0$, $\delta > 0$ such that for every $|x| \geq h$ the inequality $h_n(x) \operatorname{sgn} x \geq m + \delta$ (where $m = \sum_{i=1}^{n-1} m_i$) holds. (v)

Then the solutions of (2) are g.b.

Proof. The fact that the derivatives $x'(t)$, $x''(t)$, ..., $x^{(n-1)}(t)$ are ultimately bounded by a constant independent of the solution $x(t)$ can be proved in a way analogous to that of [2].

We start from the identity

$$y^{(n-1)} + \sum_{k=1}^{n-1} a_k y^{(n-k-1)} = e_1(t) \quad (4)$$

(where $x^{(i+1)}(t) = y^{(i)}(t)$, $i = 0, 1, \dots, n-1$ and $e_1(t) = e(t) - [h_n(x(t)) + \sum_{i=1}^{n-1} \varphi_i(x^{(n-i)}(t))]$) which is satisfied by each solution $x(t)$ of our equation. We have thus

$$x^{(i+1)} = y^{(i)}(t) + y_0^{(i)}(t) + \int_{\tau}^t \frac{\partial^i y_1(t-s)}{\partial t^i} e_1(s) ds$$

($i = 0, 1, \dots, n-2$, τ stands for a real number). (5)

In this formula $y_0(t)$, $y_1(t)$ are convenient solutions of the d.e. $y^{(n-1)} + \sum_{k=1}^{n-1} a_k y^{(n-k-1)} = 0$. Now, as the function $\frac{\partial^i y_1(t-s)}{\partial t^i}$ admits a majorant of the type $Ae^{-r(t-s)}$ ($r > 0$) and $e_1(t)$ is bounded by (i), (ii) and (iv), the boundedness of derivatives can be easily proved. In each interval $[\tau, T]$ [of existence of $x(t)$] we get the boundedness of derivatives and for this reason the solution $x(t)$ must exist on the whole half-axis $[\tau, +\infty]$. Note that this proof of the boundedness of derivatives may be used for the d.e. with $e(t, x, x', \dots, x^{(n-1)})$ instead of $e(t)$.

Let us suppose now a chosen solution $x(t)$ satisfies the inequality (l stands for a convenient positive constant)

$$|x^{(n-1)}(t)| + \sum_{k=1}^{n-2} a_k |x^{(n-k-1)}(t)| < l, \quad |x(t)| \geq h \quad (6)$$

for every $t \geq t_0$. From (iv), (v) we then easily obtain

$$\Phi(t) = \int_{t_0}^t [h(x(s)) + \sum_{i=1}^{n-1} \varphi_i(x^{(n-i)}(s))] \operatorname{sgn} x(s) ds \geq \delta(t - t_0) > 0 \quad (7)$$

for every $t \geq t_0$. Integrating (2) from t_0 to $t \geq t_0$ and multiplying it with the constant $\operatorname{sgn} x(t)$ we get

$$a_{n-1} |x(t)| \leq |x^{(n-1)}| + \sum_{k=1}^{n-2} a_k |x^{(n-k-1)}| - \Phi(t) + \left| \int_{t_0}^t e(s) ds \right| + |x^{(n-1)}(t_0)| + \sum_{k=1}^{n-1} a_k |x^{(n-k-1)}(t_0)| \quad (8)$$

and therefore by (6) (7) and (iii)

$$a_{n-1} |x(t)| \leq 2(I + E) + a_{n-1} |x(t_0)| - \delta(t - t_0) \quad \text{for every } t \geq t_0. \quad (9)$$

Thus, we have a contradiction from which we finally conclude

$$\liminf_{t \rightarrow +\infty} |x(t)| \leq h. \quad (10)$$

By (9) and (10) it follows

$$\limsup_{t \rightarrow +\infty} |x(t)| \leq \frac{2}{a_{n-1}}(I + E) + h$$

and the proof of Theorem 1 is complete.

Remark 1. We see from our proof that asking in (v) the weaker condition $h_n(x) \operatorname{sgn} x \geq m$ for every $|x| \geq h$, we obtain boundedness of solutions. For $f_k(y) = a_k y$ ($k = 1, 2, \dots, n-1$) the conditions in Theorem 1 reduce to the Sędziwy's conditions.

Theorem 2. Let us consider the d.e. (2). If (ii), (iv) and

$$E + m < H_1 \leq h(x) \operatorname{sgn} x < H_2 \quad \text{for every } |x| \geq h > 0 \quad (vi)$$

hold, then the solutions of (2) are g.b.

Proof. The g.b. of the derivatives of a solution $x(t)$ as well as its existence on $[t_0, +\infty)$ can be proved in the same way as above. Let us suppose again (6) holds for every $t \geq t_0$. Instead of (8) we use now the inequality

$$a_{n-1} |x(t)| \leq |x^{(n-1)}| + \sum_{k=1}^{n-2} a_k |x^{(n-k-1)}| - \varphi(t) + |x^{(n-1)}(t_0)| + \sum_{k=1}^{n-1} a_k |x^{(n-k-1)}(t_0)|$$

with

$$\Psi(t) = \int_{t_0}^t [h_n(x(s)) + \sum_{i=1}^{n-1} \varphi_i(x^{(n-i)}(s)) - e(s)] \operatorname{sgn} x(s) ds.$$

By (vi) we obtain

$$\Psi(t) \geq [H_1 - (E + m)](t - t_0) > 0 \quad \text{for every } t \geq t_0,$$

and (6) gives then

$$a_{n-1} |x(t)| \leq 2I + a_{n-1} |x(t_0)| - [H_1 - (E + m)](t - t_0),$$

for every $t > t_0$. Hence we have (10) again and the rest of the proof is the same as above.

2. Theorem 3. Let us consider the d.e. (1) for $n = k = 3$. If (ii) holds and constants a_3, K exist with $0 < a_3 < a_1 a_2$ ($a_1 > 0$) so that

$$|a_3 - \frac{h(x)}{x}| \leq K \quad \text{for every } x \neq 0 \quad (\text{vii})$$

($h_3(0) = 0$), then the solutions of our d.e. are g.b.

Remark 2. In the case the condition $0 < \varepsilon < h_3(x) x^{-1} < a_1 a_2 - \varepsilon (x \neq 0)$ of Sędziwy is satisfied we can take in (vii) i.e. $a_3 = \frac{1}{2} a_1 a_2$, $K = \frac{a_1 a_2 - 2\varepsilon}{2}$.

Proof of Theorem 3. For a chosen solution $x(t)$ of the considered d.e. the identity

$$x'' + a_1 x'' + a_2 x' + a_3 x = e(t) + a_3 x - h_3(x(t)),$$

in the existence interval $[t_0, T]$ ($T > t_0$) holds and hence

$$x(t) = y_0(t) + \int_{t_0}^t y_1(t-s) [e(s) + a_3 x(s) - h_3(x(s))] ds, \quad (11)$$

($t \in [t_0, T]$), where $y_0(t), y_1(t)$ are suitable solutions of

$$y'' + a_1 y'' + a_2 y' + a_3 y = 0. \quad (12)$$

From (11) we obtain using (ii), (iii) the inequality

$$|x(t)| \leq |y_0(t) + E \int_{t_0}^t |y_1(t-s)| ds + \int_{t_0}^t K |y_1(t-s)| |x(s)| ds, \quad (13)$$

($t \in [t_0, T]$). Because the coefficients of (12) satisfy the Hurwitz-condition, the functions $y_0(t), y_1(t)$ have a majorant Ae^{-rt} ($r > 0$) again and therefore we get from

$$|x(t)| \leq M + \int_{t_0}^t Ne^{-rs} |x(s)| ds \quad (t \in [t_0, T]),$$

with N not depending on $x(t)$. Hence, by Gronwall's Lemma

$$|x(t)| \leq M \exp \left[\int_{t_0}^t Ne^{-rs} ds \right] = MP \quad (t \in [t_0, T]). \quad (14)$$

We obtain so the boundedness of $x(t)$ on $[t_0, T]$; if we denote $H = \text{l.u.b. } h_3(x)$ on $[-MP, MP]$ it becomes clear that the boundedness of derivatives can be shown as in the proofs above. From this we conclude $T = +\infty$ and thus M must not depend on $x(t)$. Theorem 3 is proved.

3. Under assumptions of Theorems 1, 2, 3 and if $xh_3(h) > 0 (x \neq 0)$ it is possible to prove the boundedness of $\int_{t_0}^t h(x(s)) ds$. Thus, in the same way as in [2], we see that under the above assumptions each solution of the considered d.e. is oscillatory or $\rightarrow 0$ for $t \rightarrow +\infty$. From this it follows again that the periodic solution, whose existence can be asserted if $e(t)$ is periodic and an uniqueness condition holds, oscillates in this cases. If we pose stronger conditions on $e(t)$ we obtain in all the

considered cases simple oscillation – theorems, as Theorems 8, 9 in [4]. It is possible also to prove theorems about divergent solutions. We have i.e.

Theorem 4. Let us consider the d.e. (I) for $k = n$. If $r^{n-1} + \sum_{k=1}^{n-1} a_k r^{n-k-1}$ is a Hurwitz – polynomial, (i), (ii), (iii) and

$$\limsup_{x \rightarrow +\infty} x h_n(x) < -a_{n-1} H[X_{n-1} + a_1 X_{n-2} + \dots + a_{n-3} X_2 + E] \quad (\text{viii})$$

(where $X_j = \text{l.u.b. } x^{(j)}(t)$ on $[t_0, +\infty[$, $j = 2, 3, \dots, n-1$) hold, then there exist divergent solutions of the considered d.e. (with bounded derivatives).

The proof of this Theorem can be carried out by using the function

$$2V = \frac{2a_{n-2}}{a_{n-1}} \int_0^x h(s) ds + \frac{1}{a_{n-1}} \left(x^{(n-1)} + \sum_{k=1}^{n-1} a_k |x^{(n-k-1)}| - \int_0^t c(s) ds \right)^2$$

in the same manner as the proof of Theorem 7 [4] (see also [5]).

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Shrnutí

POZNÁMKA K PRÁCI S. SĘDZIWEHO [1]

JAN VORÁČEK

Ukazuje se, že k důkazu některých vět z práce [1] je možno užít metody publikované autorem (např. [2]). Touto metodou je možno získat výsledky poněkud obecnější a podrobněji studovat asymptotické vlastnosti řešení uvažovaných diferenciálních rovnic.