

On the Behavior of Solutions of Certain Differential Equations of the Fourth Order (*).

M. A. ASMUSSEN (Los Angeles, California, U. S. A.) (**)

Summary. - *In this paper three new results are obtained for equations of the form (1.1). Conditions are established which guarantee asymptotic stability, ultimate boundedness, and convergence of solutions of (1.1).*

1. - Introduction.

We shall be concerned here with equations of the form

$$(1.1) \quad x^{(4)} + f(x)x + a_2\ddot{x} + g(\dot{x}) + h(x) = p(t, x, \dot{x}, \ddot{x}, \dots)$$

where a_2 is a positive constant and f, g, h , and p are continuous real-valued functions depending only on the arguments indicated.

We will find conditions on f, g, h , and p which will imply asymptotic stability, ultimate boundedness, and convergence of solutions of equation (1.1). The first result deals with conditions under which all solutions of (1.1) tend to zero as $t \rightarrow \infty$. The problem has been the subject of investigation by a number of authors for various forms of equation (1.1). An excellent account of the literature of stability and boundedness for fourth order equations can be found in [9, CHAPTER 6].

In particular, EZZELLO [4] and HARROW [6] established conditions under which the trivial solutions of the respective equations

$$(1.2) \quad x^{(4)} + f(x)x + a_2\ddot{x} + g(\dot{x}) + a_4x = 0$$

$$(1.3) \quad x^{(4)} + a_1\ddot{x} + a_2\ddot{x} + g(\dot{x}) + h(x) = 0$$

are asymptotically stable. EZZELLO [5] has generalized his result in [4] to the perturbed equation

$$(1.4) \quad x^{(4)} + g_1(x)x + a_2\ddot{x} + g_3(\dot{x}) + a_4x = p_2(t, x, \dot{x}, \ddot{x}, \dots).$$

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Here his results are combined with those of HARROW [6] and extended to the more general equation (1.1). We also show that the hypothesis on h required in [6] can be relaxed somewhat.

The second theorem is concerned with the ultimate boundedness of solutions of equation (1.1). EZEILO [4] and HARROW [7] investigated this property for solutions of

$$(1.5) \quad x^{(4)} + f(\ddot{x})\ddot{x} + \alpha_2\ddot{x} + g(\dot{x}) + \alpha_4x = p(t)$$

$$(1.6) \quad x^{(4)} + a\ddot{x} + f(\ddot{x}) + g(\dot{x}) + h(x) = p(t).$$

Both results depend on the initial conditions of the solutions and require the strong condition $\int_0^t |p(s)| ds \leq A < \infty$, $t \geq 0$. TEJUMOLA [14] obtained a similar result with the bound independent of the initial conditions for

$$(1.7) \quad x^{(4)} + f(\ddot{x})\ddot{x} + a_2\ddot{x} + g(\dot{x}) + a_4x = p(t, x, \dot{x}, \ddot{x}, \ddot{x})$$

while significantly weakening EZEILO's conditions in [4] to $|p(t, x, y, z, v)| \leq \Delta + \Delta_0(y^2 + z^2 + v^2)^{\frac{1}{2}}$. Here similar results are obtained for the more general equation (1.1).

The last theorem deals with the convergence of solutions. The solutions of $\frac{dx}{dt} = F(t, x)$, where x is an n -vector and $F(t, x)$ is continuous on $[0, \infty) \times R^n$, are said to converge if each pair of solutions $x(t)$ and $y(t)$ satisfies $x(t) - y(t) \rightarrow 0$ as $t \rightarrow \infty$. To date there have been no convergence results for fourth order equations. EZEILO [2] has dealt with the second order case. In particular, SWICK [12] has developed several results for third order equations and his methods are extended here to the fourth order equation

$$(1.8) \quad x^{(4)} + a_1\ddot{x} + a_2\ddot{x} + g(\dot{x}) + a_4x = p(t).$$

2. - Statement of Results.

THEOREM 1. - Assume that g and h are differentiable on R and that

- (i) there exists $\alpha_1 > 0$ such that

$$f(z) \geq \alpha_1 \quad \text{all } z,$$

- (ii) $h(0) = 0$ and there are positive constants α_4 and A_4 such that

$$\frac{h(x)}{x} \geq \alpha_4 \quad x \neq 0$$

and for sufficiently small $\delta_1 > 0$

$$A_4 - \delta_1 \leq h'(x) \leq A_4 \quad \text{all } x,$$

(iii) $g(0) = 0$ and there exist positive constants a_3 and Δ_0 such that

$$g'(y) \geq a_3$$

$$(2.1) \quad [a_1 a_2 - g'(y)] a_3 - a_1 A_4 f(z) \geq \Delta_0$$

for all y, z ,

(iv) for all $y \neq 0$, $g'(y) - g(y)/y \leq \delta_2$ where δ_2 is a positive constant satisfying

$$\delta_2 < 2A_4\Delta_0/(a_1 a_3^2),$$

(v) $1/z \int_0^z f(s) ds - f(z) \leq \delta_3$ for all $z \neq 0$, where δ_3 satisfies

$$\delta_3 < 2\Delta_0/(a_1^2 a_3),$$

(vi) for all x, y, z, w

$$(2.2) \quad |p(t, x, y, z, w)| \leq \Theta_1(t) + \Theta_2(t)(y^2 + z^2 + w^2)^{\alpha/2} \\ + \Delta_1(y^2 + z^2 + w^2)^{\frac{1}{2}}$$

where α, Δ_1 are constants such that $0 \leq \alpha < 1$, $\Delta_1 \geq 0$, and the functions $\Theta_1 \geq 0$, $\Theta_2 \geq 0$ satisfy

$$(2.3) \quad \max_{t \geq 0} \Theta_i(t) < \infty \quad \text{and} \quad \int_0^\infty \Theta_i(t) dt < \infty \quad (i = 1, 2).$$

Then for sufficiently small Δ_1 every solution $x = x(t)$ of (1.1) satisfies

$$(2.4) \quad x \rightarrow 0, \dot{x} \rightarrow 0, \ddot{x} \rightarrow 0, \overset{\dots}{x} \rightarrow 0 \quad \text{as } t \rightarrow \infty.$$

NOTE 1. - For the special cases (i) $h(x) = a_4 x$ and (ii) $h(x) = a_4 x$, $p(t, x, y, z, w) \equiv 0$ our result is the same as Theorem 3 in [5] and Theorem 1 in [4] respectively. When $f(z) \equiv a_1$, $p(t, x, y, z, w) \equiv 0$ our result reduces to Theorem 1 in [6] without the restriction that h satisfy $h(x)/x \leq (a_4 A_4)^{\frac{1}{2}}$.

THEOREM 2. - Suppose that in addition to conditions (i) - (v) of Theorem 1, h' and g' are continuous for all x, y and there are positive constants P_0 and P_1 such that

$$(2.5) \quad |p(t, x, y, z, w)| \leq P_0 + P_1(y^2 + z^2 + w^2)^{\frac{1}{2}}.$$

Then there is an $\alpha > 0$ such that if $P_1 \leq \alpha$ there exists a constant B , dependent only on equation (1.1), such that every solution $x = x(t)$ of (1.1) satisfies

$$(2.6) \quad |x(t)| + |\dot{x}(t)| + |\ddot{x}(t)| + |\dddot{x}(t)| \leq B$$

for all sufficiently large t .

NOTE 2. - For the special case $h(x) = a_4x$, our result is the same as Theorem 2 in [14].

THEOREM 3. - Assume that

(i) there are positive constants A , B , C , and D such that every solution $x(t)$ of (1.8) satisfies ultimately

$$|x(t)| \leq A, \quad |\dot{x}(t)| \leq B, \quad |\ddot{x}(t)| \leq C, \quad \text{and} \quad |\dddot{x}(t)| \leq D,$$

(ii) the functions g , g' , g'' exist on $[-B, B]$ and g and g' are continuous on $[-B, B]$,

(iii) there exist positive constants a_3 , A_3 , and Δ_0 such that

$$g'(y) \geq a_3$$

$$|g''(y)| \leq A_3$$

$$[a_1a_2 - g'(y)]a_3 - a_1^2a_4 \geq \Delta_0 \quad |y| \leq B,$$

(iv) there exists $\varepsilon > 0$ such that

$$CA_3/a_3 < \varepsilon < \Delta_0/(a_1a_3D_0)$$

and

$$(a_3\varepsilon - CA_3)(\Delta/a_1a_3 - D_0\varepsilon) > (\varepsilon + 1/a_1)^2C^2A_3^2$$

where $D_0 = a_1a_2 + (a_2a_3/a_4)$.

Then the solutions of (1.8) converge.

3. - Proof of Theorem 1.

Rather than deal with equation (1.1) directly we will consider the equivalent system

$$(3.1) \quad \begin{aligned} \dot{x} &= y \\ \dot{y} &= z \\ \dot{z} &= w \\ \dot{w} &= -wf(z) - a_2z - g(y) - h(x) + p(t, x, y, z, w). \end{aligned}$$

It will suffice to show that every solution $(x(t), y(t), z(t), w(t))$ of (3.1) satisfies

$$(3.2) \quad x(t) \rightarrow 0, \quad y(t) \rightarrow 0, \quad z(t) \rightarrow 0, \quad w(t) \rightarrow 0 \quad \text{as } t \rightarrow \infty.$$

The proof of Theorem 1 will depend upon the following LIAPUNOV function, $V = V(x, y, z, w)$, obtained by an appropriate modification of that used by EZEILO in [4].

$$(3.3) \quad \begin{aligned} 2V = & (a_2 d_1 - d_2) z^2 + 2 \int_0^x s f(s) ds + d_1 w^2 + 2 d_2 y \int_0^z f(s) ds \\ & + 2 d_2 y w + 2 z w + 2 d_2 \int_0^x h(s) ds + (a_2 d_2 - A_4 d_1) y^2 \\ & + 2 \int_0^y g(s) ds + 2 d_1 z g(y) + 2 y h(x) + 2 d_1 z h(x), \end{aligned}$$

where

$$(3.4) \quad d_1 = \varepsilon + 1/a_1 \quad d_2 = \varepsilon + A_4/a_3$$

and $\varepsilon > 0$ is a constant whose value will be determined in the proofs of the following two lemmas.

LEMMA 3.1. - Under the hypotheses of Theorem 1, $V(0, 0, 0, 0) = 0$ and there exist positive constants E_1, E_2, E_3, E_4 dependent only on $a_1, a_2, a_3, a_4, A_4, \Delta_0$, and ε such that

$$(3.5) \quad V \geq E_1 x^2 + E_2 y^2 + E_3 z^2 + E_4 w^2$$

for all x, y, z, w .

PROOF. - Since $g(0) = h(0) = 0$ it is clear that $V(0, 0, 0, 0) = 0$ and thus it remains to establish (3.5). We shall deal first with the case $z = 0$. V becomes

$$(3.6) \quad \begin{aligned} 2V(x, y, 0, w) = & d_1 w^2 + 2 d_2 y w + 2 d_2 \int_0^x h(s) ds \\ & + (a_2 d_2 - A_4 d_1) y^2 + 2 \int_0^y g(s) ds \\ & + 2 y h(x) \end{aligned}$$

$$\begin{aligned}
&= d_1(n + d_2y/d_1)^2 + (a_2d_2 - A_4d_1 - d_2^2/d_1)y^2 \\
&\quad + 2 \int_0^y g(s)ds + 2d_2 \int_0^x h(s)ds + 2yh(x) \\
(3.7) \quad &= V_1 + V_2 + V_3,
\end{aligned}$$

where

$$\begin{aligned}
V_1 &= d_1(n + d_2y/d_1)^2 \\
V_2 &= (a_2d_2 - A_4d_1 - d_2^2/d_1)y^2 \\
V_3 &= 2 \int_0^y g(s)ds + 2d_2 \int_0^x h(s)ds + 2yh(x).
\end{aligned}$$

To establish (3.5) we will need the following inequalities

$$(3.8) \quad [d_1 - 1/f(z)] \geq \varepsilon \quad \text{all } z$$

$$(3.9) \quad [d_2 - A_4y/g(y)] \geq \varepsilon \quad y \neq 0$$

$$(3.10) \quad a_2 - d_1g'(y) - d_2f(z) \geq (\Delta_0/a_1a_3) - D_0\varepsilon > 0 \quad \text{all } y, z,$$

where $D_0 = a_1a_2 + (a_2a_3/A_4)$.

The first two inequalities follow immediately from hypotheses (i) and (iii) and (3.4), since we have

$$(3.11) \quad g(y)/y = g'(\Theta_1y) \quad 0 < \Theta_1 < 1.$$

Substituting the values for d_1 and d_2 from (3.4) into the left side of (3.10) we obtain

$$\begin{aligned}
a_2 - d_1g'(y) - d_2f(z) &= a_2 - (1/a_1)g'(y) - A_4f(z)/a_3 \\
&\quad - [g'(y) + f(z)]\varepsilon \\
&\geq (\Delta_0/a_1a_3) - [g'(y) + f(z)]\varepsilon.
\end{aligned}$$

Since (2.1) also implies that

$$g'(y) < a_1a_2 \quad \text{and} \quad f(z) < (a_2a_3/A_4) \quad \text{all } y, z,$$

we have

$$a_2 - d_1 g'(y) - d_2 f(z) \geq (\Delta_0/a_1 a_3) - (a_1 a_2 + a_2 a_3/A_4)\varepsilon.$$

Assuming $\varepsilon < \Delta_0/(a_1 a_3 D_0)$, we have established (3.10).

Using (3.10) the method used in [4] with α_4 replaced by A_4 yields the result

$$(3.12) \quad V_2 \geq (A_4/a_3)(\Delta_0/a_1 a_3 - D_0\varepsilon)y^2.$$

Finally, from hypothesis (iii) and (3.11)

$$\begin{aligned} V_3 &\geq a_3 y^2 + 2d_2 \int_0^x h(s)ds + 2yh(x) \\ &= (1/a_3)[a_3 y + h(x)]^2 + 2d_2 \int_0^x h(s)ds - (1/a_3)[h(x)]^2 \\ &\geq 2 \int_0^x [d_2 - (1/a_3)h'(s)]h(s)ds, \end{aligned}$$

and from (3.4) and hypothesis (ii) we have

$$(3.13) \quad V_3 \geq a_4 \varepsilon x^2.$$

Combining (3.12) and (3.13) into expression (3.7), we find

$$(3.14) \quad 2V(x, y, 0, w) \geq d_1(w + d_2 y/d_1)^2 + (A_4/a_3)(\Delta_0/a_1 a_3 - D_0\varepsilon)y^2 + a_4 \varepsilon x^2,$$

and clearly (3.5) is satisfied for $z = 0$.

For $z \neq 0$, defining $F(z) = \int_0^z f(s)ds$ and $\gamma = \gamma(y)$, $\beta = \beta(x)$ as

$$\gamma = \begin{cases} g(y)/y & y \neq 0 \\ g'(0) & y = 0 \end{cases} \quad \beta = \begin{cases} h(x)/x & x \neq 0 \\ h'(0) & x = 0 \end{cases}$$

V becomes

$$\begin{aligned} 2V(x, y, z, w) &= [a_2 d_2 - A_4 d_1 - d_2^2 F(z)/z]y^2 + 2 \int_0^y g(s)ds \\ &\quad - yg(y) + [a_2 d_1 - d_2 - d_1^2 \gamma(y)]z^2 \end{aligned}$$

$$\begin{aligned}
& + 2 \int_0^z s f(s) ds - zF(z) + 2d_2 \int_0^x h(s) ds \\
& - \{[\beta(x)]^2 x^2 / \gamma(y)\} + [d_1 - z/F(z)]w^2 \\
& + [z/F(z)][w + F(z) + d_2 y F(z)/z]^2 \\
& + [1/\gamma(y)][\beta(x)x + y\gamma(y) + d_1 z \gamma(y)]^2 \\
(3.15) \quad & \geq V_1 + V_2 + V_3 + [d_1 - z/F(z)]w^2,
\end{aligned}$$

where

$$\begin{aligned}
V_1 &= [a_2 d_2 - A_4 d_1 - d_2^2 F(z)/z]y^2 + 2 \int_0^y g(s) ds - yg(y) \\
V_2 &= [a_2 d_1 - d_2 - d_1^2 \gamma(y)]z^2 + 2 \int_0^z s f(s) ds - zF(z) \\
V_3 &= 2d_2 \int_0^x h(s) ds - \{[\beta(x)]^2 x^2 / \gamma(y)\}.
\end{aligned}$$

EZEILO'S calculations in [4] with α_4 replaced by A_4 can be applied here to obtain the following inequalities for V_1 and V_2 :

$$(3.16) \quad V_1 \geq \frac{1}{2}(\Delta_0 A_4 / a_1 a_3^2 - \frac{1}{2} \delta_2) y^2$$

provided $\varepsilon \leq \frac{1}{4} a_3 (2\Delta_0 A_4 / a_1 a_3^2 - \delta_2) / A_4 D_0$,

$$(3.17) \quad V_2 \geq \frac{1}{4} (2\Delta_0 / a_1^2 a_3 - \delta_3) z^2$$

provided $\varepsilon \leq (a_1 / 4D_0) (2\Delta_0 / a_1^2 a_3 - \delta_3)$.

Hypotheses (iv) and (v) insure that the coefficients of y^2 and z^2 are positive in (3.16) and (3.17).

From hypothesis (iii) and (3.11) we have $\gamma(y) \geq a_3$ for all y and thus

$$\begin{aligned}
V_3 &\geq 2d_2 \int_0^x h(s) ds - (1/a_3)[\beta(x)]^2 x^2 \\
&= 2 \int_0^x \{[h(s)/s][d_2 - (1/a_3)h'(s)]s\} ds \\
(3.18) \quad &\geq a_4 \varepsilon x^2.
\end{aligned}$$

Finally, hypothesis (i) and the relation

$$(3.19) \quad F(z)/z = f(\Theta_2 z) \quad 0 < \Theta_2 < 1$$

insure that

$$(3.20) \quad [d_1 - z/F(z)]w^2 \geq \varepsilon w^2.$$

Combining (3.16), (3.17), (3.18), and (3.20) into expression (3.15) for V , we obtain (3.5) for $z \neq 0$. Thus the lemma has been established.

LEMMA 3.2. - Under the hypotheses of Theorem 1 there exist positive constants F_1, F_2, F_3, F_4 depending only on $a_1, a_2, a_3, a_4, A_4, \Delta_0$, and ε such that

$$(3.21) \quad \begin{aligned} \dot{V}_{(3.1)} \leq & -(F_1 y^2 + F_2 z^2 + F_3 w^2) \\ & + F_4 (y^2 + z^2 + w^2)^{\frac{1}{2}} [\Theta_1 + \Theta_2 (y^2 + z^2 + w^2)^{1/2}] \end{aligned}$$

for all x, y, z, w when Δ_1 is sufficiently small.

PROOF. - An easy calculation shows that

$$(3.22) \quad \begin{aligned} -\dot{V}_{(3.1)} = & -h'(x)y^2 + d_2 y g(y) + d_1 [A_4 - h'(x)]yz \\ & + \{[a_2 - d_1 g'(y)]z^2 - d_2 z F(z)\} \\ & + [d_1 f(z) - 1]w^2 \\ & - (d_2 y + z + d_1 w)[p(t, x, y, z, w)]. \end{aligned}$$

From hypotheses (iii) and (ii) and (3.4) and (3.11)

$$-h'(x)y^2 + d_2 y g(y) \geq a_3 \varepsilon y^2,$$

and from (3.10) and (3.19)

$$\begin{aligned} [a_2 - d_1 g'(y)]z^2 - d_2 z F(z) &= [a_2 - d_1 g'(y) - d_2 F(z)/z]z^2 \\ &\geq (\Delta_0/a_1 a_3 - D_0 \varepsilon)z^2. \end{aligned}$$

Thus we find that

$$(3.23) \quad \begin{aligned} -\dot{V} \geq & a_3 \varepsilon y^2 + d_1 [A_4 - h'(x)]yz + (\Delta_0/a_1 a_3 - D_0 \varepsilon)z^2 \\ & + a_1 \varepsilon w^2 - (d_2 y + z + d_1 w)[p(t, x, y, z, w)], \end{aligned}$$

and as long as δ_1 satisfies

$$\varepsilon a_3(\Delta_0/a_1 a_3 - D_0 \varepsilon) \geq \delta_1^2(\varepsilon + 1/a_1)^2/4,$$

hypothesis (ii) insures that there exists $\eta > 0$ such that

$$(3.24) \quad \begin{aligned} -\dot{V} &\geq \eta(y^2 + z^2) + a_1 \varepsilon w^2 \\ &\quad - (d_2 y + z + d_1 w)[p(t, x, y, z, w)]. \end{aligned}$$

Letting $d_3 = \max(d_1, d_2, 1)$ and using (2.2),

$$(3.25) \quad \begin{aligned} \dot{V} &\leq -\eta(y^2 + z^2) - a_1 \varepsilon w^2 \\ &\quad + d_3(|y| + |z| + |w|)[\Theta_1(t) + \Theta_2(t)(y^2 + z^2 + w^2)^{\alpha/2} \\ &\quad \quad \quad + \Delta_1(y^2 + z^2 + w^2)^{\frac{1}{2}}] \\ &\leq (-\eta + 3d_3\Delta_1)y^2 + (-\eta + 3d_3\Delta_1)z^2 + (-a_1\varepsilon + 3d_3\Delta_1)w^2 \\ &\quad + 3d_3(y^2 + z^2 + w^2)^{\frac{1}{2}}[\Theta_1(t) + \Theta_2(t)(y^2 + z^2 + w^2)^{\alpha/2}] \\ &\leq -\frac{\eta}{2}y - \frac{\eta}{2}z^2 - \frac{a_1\varepsilon}{2}w^2 \\ &\quad + 3d_3(y^2 + z^2 + w^2)^{\frac{1}{2}}[\Theta_1 + \Theta_2(y^2 + z^2 + w^2)^{\alpha/2}] \end{aligned}$$

provided

$$\Delta_1 \leq \Gamma = \min(\eta/6d_3, a_1\varepsilon/6d_3).$$

Hence we have (3.21) and the lemma is established.

The remainder of the proof of Theorem 1 is similar to the end of the proof of Theorem 1 in [5] and only the main steps will be outlined here.

From (3.5) and (3.21) we can show that there exist positive constants F_5 and F_6 such that

$$(3.26) \quad \begin{aligned} \dot{V} &\leq -F_5[y^2 + z^2 + w^2] \\ &\quad + F_6(y^2 + z^2 + w^2)^{(1-r/2)}[\Theta_1^r + \Theta_2^{r(1-\alpha)^{-1}}], \end{aligned}$$

where r is any constant in the range $1 \leq r \leq 2$.

From (3.5) with $V(t) = V(x(t), y(t), z(t), w(t))$

$$y^2 + z^2 + w^2 \leq DV(t),$$

and hence

$$\dot{V} \leq DF_6 [V(t)]^{(1-r/2)} [\Theta_1^r + \Theta_2^{r(1-\alpha)^{-1}}].$$

By substituting $V = W^{(2/r)}$ and integrating the resulting inequality, we obtain

$$(3.27) \quad [V(t)]^{r/2} \leq [V(t_0)]^{r/2} + F_7 \int_{t_0}^t \{[\Theta_1(s)]^r + [\Theta_2(s)]^{r(1-\alpha)^{-1}}\} ds$$

for $t \geq t_0$, where F_7 is a positive constant.

Integrating the inequality (3.26) from 0 to t we have

$$V(t) \leq V(0) - F_5 \int_0^t [y^2(s) + z^2(s) + w^2(s)] ds + F_6 \int_0^t \{[y^2(s) + z^2(s) + w^2(s)]^{(1-r/2)} [\Theta_1^r(s) + \Theta_2^{r(1-\alpha)^{-1}}(s)]\} ds,$$

and this holds for all $t \geq 0$. But by (3.5) $V(t) \geq 0$ for all t . Hence

$$(3.28) \quad F_5 \int_0^t [y^2(s) + z^2(s) + w^2(s)] ds \leq V(0) + F_6 \int_0^t \{[y^2(s) + z^2(s) + w^2(s)]^{(1-r/2)} [\Theta_1^r(s) + \Theta_2^{r(1-\alpha)^{-1}}(s)]\} ds.$$

Now from (3.5) and (3.27) and the further assumption from (2.3) that

$$(3.29) \quad \int_0^\infty [\Theta_1(t)]^r dt < \infty \quad \text{and} \quad \int_0^\infty [\Theta_2(t)]^{r(1-\alpha)^{-1}} dt < \infty$$

there exists a constant L , $0 < L < \infty$, whose value depends only on $a_1, a_2, a_3, a_4, A_4, \Delta_0, \varepsilon, V(0)$ such that

$$(3.30) \quad x^2(t) + y^2(t) + z^2(t) + w^2(t) \leq L^2, \quad t \geq 0.$$

Using this inequality in (3.28) yields

$$F_5 \int_0^t [y^2(s) + z^2(s) + w^2(s)] ds \leq V(0) + F_6 L^{(2-r)} \int_0^t [\Theta_1^r(s) + \Theta_2^{r(1-\alpha)^{-1}}(s)] ds,$$

which with (3.29) implies that every solution $(x(t), y(t), z(t), w(t))$ of (3.1) satisfies

$$(3.31) \quad \int_0^\infty [y^2(s) + z^2(s) + w^2(s)] ds < \infty.$$

Now from (3.27) and (3.31) it is easy to verify that

$$(3.32) \quad y^2(t) + z^2(t) + w^2(t) \rightarrow 0 \quad \text{as } t \rightarrow \infty.$$

Then by integrating both sides of the equality

$$x^{(4)} = -wf(z) - a z - g(y) - h(x) + p(t, x, y, z, w)$$

from t to $t + 1$ and utilizing (3.27) and (3.32) we are able to show that

$$h(x(t)) \rightarrow 0 \quad \text{as } t \rightarrow \infty,$$

which implies that

$$(3.33) \quad x(t) \rightarrow 0 \quad \text{as } t \rightarrow \infty,$$

and hence we have (3.2) and the proof of Theorem 1 is complete.

4. - Proof of Theorem 2.

The proof of Theorem 2 relies upon the following lemma.

Consider a system of differential equations

$$(4.1) \quad \frac{dx}{dt} = F(t, x),$$

where x is an n -vector and $F(t, x)$ is continuous on $[0, \infty) \times R^n$.

LEMMA 4.1 [15]. - Suppose that there exists a LIAPUNOV function $V(t, x)$ defined on $0 \leq t < \infty$, $\|x\| \geq H$, where H may be large, which satisfies the following conditions:

(i) $\alpha(\|x\|) \leq V(t, x) \leq b(\|x\|)$, where $\alpha(\tau) \in CI$ (i.e. continuous and increasing), $\alpha(\tau) \rightarrow \infty$ as $\tau \rightarrow \infty$, and $b(\tau) \in CI$,

(ii) $\dot{V}_{(4.1)}(t, x) \leq -c(\|x\|)$, where $c(\tau)$ is positive and continuous.

Then the solutions of (4.1) are uniform-ultimately bounded.

It is assumed here that $V(t, x)$ is continuous in t and satisfies a local LIPSCHITZ condition with respect to x and that $\dot{V}_{(4.1)}$ is defined as

$$\dot{V}_{(4.1)}(t, x) = \overline{\lim}_{h \rightarrow 0} (1/h) \{V[t+h, x+hF(t, x)] - V(t, x)\}.$$

The following definition will prove helpful.

DEFINITION [15]. - The solutions of (4.1) are uniform-ultimately bounded for bound B if they are uniform-bounded and if there exists a $B > 0$ and a $T > 0$ such that for every solution $x(t; x_0, t_0)$ of (4.1), $\|x(t; x_0, t_0)\| < B$ for all $t \geq t_0 + T$, where B is independent of the particular solution while T may depend on each solution.

To apply Lemma 4.1, consider the system used in the previous section

$$\begin{aligned} \dot{x} &= y \\ \dot{y} &= z \\ \dot{z} &= w \\ (4.2) \quad \dot{w} &= -wf(z) - a_2z - g(y) - h(x) + p(t, x, y, z, w). \end{aligned}$$

We will modify the LIAPUNOV function used in the proof of Theorem 1 so as to make the time derivative negative outside of an arbitrarily large but fixed neighborhood of the origin. Define $V = V(x, y, z, w)$ as $2V = 2V_1 + 2V_2$, where V_1 is defined by equation (3.3) and V_2 is as follows

$$(4.3) \quad V_2 = \begin{cases} 0 & (x, y, z, w) \in R_1 = \{w \geq M\} \\ \delta w - \delta M & (x, y, z, w) \in R_2 = \{|w| \leq M, x \geq N\} \\ -2\delta M & (x, y, z, w) \in R_3 = \{w \leq -M, x \geq N\} \\ -2\delta(M/N)x & (x, y, z, w) \in R_4 = \{w \leq -M, |x| \leq N\} \\ 2\delta M & (x, y, z, w) \in R_5 = \{w \leq -M, x \leq -N\} \\ -\delta w + \delta M & (x, y, z, w) \in R_6 = \{|w| \leq M, x \leq -N\} \\ 0 & (x, y, z, w) \in R_7 = \{0 \leq w \leq M, |x| \leq (N/M)w\} \\ \delta w - \delta(M/N)x & (x, y, z, w) \in R_8 = \{0 \leq x \leq N, |w| \leq (M/N)x\} \\ -2\delta(M/N)x & (x, y, z, w) \in R_9 = \{-M \leq w \leq 0, |x| \leq -(N/M)w\} \\ -\delta w - \delta(M/N)x & (x, y, z, w) \in R_{10} = \{-N \leq x \leq 0, |w| \leq -(M/N)x\} \end{cases}$$

where $\delta > 0$ is an arbitrary positive constant and M and N are selected to satisfy Lemma 4.3 with $2M \leq N$. Since all the partial derivatives of V_1 are continuous, it satisfies a local LIPSCHITZ condition with respect to (x, y, z, w) . V_2 is either linear or constant in each of the ten regions and V is continuous; hence V satisfies a local LIPSCHITZ condition. The partial derivatives $\frac{\partial V}{\partial x}$, $\frac{\partial V}{\partial y}$, $\frac{\partial V}{\partial z}$, and $\frac{\partial V}{\partial w}$ exist and are continuous for all values of x, y, z, w except along the planes:

$$S_1 : w = \pm M; S_2 : x = \pm N, w \leq M; S_3 : w = \pm (M/N)x, |x| < N.$$

All the upper and lower partial derivatives exist along these planes and thus \dot{V} exists for all x, y, z, w , and t .

The proof of Theorem 2 will depend upon the following two lemmas.

LEMMA 4.2. - Under the hypotheses of Theorem 2 there exists a constant $H_1 > 0$ and functions $a(\tau)$ and $b(\tau)$ in CI such that $a(\tau) \rightarrow \infty$ as $\tau \rightarrow \infty$, $a(\tau) > 0$ for $\tau > H_1$ and

$$(4.4) \quad a(x^2 + y^2 + z^2 + w^2) \leq V(x, y, z, w) \leq b(x^2 + y^2 + z^2 + w^2)$$

for $x^2 + y^2 + z^2 + w^2 \geq H_1$.

PROOF. - Under the hypotheses of Theorem 2, it was established in Lemma 3.1 that there exist positive constants E_1, E_2, E_3, E_4 such that

$$V_1 \geq E_1 x^2 + E_2 y^2 + E_3 z^2 + E_4 w^2 \quad \text{for all } x, y, z, w.$$

Since V_1 is continuous and independent of t and $V_1 \rightarrow \infty$ as $x^2 + y^2 + z^2 + w^2 \rightarrow \infty$, it follows that there exist functions $a_1(\tau), b_1(\tau) \in CI$ such that

$$a_1(x^2 + y^2 + z^2 + w^2) \leq V_1(x, y, z, w) \leq b_1(x^2 + y^2 + z^2 + w^2)$$

and $a_1(\tau) \rightarrow \infty$ as $\tau \rightarrow \infty$.

From the definition of V_2 we have

$$-2\delta M \leq V_2 \leq 2\delta M \quad \text{for all } (x, y, z, w) \in R^4,$$

and hence if we define $a(\tau) = a_1(\tau) - 2\delta M$ and $b(\tau) = b_1(\tau) + 2\delta M$, then

$$a(x^2 + y^2 + z^2 + w^2) \leq V(x, y, z, w) \leq b(x^2 + y^2 + z^2 + w^2),$$

$a(\tau) \rightarrow \infty$ as $\tau \rightarrow \infty$, and there is an $H_1 > 0$ such that $a(\tau) > 0$ for $\tau \geq H_1 > 0$.

LEMMA 4.3. - Under the hypotheses of Theorem 2 there exists an $\alpha > 0$ such that if $P_1 \leq \alpha$, then there is an $H_2 > 0$ such that

$$(4.5) \quad \dot{V}_{(4.2)}(t, x, y, z, w) < -1$$

for $x^2 + y^2 + z^2 + w^2 \geq H_2$ and $t \geq 0$.

PROOF. - The lemma will be established by considering each of the ten regions in the definition of V_2 . \dot{V}_2 exists within each of the regions and will be estimated from both possible values at each boundary point as in [10].

For $(x, y, z, w) \in R_1 \cup R_3 \cup R_5$, we have that

$$(4.6) \quad \begin{aligned} \dot{V} = \dot{V}_1 = & h'(x)y^2 - d_2yg(y) - d_1[A_4 - h'(x)]yz \\ & - \{[a_2 - d_1g'(y)]z^2 - d_2zF(z)\} \\ & - [d_1f(z) - 1]w^2 \\ & + (d_2y + z + d_1w)[p(t, x, y, z, w)]. \end{aligned}$$

From (3.24) and (2.5) and again letting $d_3 = \max(d_1, d_2, 1)$

$$(4.7) \quad \begin{aligned} \dot{V} \leq & -\eta(y^2 + z^2) - a_1\varepsilon w^2 \\ & + d_3(|y| + |z| + |w|)[P_0 + P_1(y^2 + z^2 + w^2)^{\frac{1}{2}}] \\ \leq & (-\eta + 3d_3P_1)y^2 + (-\eta + 3d_3P_1)z^2 + (-a_1\varepsilon + 3d_3P_1)w^2 \\ & + d_3P_0(|y| + |z| + |w|) \\ \leq & -\frac{\eta}{2}y^2 + d_3P_0|y| - \frac{\eta}{2}z^2 + d_3P_0|z| - \frac{a_1\varepsilon}{2}w^2 + d_3P_0|w| \end{aligned}$$

provided

$$P_1 \leq \alpha = \min(\eta/6d_3, a_1\varepsilon/6d_3).$$

$$\text{Let } D = \max(d_3P_0 + \delta, d_3P_0 + \delta a_1 a_2 + \delta P_1 + \frac{\delta}{2},$$

$$d_3P_0 + \delta a_2 + \delta P_1, d_3P_0 + \delta \frac{a_2 a_3}{A_4} + \delta P_1).$$

It can be easily shown that there exist positive constants G_1 , G_2 , and G_3 such that

$$(4.8) \quad -\frac{\eta}{2}y^2 + D|y| \leq G_1 \quad \text{all } y$$

$$(4.9) \quad -\frac{\eta}{2} z^2 + D|z| \leq G_2 \quad \text{all } z$$

$$(4.10) \quad -\frac{a_1 \varepsilon}{2} w^2 + D|w| \leq G_3 \quad \text{all } w$$

so that we have

$$\dot{V} = \dot{V}_1 \leq G_1 + G_2 - \frac{a_1 \varepsilon}{2} w^2 + D|w|.$$

Clearly an $M_1 > 0$ can be found such that

$$(4.11) \quad G_1 + G_2 - \frac{a_1 \varepsilon}{2} w^2 + D|w| < -1 \quad \text{for } |w| \geq M_1.$$

Hence if $M \geq M_1$, then

$$(4.12) \quad \dot{V} < -1 \quad \text{for } (x, y, z, w) \in R_1 \cup R_3 \cup R_5.$$

$$\begin{aligned} \text{On } R_4, \quad \dot{V} &= \dot{V}_1 - 2\delta \frac{M}{N} y \\ &\leq -\frac{\eta}{2} y^2 + (d_3 P_0 + \delta) |y| - \frac{\eta}{2} z^2 + d_3 P_0 |z| \\ &\quad - \frac{a_1 \varepsilon}{2} w^2 + d_3 P_0 |w| \\ &\leq G_1 + G_2 - \frac{a_1 \varepsilon}{2} w^2 + D|w|. \end{aligned}$$

Thus from (4.11) and (4.12) we have that if $M \geq M_1$,

$$(4.13) \quad \dot{V} < -1 \quad \text{for } (x, y, z, w) \in R_1 \cup R_3 \cup R_4 \cup R_5.$$

On R_2 , $\dot{V} = \dot{V}_1 - \delta w f(z) - \delta a_2 z - \delta g(y) - \delta h(x) + \delta p(t, x, y, z, w)$ so

$$\begin{aligned} \dot{V} &\leq -\frac{\eta}{2} y^2 + (d_3 P_0 + \delta a_1 a_2) |y| - \frac{\eta}{2} z^2 + (d_3 P_0 + \delta a_2) |z| \\ &\quad - \frac{a_1 \varepsilon}{2} w^2 + \left(d_3 P_0 + \delta \frac{a_2 a_3}{A_4} \right) |w| - \delta a_4 x \\ &\quad + \delta [P_0 + P_1 (y^2 + z^2 + w^2)^{\frac{1}{2}}] \\ &\leq -\frac{\eta}{2} y^2 + D|y| - \frac{\eta}{2} z^2 + D|z| - \frac{a_1 \varepsilon}{2} w^2 + D|w| + \delta P_0 - \delta a_4 x \\ &\leq G_1 + G_2 + G_3 + \delta P_0 - \delta a_4 x. \end{aligned}$$

An N_1 can certainly be found such that

$$G_1 + G_2 + G_3 + \delta P_0 - \delta a_4 x < -1 \quad \text{for } x \geq N_1$$

so if $N \geq N_1$, then

$$(4.14) \quad \dot{V} < -1 \quad \text{for } (x, y, z, w) \in R_2.$$

Similarly for $(x, y, z, w) \in R_6$,

$$\begin{aligned} \dot{V} &= \dot{V}_1 + \delta w f(z) + \delta a_2 z + \delta g(y) + \delta h(x) - \delta p(t, x, y, z, w) \\ &\leq G_1 + G_2 + G_3 + \delta P_0 + \delta a_4 x \end{aligned}$$

and thus if $N \geq N_1$,

$$(4.15) \quad \dot{V} < -1 \quad \text{for } (x, y, z, w) \in R_2 \cup R_6.$$

On R_8 , $\dot{V} = \dot{V}_1 - \delta w f(z) - \delta a_2 z - \delta g(y) - \delta h(x) + \delta p(t, x, y, z, w) - \delta \frac{M}{N} y$

$$\begin{aligned} &\leq -\frac{\eta}{2} y^2 + \left(d_3 P_0 + \delta a_1 a_2 + \delta P_1 + \frac{\delta}{2} \right) |y| \\ &\quad - \frac{\eta}{2} z^2 + (d_3 P_0 + \delta a_2 + \delta P_1) |z| \\ &\quad - \frac{a_1 \epsilon}{2} w^2 + \left(d_3 P_0 + \delta \frac{a_2 a_3}{A_4} + \delta P_1 \right) |w| + \delta P_0 - \delta a_4 x \\ &\leq -\frac{\eta}{2} y^2 + D |y| + G_2 + G_3 + \delta P_0. \end{aligned}$$

It is possible to find a $K_1 > 0$ such that if $|y| \geq K_1$,

$$-\frac{\eta}{2} y^2 + D |y| + G_2 + G_3 + \delta P_0 < -1.$$

On R_8 , it is also true that

$$\dot{V} \leq G_1 + G_3 + \delta P_0 - \frac{\eta}{2} z^2 + D |z|,$$

and we can also find an $L_1 > 0$ such that if $|z| \geq L_1$,

$$G_1 + G_3 + \delta P_0 - \frac{\eta}{2} z^2 + D |z| < -1.$$

Thus,

$$(4.16) \quad \dot{V} < -1 \quad \text{for } (x, y, z, w) \in R_8$$

provided $|y| \geq K_1$ or $|z| \geq L_1$. In the same way it is possible to choose positive constants K_2 and L_2 such that

$$(4.17) \quad \dot{V} < -1 \quad \text{for } (x, y, z, w) \in R_7 \cup R_9 \cup R_{10}$$

provided $|y| \geq K_2$ or $|z| \geq L_2$.

Let $K = \max(K_1, K_2)$ and $L = \max(L_1, L_2)$. Then

$$(4.18) \quad \dot{V} < -1 \quad \text{for } (x, y, z, w) \in \bigcup_{j=7}^{10} R_j$$

provided $|y| \geq K$ or $|z| \geq L$.

Now define $H_2 = 4 \max(M, N, K, L, 1)$. If $x^2 + y^2 + z^2 + w^2 \geq H_2$, then one of the following must be true:

- (i) $|w| \geq M$
- (ii) $|w| < M, |x| \geq N$
- (iii) $|w| < M, |x| < N, |y| \geq K$
- (iv) $|w| < M, |x| < N, |y| < K, |z| \geq L$.

In each case $\dot{V} < -1$ from (4.13), (4.15), and (4.18), and thus the lemma has been established.

Let $H = \max(H_1, H_2)$. Then Lemmas 4.1, 4.2, and 4.3 show that there exists a $B_1 > 0$ such that if $(x(t), y(t), z(t), w(t))$ is any solution of (4.2), then

$$x^2(t) + y^2(t) + z^2(t) + w^2(t) \leq B_1.$$

From the relationship between (4.2) and (1.1) we have (2.6) and Theorem 2 is thus established.

5. - Proof of Theorem 3.

Consider the system of differential equations

$$(5.1) \quad \frac{dx}{dt} = f(x) + e(t),$$

where $f: R^n \rightarrow R^n$, $e: R^1 \rightarrow R^n$, and f and e are continuous for $x \in R^n$ and $t \in R^1$ respectively. Since we are concerned with the behavior of a pair of

solutions it is useful to introduce the product system

$$(5.2) \quad \begin{cases} \dot{x} = f(x) + e(t) \\ \dot{y} = f(y) + e(t) \end{cases}$$

where $\dot{V}_{(5.2)}$ is defined as

$$\dot{V}_{(5.2)}(t, x, y) = \overline{\lim}_{h \rightarrow 0^+} (1/h) \{ V[x + hf(x) + he(t), y + hf(y) + he(t)] - V(x, y) \}.$$

Before proceeding with the proof of Theorem 3 we will need the following definition.

DEFINITION [12]. - If Ω is a closed subset of R^n , then we will say that a scalar function $W: U \times U \rightarrow R^1$ is positive definite with respect to Ω if $W(x, y) = 0$ when $(x, y) \in U \times U$ and $x - y \in \Omega$, and if corresponding to each $\varepsilon > 0$ and each compact set $K \subset U$ there is a positive number δ such that $W(x, y) \geq \delta$ when $(x, y) \in K \times K$ and $x - y \notin N(\varepsilon, \Omega)$. We define $N(\varepsilon, \Omega) = \{x \in R^n \mid d(x, \Omega) < \varepsilon\}$.

The proof of Theorem 3 will rely upon the following result established by SWICK [12].

LEMMA 5.1 [12]. - Assume that the solutions of equation (5.1) are ultimately bounded by $B > 0$ and that there exists a non-negative LIAPUNOV function $V(x, y)$ defined on $S_B \times S_B$ for which $-\dot{V}_{(5.2)}(t, x, y) \geq W(x, y)$, where $W(x, y)$ is positive definite with respect to a closed subset Ω of R^n . Suppose further that if $(x, y) \in S_B \times S_B$, then $f(x) - f(y) = f(x - y)$ whenever $x - y \in \Omega$. If S is the largest semi-invariant set contained in Ω of the equation

$$\dot{x} = f(x) \quad x \in \Omega,$$

then every pair of solutions $\theta(t)$ and $\varphi(t)$ of equation (5.1) satisfy

$$\theta(t) - \varphi(t) \rightarrow S \quad \text{as } t \rightarrow \infty.$$

To apply Lemma 5.1, consider the equivalent system of (1.8)

$$(5.3) \quad \begin{cases} \dot{x} = y \\ \dot{y} = z \\ \dot{z} = w \\ \dot{w} = -a_1 w - a_2 z - g(y) - a_4 x + p(t) \end{cases}$$

and the associated system

$$\begin{aligned}
 \dot{x} &= y & \dot{u} &= v \\
 \dot{y} &= z & \dot{v} &= r \\
 \dot{z} &= w & \dot{r} &= s \\
 (5.4) \quad \dot{w} &= -a_1 w - a_2 z - g(y) - a_4 x + p(t) & \dot{s} &= -a_1 s - a_2 r - g(v) - a_4 u + p(t)
 \end{aligned}$$

To prove Theorem 3 all that is necessary is to construct a suitable LIAPUNOV function with $S = \{(0, 0, 0, 0)\}$.

Define $V = V(x, y, z, w, u, v, r, s)$ by

$$\begin{aligned}
 (5.5) \quad 2V &= a_3 d_2 X^2 + (a_2 d_2 - a_3 d_1) Y^2 + \psi(y, v) Y^2 + (a_1 + a_2 d_1 - d_2) Z^2 \\
 &+ d_1 W^2 + 2a_4 XY + 2a_4 d_1 XZ + 2a_1 d_2 YZ + 2d_1 \psi(y, v) YZ \\
 &+ 2d_2 YW + 2ZW,
 \end{aligned}$$

where

$$X = x - u, \quad Y = y - v, \quad Z = z - r, \quad W = w - s,$$

$$\psi(y, v) = \begin{cases} \frac{g(y) - g(v)}{y - v} & y \neq v \\ g'(y) & y = v \end{cases}$$

$$d_1 = \varepsilon + 1/a_1 \quad d_2 = \varepsilon + a_4/a_3$$

and where $\varepsilon > 0$ is a constant which satisfies (iv) above. The LIAPUNOV function is dependent on this $\varepsilon > 0$ which will be used to establish the following two lemmas.

LEMMA 5.2. - Under the hypotheses of Theorem 3 there exist positive constants D_1, D_2, D_3, D_4 dependent only on $a_1, a_2, a_3, a_4, \Delta_0$, and ε such that

$$(5.6) \quad V \geq D_1 X^2 + D_2 Y^2 + D_3 Z^2 + D_4 W^2$$

for $|x|, |u| \leq A; |y|, |v| \leq B; |z|, |r| \leq C; |w|, |s| \leq D$.

PROOF. - $2V$ can be rewritten as

$$\begin{aligned} 2V &= (a_4 d_2 - a_4^2/\psi)X^2 + (a_2 d_2 - a_4 d_1 - d_2^2 a_1)Y^2 \\ &\quad + (a_2 d_1 - d_2 - d_1^2 \psi)Z^2 + (d_1 - 1/a_1)W^2 \\ &\quad + (1/a_1)(W + a_1 Z + a_1 d_2 Y)^2 \\ &\quad + (1/\psi)(a_4 X + \psi Y + d_1 \phi Z)^2 \\ &\geq (a_4 d_2 - a_4^2/\psi)X^2 + (d_1 - 1/a_1)W^2 + V_1 + V_2, \end{aligned}$$

where

$$V_1 = (a_2 d_2 - a_4 d_1 - d_2^2 a_1)Y^2$$

$$V_2 = (a_2 d_1 - d_2 - d_1^2 \psi)Z^2.$$

Paralleling the proof of Theorem 1, we use the inequalities

$$(5.7) \quad (d_2 - a_4/\psi) \geq \varepsilon$$

$$(5.8) \quad (a_2 - d_1 \psi - a_1 d_2) \geq (\Delta_0/a_1 a_3) - D_0 \varepsilon \quad |y|, |v| \leq B$$

to obtain

$$V_1 \geq (a_4/a_3)(\Delta_0/a_1 a_3 - D_0 \varepsilon)Y^2$$

$$V_2 \geq (1/a_1)(\Delta_0/a_1 a_3 - D_0 \varepsilon)Z^2.$$

Combining results, we find

$$\begin{aligned} 2V &\geq a_4 \varepsilon X^2 + (a_4/a_3)(\Delta_0/a_1 a_3 - D_0 \varepsilon)Y^2 \\ &\quad + (1/a_1)(\Delta_0/a_1 a_3 - D_0 \varepsilon)Z^2 + \varepsilon W^2, \end{aligned}$$

and hence we have (5.6).

LEMMA 5.3. - Under the hypotheses of Theorem 3 there exist positive constants D_5 , D_6 , D_7 depending only on a_1 , a_2 , a_3 , a_4 , Δ_0 , and ε such that

$$(5.9) \quad -\dot{V}_{(5.4)} \geq D_5 Y^2 + D_6 Z^2 + D_7 W^2$$

for $|x|, |u| \leq A$; $|y|, |v| \leq B$; $|z|, |r| \leq C$; $|w|, |s| \leq D$.

PROOF. - Defining $\Psi = \frac{\partial \phi}{\partial y} \dot{y} + \frac{\partial \phi}{\partial v} \dot{v}$ an easy calculation shows that

$$\begin{aligned} -\dot{V}_{(5.4)} &= (d_2 \phi - a_4 - \Psi/2)Y^2 - d_1 \Psi Y Z \\ &\quad (a_2 - a_1 d_2 - d_1 \phi)Z^2 + (a_1 d_1 - 1)W^2. \end{aligned}$$

We can rewrite the first three terms in the form

$$(d_2\psi - a_4 - \Psi/2)Y^2 - d_1\Psi YZ + (a_2 - a_1d_2 - d_1\psi)Z^2 = \\ (Y, Z) \begin{pmatrix} d_2\psi - a_4 - \Psi/2 & -d_1\Psi/2 \\ -d_1\Psi/2 & a_2 - a_1d_2 - d_1\psi \end{pmatrix} \begin{pmatrix} Y \\ Z \end{pmatrix}.$$

$|\dot{y}| \leq C$, $|\dot{v}| \leq C$, and hypothesis (iii) imply that $|\Psi/2| \leq CA_3$ and hence $d_2\psi - a_4 - \Psi/2 \geq a_3\varepsilon - CA_3$. This plus (5.8) and hypothesis (iv), i.e.

$$(a_3\varepsilon - CA_3)(\Delta_0/a_1a_3 - D_0\varepsilon) > (\varepsilon + 1/a_1)^2 C^2 A_3^2,$$

insure that there exists a $\sigma > 0$ such that

$$-\dot{V}_{(5.4)} \geq \sigma(Y^2 + Z^2) + a_1\varepsilon W^2.$$

Thus the lemma is established and $-\dot{V}_{(5.4)}$ will be positive definite with respect to

$$\Omega = \{(x, y, z, w) \in R^4 \mid y = z = w = 0\}.$$

It follows now from Lemma 5.1 that if $x(t)$ and $y(t)$ are any two solutions of (5.3), then $x(t) - y(t) \rightarrow S$ as $t \rightarrow \infty$, where S is the largest semi-invariant set contained in Ω of the system

$$\begin{aligned} \dot{x} &= 0 \\ \dot{y} &= 0 \\ \dot{z} &= 0 \\ \dot{w} &= -a_4x. \end{aligned}$$

The solutions of this system are

$$\begin{aligned} x &= c_1 \\ y &= c_2 \\ z &= c_3 \\ w &= -a_4c_1(t - t_0) + c_4. \end{aligned}$$

To remain in Ω we must have $c_1 = c_2 = c_3 = c_4 = 0$. Thus $S = \{(0, 0, 0, 0)\}$ and the proof of Theorem 3 is complete due to the relation between (1.8) and (5.3).

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