On the convergence of solutions of certain third-order differential equations.

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Summary. In this paper it is shown that an earlier result of Ezeilo [1] can be extended to the more general equation (1.1), and this is achieved without any extra conditions on h'(x) and h''(x). A result on the existence of a unique periodic solution of (1.1) is also obtained as an application of the convergence result.

1. Introduction. - Consider the third-order differential equation

(1.1)
$$\ddot{x} + a\ddot{x} + b\dot{x} + h(x) = p(t, x, x, x)$$

in which a > 0, b > 0 are constants, the functions h(x), p(t, x, x, x) are continuous for values of their respective arguments and dots denote differentiation with respect to t. Under the above conditions on h and p solutions of equation (1.1) exist for any preassigned initial conditions.

Any two solutions $x_1(t)$, $x_2(t)$ of (1.1) are said to converge to each other if

(1.2)
$$\dot{x}_1(t) - \dot{x}_2(t) \rightarrow 0, \quad \dot{x}_1(t) - \dot{x}_2(t) \rightarrow 0, \quad \ddot{x}_1(t) - \ddot{x}_2(t) \rightarrow 0$$

as $t \to \infty$. The convergence property of solutions of equation (1.1), with $p(t, x, \dot{x}, \ddot{x}) \equiv p(t)$, has been investigated by EZEILO [1; Chapter 6]. His result shows that if both p(t) and $\int_{0}^{t} p(\tau) d\tau$ are bounded and if h(x) satisfies the usual

$$h'(x) \leq c$$
, $ab - c > 0$ for all x ,

then, subject to some additional conditions on h'(x) and h''(x), all ultimately bounded solutions of (1.1) converge. Our present investigation will show that it is possible to dispense with the extra conditions imposed on h'(x) and h''(x)in [1] even when the «forcing function» $p(t, x, \dot{x}, \ddot{x})$ in (1.1) is bounded by a function which depends explicitly on x, \dot{x}, \ddot{x} as well as on t. As an immediate application of our convergence result a Theorem on the existence of a unique periodic solution of (1.1) will also be established in the case when $p(t, x, \dot{x}, \ddot{x})$ is periodic in t.

2. Statement of the main result. – It will assumed thoughout what follows that h'(x) exists and is continuous for all values of x. Our first result is as follows:

THEOREM 1. – Given the equation (1.1), suppose that

(i) the function h(x) is such that

(2.1)
$$h(0) = 0, \quad \frac{h(x_2) - h(x_1)}{x_2 - x_1} \ge \delta > 0 \text{ for } x_1 \neq x_2,$$

$$(2.2) h'(x) \le c \text{ for all } x, \text{ where } 0 < c < ab$$

(ii) there exists a finite constant $\Delta_* > 0$ such that

 $(2.3) |p(t, x_2, y_2, z_2) - p(t, x_1, y_1, z_1)| \le \Delta_* \{ (x_2 - x_1)^2 + (y_2 - y_1)^2 + (z_2 - z_1)^2 \}^{1/2}.$

Furthermore, let

(2.4)
$$B = \min\left[\frac{\delta d}{16a^2(a+1)}, \frac{a\delta d^2}{4bc(a+1+d/2c)^2}\right], \quad d = ab - c.$$

Then, there exists a finite constant $\varepsilon_* > 0$ such that if the constant Δ_* in (2.3) satisfies $\Delta_* < \varepsilon_*$, then any two distinct solutions $x_1(t)$, $x_2(t)$ of (1.1) for which

$$[h(x_2 - x_1) - \{h(x_2) - h(x_1)\}]^2 \le B(x_2 - x_1)^2$$

for all $t \ge t_0$ $(0 < t_0 < \infty)$ necessarily converge.

It ought to be pointed out that the constant B, given by (2.4), is not necessarily the best possible; an indication on how to obtain a more general, and probably better, estimate will be given at the end of § 3.

The condition (2.3) can be improved to the form

$$(2.6) | p(t, x_2, y_2, z_2) - p(t, x_1, y_1, z_1) | \le \Phi(t) [x_2 - x_1)^2 + (y_2 - y_1)^2 + (z_2 - z_1)^2]^{1/2}$$

where, for some constant k_2 in the range $1 \le k_2 \le 2$, the function $\Phi(t) \ge 0$ is such that

(2.7)
$$\int_{-\infty}^{\infty} \Phi^{k_2}(t) dt < \infty.$$

It will however be convenient to deal first with Theorem 1 in its present form, and then. later (see § 5), to indicate what modifications are necessary to convert our methods to the case in which p(t, x, y, z) satisfies (2.6).

In the cases where the solutions $x_1(t)$, $x_2(t)$ of (1.1) are bounded, say $|x_i(t)| \leq R$ (i = 1, 2), it would be clear that there exists a finitite constant H = H(R) such that

$$(2.8) |h(x_2 - x_1) - \{h(x_2) - h(x_1)\}| \le H(R) |x_2 - x_1| \text{ if } |x_i| \le R \quad (i = 1, 2).$$

For, since h(0) = 0 and h'(x) exists and is continuous,

$$\begin{aligned} h(x_2 - x_1) &= (x_2 - x_1)h'(\theta_1(x_2 - x_1)), \quad 0 < \theta_1 < 1, \\ h(x_2) - h(x_1) &= (x_2 - x_1)h'(\xi), \quad \xi = x_1 + \theta_2(x_2 - x_1), \quad 0 < \theta_2 < 1 \end{aligned}$$

by the mean - value theorem, and so

$$h(x_2 - x_2) - \{h(x_2) - h(x_1)\} = (x_2 - x_1) \{h'(\theta_1(x_2 - x_1) - h'(\xi))\},\$$

where $h'(\theta'(x_2 - x_1)) - h'(\xi)$ is bounded if x_1 , x_2 are bounded. Thus, in cases where solutions of (1.1) are ultimately bounded, (2.5) is not an extra condition on the existence of the constant on the right-hand side of (2.5), but rather a condition on the smallness of the constant.

The following result follows immediately from Theorem 1.

THEOREM 2. – Let the conditions of Theorem 1 hold and let H be the function defined by (2.8). Then there exists a constant β , $0 < \beta < \infty$, such that if

$$(2.9) H(\beta) \le B^{1/2}$$

then all solutions of (1.1) converge provided that $\Delta_* < \varepsilon^*$.

Indeed, in the case n = 1, the result [4; corollary 3] implies that under the hypoteses (i) and (ii) of Theorem 1 every solution x(t) of (1.1) ultimately satisfies

(2.10)
$$|x(t)| \le D_1, \quad \dot{x}(t)| \le D_1, \quad |\ddot{x}(t)| \le D_1$$

provided $\Delta_* < \varepsilon_1^* (0 < \varepsilon_1^* < \infty)$. Thus, if the constant β is chosen such that $\beta \ge D_1$ and if $\Delta_* < \varepsilon^*$, $\varepsilon^* = \min(\varepsilon_1^*, \varepsilon_*)$, then, by (2.8) and (2.9), for any two distinct solutions $x_1(t), x_2(t)$ of (1.1),

$$[h(x_2 - x_1) - \{h(x_2) - h(x_1)\}]^2 \le B(x_2 - x_1)^2$$

for all $t \ge t_0$, and the corollary would then follow from Theorem 1.

3. Preliminary. - We shall consider, instaed of (1.1), the system

(3.1)
$$\dot{x} = y, \quad \dot{y} = z, \quad \dot{z} = -az - by - h(x) + p(t, x, y, z)$$

which is obtained from (1.1) by setting x = y, y = z. Let $(x_1(t), y_1(t), z_1(t))$.

 $(x_2(t), y_2(t), z_2(t))$ be two distinct solutions of (3.1) such that

$$[h(x_2 - x_1) - [h(x_2) - h(x_1)]]^2 \le B(x_2 - x_1)^2$$

for all $t \ge t_0$ ($0 < t_0 < \infty$), where B is given by (2.4). Then, in view of definition (1.2), it is enough, in order to prove Theorem 1, to show that

$$(3.3) x_2(t) - x_1(t) \rightarrow 0, y_2(t) - y_1(t) \rightarrow 0, z_2(t) - z_1(t) \rightarrow 0$$

as $t \to \infty$. Our proof of this will rest mainly on the properties of a certain function $W(x_2 - x_1, y_2 - y_1, z_2 - z_1)$ which is derived from the function W(x, y, z) [2; § 2] by replacing x, y, z with $x_2 - x_1, y_2 - y_1$ and $z_2 - z_1$ respectively. The function $W = W(x_2 - x_1, y_2 - y_1, z_2 - z_1)$ is defined as follows:

$$2W = 2(a + 1)\int_{0}^{x_{2}-x_{1}} h(\xi)d\xi + 2(\delta_{1} + 1)(y_{2} - y_{1})h(x_{2} - x_{1}) + b\delta_{2}(x_{2} - x_{1})^{2} +$$

$$(3.4) + \{a + \delta_{1}b + a^{2} + b - \delta_{2}\}(y_{2} - y_{1})^{2} + (\delta_{1} + 1)(z_{2} - z_{1})^{2} +$$

$$+ 2a\delta_{2}(x_{2} - x_{1})(y_{2} - y_{1}) + 2(a + 1)(y_{2} - y_{1})(z_{2} - z_{1}) + 2\delta_{2}(x_{2} - x_{1})(z_{2} - z_{1}),$$

where δ_1 , δ_2 are two fixed constants such that

(3.5)
$$\frac{1}{a} < \delta_1 < \frac{b}{c}, \qquad ab - c > a\delta_2 > 0.$$

Note that subject to the hypothesis (1) of Theorem 1, the function W is positive definite in $x_2 - x_1$, $y_2 - y_1$, $z_2 - z_1$. Indeed by [2; Lemma 1] the function $W(x_2 - x_1, y_2 - y_1, z_2 - z_1)$ satisfies

$$(3.6) \qquad W(x_2 - x_1, y_2 - y_1, z_2 - z_1) \ge D_2[(x_2 - x_1)^2 + (y_2 - y_1)^2 + (z_2 - z_1)^2]$$

where $D_2 = D_2(a, b, c, \delta_1, \delta_2) > 0$ is a finite constant. Our efforts will now be directed to the proof of the following result: for any two distinct solutions $(x_1(t), y_1(t), z_1(t)), (x_2(t), y(t), z_2(t))$ of (3.1) such that (3.2) holds, the function $W(t) \equiv W(x_2(t) - x_1(t), y_2(t) - y_1(t), z_2(t) - z_1(t))$ satisfies

$$W(t) \to 0 \quad \text{as} \quad t \to \infty.$$

After this had been proved, the result (3.3) would follow since W(t) is positive definite. The proof of (3.7) will be based on the following properties of the function W.

LEMMA 1. – Let the conditions of Theorem 1 hold and let $(x_1(t), y_1(t), z_1(t)), (x_2(t), y_2(t), z_2(t))$ be any two distinct solutions of (3.1) such that

$$(3.8) \qquad [h(x_2 - x_1) - [h(x_2) - h(x_1)]]^2 \le B(x_2 - x_1)^2$$

for all $t \ge t_0$ $(0 < t_0 < \infty)$, where B is given by (2.4). Then, there exist constants $\varepsilon_* > 0$, D_s such that if the constant Δ_* in (2.3) satisfies $\Delta_* < \varepsilon_*$, then the function $W(t) \equiv W(x_2(t) - x_1(t), y_2(t) - y_1(t), z_2(t) - z_1(t))$ satisfies

$$W(t) + D_s W(t) \le 0$$

for all $t \ge t_0$.

PROOF OF LEMMA 1. - Let $(x_2(t), y_2(t), z_2(t))$, $(x_1(t), y_1(t), z_1(t))$ be any two distinct solutions of (3.1), and consider the function $W(t) \equiv W(x_2(t) - x_1(t), y_2(t) - y_1(t), z_2(t) - z_1(t))$. On differntiating this with respect to t and using

$$\dot{x}_i = y_i, \quad \dot{y}_i = z_i, \quad \dot{z}_i = -az_i - by_i - h(x_i) + p(t, x_i, y_i, z_i).$$
 $(i = 1, 2)$

we have, after further simplification, that

$$(3.10) \qquad \dot{W}(t) = U + [\delta_2(x_2 - x_1) + (a + 1)(y_2 - y_1) + (1 + \delta_1)(z_2 - z_1)]\theta,$$

where

$$(3.11) \qquad \theta = p(t, x_2, y_2, z_2) - p(t, x_1, y_1, z_1);$$

$$U = (a\delta_1 - 1)(z_2 - z_1)^2 + \{ab - a\delta_2 + b - (1 + \delta_1)h'(x_2 - x_1)\}(y_2 - y_1)^2 + \delta_2(x_2 - x_1)\{h(x_2) - h(x_1)\} - \{(a+1)(y_2 - y_1) + (1 + \delta_1)(z_2 - z_1)\}[h(x_2 - x_1) - \{h(x_2) - h(x_1)\}].$$

Clearly, by (2.1) and (2.2),

$$h(x_2) - h(x_1) \ge \delta(x_2 - x_1),$$

$$ab - a\delta_2 + b - (1 + \delta_1)h'(x_2 - x_1) \ge ab - a\delta_2 + b - (1 + \delta_1)c,$$

and thus,

(3.12)
$$U \ge D_4(x_2 - x_1)^2 + D_5(y_2 - y_1)^2 + D_6(z_2 - z_1)^2 - \{D_7(y_2 - y_1) + D_8(z_2 - z_1)\} H(x_2, x_1),$$

where

$$H(x_2, x_1) = h(x_2 - x_1) - \{h(x_2) - h(x_1)\}$$

and

(3.13)
$$D_4 \equiv \delta \delta_2 > 0, \quad D_5 \equiv (ab - c - a\delta_2) + (b - \delta_1 c) > 0,$$

 $D_6 \equiv a \delta_1 - 1 > 0, \quad D_7 \equiv a + 1 > 0, \quad D_8 \equiv 1 + \delta_1 > 0$

by (3.5). The inequality (3.12) can be reset in the form

$$(3.14) \qquad U \ge \frac{1}{2} D_4 (x_2 - x_1)^2 + \frac{3}{4} \{ D_5 (y_2 - y_1)^2 + D_6 (z_2 - z_1)^2 \} + U_1 + U_2,$$

where

$$U_{1} = \frac{1}{4} \{ D_{4}(x_{2} - x_{1})^{2} + D_{5}(y_{2} - y_{1})^{2} \} - D_{7}(y_{2} - y_{1})H(x_{2}, x_{1}),$$
$$U_{2} = \frac{1}{4} \{ D_{4}(x_{2} - x_{1})^{2} + D_{6}(z_{2} - z_{1})^{2} \} - D_{8}(z_{2} - z_{1})H(x_{2}, x_{1}).$$

By a simple rearrangement of terms, it is clear that

$$U_{1} = \frac{1}{4} D_{4}(x_{2} - x_{1})^{2} + \frac{D_{5}}{4} \left\{ (y_{2} - y_{1}) - \frac{2D_{7}}{D_{5}} H(x_{2}, x_{1}) \right\}^{2} - \frac{D_{7}^{2}}{D_{5}} H^{2}(x_{2}, x_{1})$$

$$\geq \frac{1}{4} D_{4}(x_{2} - x_{1})^{2} - \frac{D_{7}^{2}}{D_{5}} H^{2}(x_{2}, x_{1}),$$

and also that

$$U_2 \ge \frac{1}{4} D_4 (x_2 - x_1)^2 - \frac{D_8^2}{D_6} H^2 (x_2, x_1).$$

Hence $U_1 \ge 0$, $U_2 \ge 0$ provided that

$$(3.15) H^2(x_2-x_1) \leq \min\left[\frac{D_4D_5}{4D_7^2}, \ \frac{D_4D_6}{4D_8^2}\right](x_2-x_1)^2,$$

and thus, from (3.14), we have that

$$(3.16) U \ge \frac{1}{4} D_4 (x_2 - x_1)^2 + \frac{3}{4} \{ D_5 (y_2 - y_1)^2 + D_6 (z_2 - z_1)^2 \}$$

provided (3.14), holds. On combining this with (3.9), we have, in view of (3.10) and (2.3), that

$$\dot{W}(t) \leq -\{D_8 - D_9 \Delta_*\}\{(x_2 - x_1)^2 + (y_2 - y_1)^2 + (z_2 - z_1)^2\}$$

provided $H(x_2, x_1)$ satisfies (3.14), where $D_8 = \frac{1}{2} \min(D_4, D_5, D_6)$ and $D_9 = = 3^{1/2} \max(\delta_2, (a + 1), 1 + \delta_1)$. Now let

$$(3.17) \qquad \qquad \epsilon_* = \frac{D_s}{D_s}.$$

Then provided $\Delta_* < \varepsilon_*$, there exists a constant D_{10} such that if (3.15) is satisfied, then

$$W(t) \leq -D_{10} \left\{ (x_2 - x_1)^2 + (y_2 - y_1)^2 + (z_2 - z_1)^2 \right\}$$

and, in view of (3.6), this implies

$$(3.18) W(t) \leq -D_{11}W(t)$$

for some constant D_{11} .

So far we have not used the condition (3.8). To facilitate the use of this, it is convenient to reset the right-hand side of (3.15) differently. Let $d \equiv ab - c$, then by (3.5), there are constants $\alpha_1 > 0$, $\alpha_2 > 0$ such that

Let
$$a \equiv ab - c$$
, then by (3.5), there are constants $\alpha_1 > 0$, $\alpha_2 > 0$ such that

(3.19)
$$a\delta_1 = 1 + \alpha_1, \qquad 0 < \alpha_1 < d/c$$
$$\delta_2 = \frac{d}{a} - \alpha_2, \qquad 0 < \alpha_2 < d/a.$$

From these and (3.13), it is readly seen that

$$\frac{D_4 D_6}{4 D_6^2} = \frac{a \delta \alpha_1 (d - a \alpha_2)}{4 (1 + a + \alpha_1)^2} \qquad \frac{D_4 D_5}{4 D_7^2} = \frac{\delta (d - a \alpha_2) (d + a^2 \alpha_2 - c \alpha_1)}{4 \alpha^2 (a + 1)^2}$$

and the right-hand side of (3.15) now becomes

$$B^* = \min\left[\frac{\delta(d - a\alpha_2)(d + a^2\alpha_2 - c\alpha_1)}{4a^2(a + 1)^2}; \frac{a\delta\alpha_1(d - a\alpha_2)}{4(1 + a + \alpha_1)^2}\right]$$

For the special values of α_1 , α_2 chosen, in view of (3.19), such that

$$\alpha_1 = d/2c, \qquad \alpha_2 = d/2a,$$

 B^* reduces to (2.4) and so, by (3.8), $H(x_2, x_1)$ satisfies (3.15) for all $t \ge t_0$. Thus, the inequality (3.18) holds for all $t \ge t_0$, and this completes the proof of the lemma with ε_* given by (3.17). The estimate (2.4) can be considerably improved by choosing α_1 , α_2 to make B^* a maximum.

4. Completion of the proof of Theorem 1. – Let $\varepsilon^* > 0$ and let t_0 $(0 < t_0 < 0)$ be fixed as in Lemma 1. Then, by Lemma 1, for any two distinct solutions $(x_1(t), y_1(t), z_1(t)), (x_2(t), y_2(t), z_2(t))$ of (3.1) for which (3.8) holds, the function $W(t) \equiv W(x_2(t) - x_1(t), y_2(t) - y_1(t), z_2(t) - z_1(t))$ satisfies

$$W(t) + D_{\rm s} W(t) \le 0$$

for all $t \ge t_0$ provided $\Delta_* < \varepsilon_*$. On integrating this between t_0 and t, we have that

$$W(t) \leq W(t_0) e^{-D_3(t-t_0)}, \quad t \geq t_0,$$

which implies

 $W(t) \longrightarrow 0$ as $t \longrightarrow \infty$

since $W(t_0)$ is bounded and the function W is positive definite. In view of the preceding remarks in § 3, this proves (3.3) and thus the theorem is proved with ε_* given by (3.17).

5. We now turn to the case mentioned in § 2 in which p(t, x, y, z) satisfies (2.6). The proof of Theorem 1 in this case follows the lines indicated in § 3 - § 4 except for some minor modifications which we now outline. Assume that (2.5) holds. Then by (3.10), (3.11), (3.16) and (3.6) $\dot{W}(t)$ satisfies

(5.1)
$$W(t) \leq -2D_{12}W(t) + D_{13} \{ W(t) \}^{1/2} | \Phi |,$$

where

$$\Phi = p(t, x_2, y_2, z_2) - p(t, x_1, y_1, z_1).$$

Let k_2 be any constant in the range $1 \le k_2 \le 2$. Then, by proceeding as in [3, § 2], using (2.6), it can be shown that

$$- D_{12} W(t) + D_{13} \{ W(t) \}^{1/2} | \Phi | \leq D_{14} \varphi^{k_2}(t) W(t)$$

for some constant D_{14} . On combining this with (5.1), we have that

(5.2)
$$W(t) + D_{12}W(t) \le D_{14}\varphi^{k_2}(t)W(t)$$

for all $t \ge t_0$. A straightforward integration of (5.2) between t_0 and t now yelds

$$W(t) \exp \left[D_{12}t - D_{14} \int_{0}^{t} \varphi^{k_{2}(\tau)} d\tau \right] \leq W(t_{0}) \exp \left[D_{12}t_{0} - D_{14} \int_{0}^{t_{0}} \varphi^{k_{2}(\tau)} d\tau \right], \quad t \geq t_{0},$$

which, in view (2.7), implies that

$$W(t) \leq D_{15} W(t_0) e^{-D_{12}(t-t_0)}, \quad t \geq t_0$$

for some constant D_{15} $\Delta < D_{15} < \infty$. The proof of the theorem may now be completed by proceeding as in § 4.

6. With the convergence result, Theorem 1, out of the way, we are now in a position to prove the following result on the existence of a unique periodic solution of (1.1).

THEOREM 3. – Further to the condition of Theorem 1 let p(t, x, y, z) be periodic in t, with pediod ω uniformly with respect to x, y, z. Suppose that

(i) for any constant R ($0 < R < \infty$) the function H = H(R) is defined by (2.9);

(ii) the constant β appearing in Corollary 1 is fixed such that

$$(6.1) \qquad \beta \ge D_1$$

where D_1 is the constant in (2.10).

Then, if

$$(6.2) H(\beta) \le B^{1/2}$$

there exists a unique periodic solution of (1.1) of period ω provided $\Delta_* < \varepsilon_*$.

PROOF OF THEOREM 3. - First assume that the conditions of Theorem 1 hold. Then, by specializing the result [4; Theorem 2] to the case n = 1, there exists a constant ε_1^* ($0 < \varepsilon_1^* < \infty$) such that if $\Delta_* < \varepsilon_1^*$, then equation (1.1) has at east one periodic solution of period ω . Next, assume that the hypotheses (i) and (ii) of Theorem 3 hold and that the function $H(\beta)$ satisfies (6.2). Then, by Theorem 2, all solutions of (1.1) converge provided that $\Delta_* < \varepsilon^*$, $\varepsilon^* =$ $= (\varepsilon_1^*, \varepsilon_*)$, where ε_* is given by (3.17). From these, it now follows that if $\Delta_* < \varepsilon^*$ the equation (1.1) has a unique periodic solution of period ω . For otherwise, (1.1) would have at least two distinct periodic salutions $x_1(t)$, $x_2(t)$,

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say, of period ω , satisfying

(6.3) $\dot{x}_1(t) - \dot{x}_2(t) \rightarrow 0, \quad \dot{x}_1(t) - \dot{x}_2(t) \rightarrow 0, \quad \ddot{x}_1(t) - \ddot{x}_2(t) \rightarrow 0$

as $t \to \infty$, and by the periodicity of $x_i(t)$, $\dot{x}_i(t)$, $\ddot{x}_i(t)$ (i = 1, 2), (6.3) would imply

 $\dot{x}_1(t) = x_2(t), \qquad \dot{x}_1(t) = \dot{x}_2(t), \qquad \ddot{x}_1(t) = \ddot{x}_2(t)$

for all t. Thus the theorem is proved with ε^* given by $\varepsilon^* = \min(\varepsilon_1^*, \varepsilon_*)$.

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