

69. Further Results for the Solutions of Certain Third Order Non-autonomous Differential Equations

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1. Introduction. The differential equations considered here are

$$(1.1) \quad \ddot{x} + \psi(t, x, \dot{x}, \ddot{x}) + \phi(t, x, \dot{x}) + c(t)f(x) = p(t, x, \dot{x}, \ddot{x})$$

$$(1.2) \quad \ddot{x} + \psi(t, x, \dot{x}, \ddot{x}) + \phi(t, x, \dot{x}) + c(t)f(x) = 0$$

where ψ, ϕ, c, f and p are real valued functions. All solutions of (1.1) considered here are assumed real.

In [4] M. Harrow considered the behavior as $t \rightarrow \infty$ of solutions of the differential equation

$$(1.3) \quad \ddot{x} + f(x, \dot{x}, \ddot{x})\ddot{x} + g(x, \dot{x}) + h(x) = p(t).$$

In [6] H. O. Tejumola considered the behavior as $t \rightarrow \infty$ of solutions of the differential equation

$$(1.4) \quad \ddot{x} + f(t, \dot{x}, \ddot{x})\ddot{x} + g(x, \dot{x}) + h(x) = p(t, x, \dot{x}, \ddot{x}).$$

Recently, in [3] T. Hara obtained some conditions under which all solutions of the equation

$$(1.5) \quad \ddot{x} + a(t)f(x, \dot{x}, \ddot{x})\ddot{x} + b(t)g(x, \dot{x}) + c(t)h(x) = p(t, x, \dot{x}, \ddot{x})$$

tend to zero as $t \rightarrow \infty$.

In [7], the author established conditions under which all solutions of the non-autonomous equation (1.1) tend to zero as $t \rightarrow \infty$.

In this note we investigate the asymptotic behavior of the solutions of the equation (1.1) under the condition weaker than that obtained in [3], [4], [6].

Many results have been obtained on the asymptotic properties of autonomous equations of third order and many of these results are summarized in [5].

2. Assumptions and Theorems. We shall state the assumptions on the functions ψ, ϕ, f, c and p appeared in the equation (1.1).

Assumptions.

(I) $f(x)$ is a C^1 -function in R^1 , and $c(t)$ is a C^1 -function in $I = [0, \infty)$.

(II) The function $\phi(t, x, y)$ is continuous in $I \times R^2$, and for the function $\phi(t, x, y)$ there exist functions $b(t), \phi_0(x, y)$ and $\phi_1(x, y)$ which satisfy the inequality

$$b(t)\phi_0(x, y) \leq \phi(t, x, y) \leq b(t)\phi_1(x, y) \quad \text{in } I \times R^2.$$

Moreover $b(t)$ is a C^1 -function in I .

Let $\check{\phi}(x, y) \equiv \frac{1}{2}\{\phi_0(x, y) + \phi_1(x, y)\}$, $\check{\phi}(x, y)$ and $\frac{\partial \check{\phi}}{\partial x}(x, y)$ are continuous in R^2 .

(III) The function $\psi(t, x, y, z)$ is continuous in $I \times R^3$, and for the function $\psi(t, x, y, z)$ there exist functions $a(t)$, $\psi_0(x, y, z)$ and $\psi_1(x, y, z)$ which satisfy

$$a(t)\psi_0(x, y, z) \leq \frac{1}{z}\psi(t, x, y, z) \leq a(t)\psi_1(x, y, z) \quad \text{in } I \times R^3.$$

Further $a(t)$ is a C^1 -function in I , and let

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

$$\check{\psi}(x, y, z), \frac{\partial \check{\psi}}{\partial x}(x, y, z) \text{ and } \frac{\partial \check{\psi}}{\partial z}(x, y, z) \text{ are continuous in } R^3.$$

Theorem 1. Suppose that the assumptions (I), (II) and (III) hold, and that these functions satisfy the following conditions:

$$(1) \quad 0 < f_0 \leq \frac{f(x)}{x} \quad (x \neq 0), \quad f'(x) \leq f_1 \quad \text{in } R^1.$$

$$(2) \quad 0 < \phi_0 \leq \frac{\check{\phi}(x, y)}{y} \leq \phi_1 \quad (y \neq 0), \quad \check{\phi}_x(x, y) \leq 0 \quad \text{in } R^2.$$

$$(3) \quad 0 < \psi_0 \leq \check{\psi}(x, y, z) \leq \psi_1, \quad \check{\psi}_x(x, y, z)y \leq 0 \quad \text{and} \\ y\check{\psi}_z(x, y, z) \geq 0 \quad \text{in } R^3.$$

$$(4) \quad 0 < c_0 \leq c(t) \leq c_1, \quad 0 < b_0 \leq b(t) \leq b_1, \quad 0 < a_0 \leq a(t) \leq a_1 \quad \text{in } I.$$

$$(5) \quad \sup_{y \neq 0} \frac{1}{y}\{\phi_1(x, y) - \phi_0(x, y)\} = p < +\infty, \\ \sup \{\psi_1(x, y, z) - \psi_0(x, y, z)\} = q < +\infty.$$

$$(6) \quad a_0 b_0 \phi_0 \psi_0 > c_1 f_1.$$

$$(7) \quad \limsup_{t \rightarrow \infty} \frac{1}{t} \int_0^t \{|a'(s)| + |b'(s)| + |c'(s)|\} ds \text{ has an infinitesimal} \\ \text{upper bound.}$$

$$(8) \quad |p(t, x, y, z)| \leq p_1(t) + p_2(t) \cdot (x^2 + y^2 + z^2)^{\alpha/2} + \Delta \cdot (x^2 + y^2 + z^2)^{1/2} \\ \text{where } \alpha \text{ and } \Delta \text{ are constants such that } 0 \leq \alpha < 1 \text{ and } \Delta \geq 0, \text{ and} \\ p_1(t), p_2(t) \text{ are non-negative, continuous functions defined in} \\ I = [0, +\infty).$$

(9) For a positive number ω , and for some $T > 0$,

$$\int_T^t e^{-\omega(t-s)} \{p_1(s)\}^r ds \rightarrow 0 \quad \text{as } t \rightarrow \infty \quad (1 \leq r \leq 2),$$

$$\int_T^t e^{-\omega(t-s)} \{p_2(s)\}^{(r/1-\alpha)} ds \rightarrow 0 \quad \text{as } t \rightarrow \infty \quad (1 \leq r \leq 2),$$

If Δ is sufficiently small and if

$$(10) \quad \begin{cases} a_0 \psi_0 - \mu_1 - (2a_1 \psi_0 + 2\mu_1 + 3a_1)q - 2b_1 p > 0, \\ \mu_1 b_0 \phi_0 - c_1 f_1 - 2\mu_1(a_1 q + b_1 p) > 0, \\ a_0 \psi_0 (b_0 \phi_0 - \mu_2) - c_1 f_1 - a_1 \psi_0 (a_1 q + b_1 p) > 0, \end{cases}$$

$$\left\{ \begin{aligned} c_0 f_0 - \frac{\mu_2}{4} \left\{ a_1(\psi_1 - \psi_0) - \frac{b_1}{\mu_1}(\phi_1 - \phi_0) \right\} \\ - \frac{\mu_2(H_2\mu_2)}{4\mu_1} (a_1\mu_1 q + b_1 p) > 0, \end{aligned} \right.$$

where μ_1 and μ_2 are arbitrarily fixed constants satisfying

$$a_0\psi_0 > \mu_1 > \frac{c_1 f_1}{b_0 \phi_0}, \quad \frac{a_0 b_0 \phi_0 \psi_0 - c_1 f_1}{a_0 \psi_0} > \mu_2 > 0,$$

then every solution of (1.1) is uniform-bounded and satisfies

$$(2.1) \quad \{x(t)\}^2 + \{\dot{x}(t)\}^2 + \{\ddot{x}(t)\}^2 \rightarrow 0 \quad \text{as } t \rightarrow \infty.$$

Theorem 2. Suppose that the assumptions (I), (II) and (III), and the conditions (1)–(7), (10) of Theorem 1 hold, then the zero solution of (1.2) is asymptotically stable in the large as $t \rightarrow \infty$, if $\phi(t, x, 0) = 0$ in $I \times R^1$.

Remark. The condition (9) is weaker than the diminishing condition:

$$\int_t^{t+1} \{p_1(t)\}^r ds \rightarrow 0, \quad \int_t^{t+1} \{p_2(t)\}^{(r/1-\alpha)} ds \rightarrow 0 \quad \text{as } t \rightarrow \infty,$$

(see F. Brauer and J. A. Nohel [1]).

3. Proof of Theorems. We require first the following

Lemma 1. Consider the system of differential equations

$$(3.1) \quad \dot{x} = f(t, x), \quad f(t, x) \in C[I \times R^n].$$

If there exists a Liapunov function $U(t, x)$ satisfying

- i) $U(t, x) \in C^1[I \times R^n]$,
- ii) $a(\|x\|) \leq U(t, x) \leq b(\|x\|)$ where $a(r), b(r) \in CIP$
(the family of continuous increasing positive definite functions)
and $a(r) \rightarrow \infty$ as $r \rightarrow \infty$,
- iii) $\dot{U} \leq (-\lambda + \lambda_1(t))U + \lambda_2(t)U^{\mu/2}$ ($0 \leq \mu < 2$) where $\lambda_i(t) \in C[I]$ and

$$(1) \quad \limsup_{t \rightarrow \infty} \frac{1}{t} \int_0^t \lambda_1(s) ds = \lambda_0 < \lambda,$$

$$(2) \quad e^{-\omega t} \int_T^t e^{\omega s} \lambda_2(s) ds \rightarrow 0 \quad \text{as } t \rightarrow \infty \quad \text{for some } \omega > 0$$

and for some $T > 0$,

then, all solutions $x(t)$ of (3.1) are uniform-bounded and satisfy $x(t) \rightarrow 0$ as $t \rightarrow \infty$.

Proof of Lemma 1. Let

$$V(t, x) = U(t, x) e^{-\varepsilon t} \int_t^\infty e^{\varepsilon s} \exp\left(-\lambda(s-t) + \int_t^s \lambda_1(\tau) d\tau\right) ds.$$

Then for some positive constant K

$$e^\lambda \cdot U(t, x) \leq V(t, x) \leq e^K \cdot U(t, x) \quad \text{in } I \times R^n,$$

and

$$\frac{dV(t, x(t))}{dt} \leq -\varepsilon V(t, x(t)) + \lambda_2(t) K^{\mu/2} \cdot V^{\mu/2}(t, x(t)) \quad \text{in } I \times R^n$$

where ε is a constant such that for some $T' > T$

$$\lambda - \frac{1}{t-T} \int_T^t \lambda_2(s) ds \geq 2\varepsilon \quad \text{for all } t \geq T'.$$

Thus, let $W = V^{1-(\mu/2)}$, we have for all $t \geq T'$

$$W(t, T, W_0) \leq W_0 e^{-(2/2-\mu)\varepsilon(t-T)} + \int_T^t e^{-(2/2-\mu)\varepsilon(t-s)} \lambda_2(s) ds$$

and $W(t, x(t))$ is bounded and tends to zero as $t \rightarrow \infty$. Therefore all solutions $x(t)$ of (3.1) are uniform-bounded and satisfy $x(t) \rightarrow 0$ as $t \rightarrow \infty$. Q.E.D.

Proof of Theorem 1. First we note that the equation (1.1) is equivalent to the following system of differential equations:

$$(3.2) \quad \dot{x} = y, \dot{y} = z, \dot{z} = p(t, x, y, z) - c(t)f(x) - \phi(t, x, y) - \psi(t, x, y, z).$$

We consider now the Liapunov function

$$U(t, x, y, z) = U_1(t, x, y, z) + U_2(t, x, y, z) + U_3(t, x, y, z)$$

where

$$(3.3) \quad \begin{aligned} 2U_1(t, x, y, z) &= 2\mu_1 c(t) \int_0^x f(\xi) d\xi + 2c(t)f(x)y + 2b(t) \int_0^y \check{\phi}(x, \eta) d\eta \\ &\quad + 2\mu_1 a(t) \int_0^y \check{\psi}(x, \eta, 0) \eta d\eta + 2\mu_1 yz + z^2, \end{aligned}$$

$$(3.4) \quad \begin{aligned} 2U_2(t, x, y, z) &= \mu_2 b(t) \phi_0 x^2 + 2a(t)c(t)\psi_0 \int_0^x f(\xi) d\xi + a^2(t)\psi_0^2 y^2 \\ &\quad - \mu_2 y^2 + 2b(t) \int_0^y \check{\phi}(x, \eta) d\eta + z^2 + 2\mu_2 a(t)\psi_0 xy \\ &\quad + 2\mu_2 xz + 2a(t)\psi_0 yz + 2c(t)f(x)y, \end{aligned}$$

$$(3.5) \quad 2U_3(t, x, y, z) = 2a^2(t)\psi_0 \int_0^y \check{\psi}(x, \eta, 0) \eta d\eta - a^2(t)\psi_0^2 y^2.$$

The inequality

$$\begin{aligned} 2U_1 &= 2c(t) \int_0^x (\mu_1 - \lambda f'(\xi))^2 f(\xi) d\xi + 2c(t) \left\{ \sqrt{\lambda} f(x) + \frac{y}{\sqrt{\lambda}} \right\}^2 \\ &\quad + (\mu_1 y + z)^2 + \frac{2}{\lambda} \int_0^y (\lambda b(t)\check{\phi}(x, \eta) - c(t)\eta) d\eta \\ &\quad + 2\mu_1 \int_0^y \{a(t)\check{\psi}(x, \eta, 0) - \mu_1\} \eta d\eta \\ &\geq c_0(\mu_1 - \lambda f_1) f_0 x^2 + \sigma z^2 + \left\{ \frac{1}{\lambda} (\lambda b_0 \phi_0 - c_1) + \mu_1 \left(a_0 \psi_0 - \frac{\mu_1}{1-\sigma} \right) \right\} y^2 \end{aligned}$$

implies that there exists a constant δ_0 such that

$$\delta_0 \cdot (x^2 + y^2 + z^2) \leq U_1(t, x, y, z), \quad \text{if } a_0 \psi_0 (1-\sigma) > \mu_1 \quad \text{and} \quad \mu_1 > \lambda f_1 > \frac{c_1 f_1}{b_0 \phi_0}.$$

The existence of δ_1 such that $U_1(t, x, y, z) \leq \delta_1 \cdot (x^2 + y^2 + z^2)$ is obvious. Next we have

$$2U_2 \geq \mu_2 (b_0 \phi_0 - \mu_2) x^2 + \frac{a_0 b_0 \phi_0 \psi_0 - a_0 \psi_0 \mu_2 - c_1 f_1}{a_0 \psi_0} \cdot y^2,$$

and by the conditions there exist constants δ_2, δ_3 satisfying

$$\delta_2 \cdot (x^2 + y^2) \leq U_2(t, x, y, z) \leq \delta_3(x^2 + y^2 + z^2).$$

By the same argument we have for some $\delta_4 > 0$,

$$0 \leq U_3(t, x, y, z) \leq \delta_4 \cdot (x^2 + y^2 + z^2).$$

Thus we have

$$(3.6) \quad \delta_0 \cdot (x^2 + y^2 + z^2) \leq U(t, x, y, z) \leq \delta_5 \cdot (x^2 + y^2 + z^2)$$

for some positive constants δ_0 and δ_5 .

Next along the solution of (3.2),

$$\begin{aligned} \dot{U}_{(3.2)} \leq & -[\mu_2 c(t) x f(x) + \{\psi(t, x, y, z) - \mu_1 z\} z \\ & + \{\psi(t, x, y, z) - a(t) \psi_0 z\} z + \{\mu_1 \phi(t, x, y) - c(t) f'(x) y\} y \\ & + \{a(t) \psi_0 \phi(t, x, y) - c(t) f'(x) y - \mu_2 a(t) \psi_0 y\} y \\ & + \mu_2 \{\phi(t, x, y) - b(t) \phi_0 y\} x + \mu_1 \{\psi(t, x, y, z) - a(t) \tilde{\psi}(x, y, 0) z\} y \\ & + \mu_2 \{\psi(t, x, y, z) - a(t) \psi_0 z\} x + a(t) \psi_0 \{\psi(t, x, y, z) - a(t) \psi_0 z\} y \\ & + 2\{\phi(t, x, y) - b(t) \phi_0 y\} z + a^2(t) \psi_0 \{\tilde{\psi}(x, y, 0) - \psi_0\} y z \\ & + D_1 \cdot \{(x^2 + y^2 + z^2)^{1/2} |p(t, x, y, z)| \\ & + D_2 \cdot \{|a'(t)| + |b'(t)| + |c'(t)|\} (x^2 + y^2 + z^2) \end{aligned}$$

for some positive constants D_1 and D_2 .

Therefore by the inequality (3.6) and condition (10), we obtain the following estimate for some positive constant $\delta_6, \delta_7, \delta_8$:

$$\dot{U}_{(3.2)} = -[\delta_6 - \delta_7 \{|a'(t)| + |b'(t)| + |c'(t)|\}] U + \delta_8 |p(t, x, y, z)| \cdot U^{1/2}.$$

Thus we have

$$\begin{aligned} \dot{U}_{(3.2)} \leq & -\{\delta_6 - \delta_7(|a'(t)| + |b'(t)| + |c'(t)|)\} U + \delta_8 \cdot p_1(t) U^{1/2} \\ & + \delta_9 p_2(t) U^{(1+\alpha)/2} + \delta_{10} \cdot \Delta \cdot U \\ \leq & \{-\delta_6 + \delta_{10} \cdot \Delta + \varepsilon + \delta_7(|a'(t)| + |b'(t)| + |c'(t)|)\} U \\ & + \delta_8 \left(p_1(t) - \frac{\varepsilon}{2\delta_8} U^{1/2} \right) U^{1/2} + \delta_9 \left\{ p_2(t) - \frac{\varepsilon}{2\delta_9} U^{(1+\alpha)/2} \right\} U^{(1+\alpha)/2} \end{aligned}$$

and

$$(3.7) \quad \dot{U}_{(3.2)} \leq \{-\delta_6 + \delta_{10} \cdot \Delta + \varepsilon + \delta_7(|a'(t)| + |b'(t)| + |c'(t)|)\} U + \delta_{11} \cdot U^{\mu/2} \{p_1(t)\}^{2-\mu} + \delta_{12} U^{\mu/2} \{p_2(t)\}^{(2-\mu)/(1-\alpha)}$$

where $0 \leq \mu \leq 1, 0 \leq \alpha < 1, \varepsilon > 0$ such that $\delta_6 - \delta_{10} \cdot \Delta - \delta_7 \cdot \lambda_0 - 2\varepsilon > 0$, where

$$\lambda_0 = \limsup_{t \rightarrow \infty} \frac{1}{t} \int_0^t (|a'(s)| + |b'(s)| + |c'(s)|) ds.$$

The Lemma 1 will be used to complete the proof of Theorem 1. Q.E.D. Theorem 2 is an immediate consequence of Theorem 1.

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