

106. On the Attractivity Properties for the Equation

$$x'' + a(t)f_1(x)g_1(x')x' + b(t)f_2(x)g_2(x')x = e(t, x, x')$$

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1. Introduction. In this paper we shall study the asymptotic behavior of solutions of the second order differential equation

$$(1) \quad x'' + a(t)f_1(x)g_1(x')x' + b(t)f_2(x)g_2(x')x = e(t, x, x')$$

or an equivalent system

$$(2) \quad x' = y, \quad y' = -a(t)f_1(x)g_1(y)y - b(t)f_2(x)g_2(y)x + e(t, x, y),$$

where $a(t) > 0$, $b(t) > 0$, $f_i(x) > 0$ and $g_i(y) > 0$ ($i = 1, 2$).

In [1], the following theorem was given by T. A. Burton for the system

$$(3) \quad x' = y, \quad y' = -p(x)|y|^\alpha y - g(x),$$

where $p(x) > 0$ and $0 \leq \alpha < 1$.

Theorem (Burton). *The zero solution of (3) is globally asymptotically stable if and only if $\int_0^{\pm\infty} [p(x) + |g(x)|] dx = \pm\infty$.*

In [2], Burton had an extension of this theorem for the following system:

$$(4) \quad x' = y, \quad y' = -f(x)h(y)y - g(x) + e(t).$$

On the other hand, for the system

$$(5) \quad x' = y, \quad y' = -f(x)h(y)y - g(x)k(y) + e(t),$$

J. W. Heidel proved in [3] that if $\int_0^{\pm\infty} [f(x) + |g(x)|] dx = \pm\infty$ and if $k(y)$ satisfies some conditions, then all solutions of (5) converge to the origin as $t \rightarrow \infty$, that is the origin is attractive for (5).

The purpose of this paper is to give a sufficient condition and a necessary condition for the convergence of all solutions of (2) to the origin as $t \rightarrow \infty$ under the following assumptions.

(I) $a(t)$ and $b(t)$ are continuously differentiable in $[0, \infty)$.

(II) $f_1(x)$, $f_2(x)$, $g_1(y)$ and $g_2(y)$ are continuous in R^1 and $e(t, x, y)$ is continuous in $[0, \infty) \times R^2$.

$$(III) \quad \int_0^\infty \frac{|a'(t)|}{a(t)} dt < \infty \quad \text{and} \quad \int_0^\infty \frac{|b'(t)|}{b(t)} dt < \infty.$$

$$(IV) \quad \int_0^y \frac{v}{g_2(v)} dv \rightarrow \infty \quad \text{as} \quad |y| \rightarrow \infty.$$

$$(V) \quad \frac{y^2}{g_2(y)} \leq M \int_0^y \frac{v}{g_2(v)} dv \quad \text{for } y \in R^1, \text{ where } M > 0.$$

(VI) *There exist continuous, nonnegative functions $r_1(t)$ and $r_2(t)$ such that*

$$|e(t, x, y)| \leq r_1(t) + r_2(t) |y|^l, \quad 0 \leq l \leq 1, \quad \int_0^\infty r_i(t) dt < \infty \quad (i=1, 2).$$

2. Lemmas, theorems and their proofs. We give the following lemmas without their proofs. (See [4], [5].)

Lemma 1. *If the function $a(t)$ satisfies (I) and (III), then there exist constants a_1 and a_2 such that $0 < a_1 \leq a(t) \leq a_2$ for $t \geq 0$.*

Lemma 2. *Suppose the assumptions (I)–(III) and (VI). Then every bounded solution of (2) converges to the origin $(0, 0)$ as $t \rightarrow \infty$.*

It is convenient to define the functions F_1, F_2, G_1, G_2 and G_L by

$$F_1(x) = \int_0^x f_1(u) du, \quad F_2(x) = \int_0^x u f_2(u) du, \quad G_1(y) = \int_0^y \frac{1}{g_1(v)} dv,$$

$$G_2(y) = \int_0^y \frac{v}{g_2(v)} dv \quad \text{and} \quad G_L(y) = L G_2(y) - \frac{1}{2} [G_1(y)]^2, \quad \text{where } L > 0.$$

Theorem 1. *Suppose the assumptions (I)–(VI). If $\int_0^{\pm\infty} \{f_1(x) + |x|f_2(x)\} dx = \pm\infty$, then every solution of (2) converges to the origin $(0, 0)$ as $t \rightarrow \infty$, that is the origin is attractive.*

Proof. It follows from (II) and (V) that $|y|^{l+\epsilon}/g_2(y) \leq m + M G_2(y)$ for $y \in R^1, 0 \leq l \leq 1$, where $m > 0$. Let $(x(t), y(t))$ be a solution of (2) through (t_0, x_0, y_0) . Let $V_1(t, x, y) = b(t)F_2(x) + G_2(y) + m/M$. Differentiating $V_1(t) = V_1(t, x(t), y(t))$ with respect to t , we have

$$V_1'(t) \leq |b'(t)| F_2(x) + r_1(t) \frac{|y|}{g_2(y)} + r_2(t) \frac{|y|^{l+\epsilon}}{g_2(y)}$$

$$\leq \left\{ \frac{|b'(t)|}{b(t)} + M r_1(t) + M r_2(t) \right\} V_1(t) \quad \text{for } t \geq t_0.$$

Integrating $V_1'(t)$ from t_0 to t and applying Gronwall's lemma, we obtain

$$(7) \quad V_1(t) \leq V_1(t_0) \exp \left[\int_{t_0}^t \left\{ \frac{|b'(s)|}{b(s)} + M r_1(s) + M r_2(s) \right\} ds \right] = L_1,$$

and $G_2(y(t)) \leq V_1(t) \leq L_1$ for $t \in [t_0, t_1)$, whenever the solution $(x(t), y(t))$ is defined in $[t_0, t_1)$. Hence the boundedness of $y(t)$ follows from (IV). This implies that the solution $(x(t), y(t))$ is defined in the future, since $x'(t) = y(t)$. And so there exists $B > 0$ such that $|y(t)| \leq B$ for $t \geq t_0$. Then in the case that $F_2(x) \rightarrow \infty$ as $x \rightarrow \pm\infty$, it follows from (III) and (7) that $F_2(x(t)) \leq b_1^{-1} L_1$ for $t \geq t_0$. Therefore $x(t)$ is bounded for $t \geq t_0$. On the other hand, in the case that $F_1(x) \rightarrow \pm\infty$ as $x \rightarrow \pm\infty$, we define the function

$$V_2(t, x, y) = \begin{cases} \frac{1}{2} [a(t)F_1(x) + G_1(y) + G_0]^2 + 1 & \text{for } t \geq 0, \quad x \geq 1, \quad |y| \leq B \\ \frac{1}{2} [a(t)F_1(x) + G_1(y) - G_0]^2 + 1 & \text{for } t \geq 0, \quad x \leq -1, \quad |y| \leq B, \end{cases}$$

where $G_0 > \sup_{|y| \leq B} |G_1(y)|$. Now suppose that $x(t) \geq 1$ for $t \in [t_1, t_2]$. Differentiating $V_2(t) = V_2(t, x(t), y(t))$ with respect to t , we have

$$\begin{aligned} V_2'(t) &\leq [a(t)F_1(x) + G_1(y) + G_0] \left[|a'(t)| F_1(x) + \frac{|e(t, x, y)|}{g_1(y)} \right] \\ &\leq \sqrt{2V_2(t)} \left[\frac{|a'(t)|}{a(t)} \sqrt{2V_2(t)} + \{r_1(t) + B^t r_2(t)\} \left\{ \inf_{|y| \leq B} g_1(y) \right\}^{-1} \right] \\ &\leq L_2 \left[\frac{|a'(t)|}{a(t)} + r_1(t) + r_2(t) \right] V_2(t) \quad \text{for } t \in [t_1, t_2] \end{aligned}$$

where $L_2 > 0$. Then it is easily shown that $V_2(t) \leq L_2 V_2(t_1)$ and hence $F_1(x(t)) \leq a_1^{-1} \sqrt{2L_2 V_2(t_1)}$ for $t \in [t_1, t_2]$, where L_2 is independent of t_1 and t_2 . Since $F_1(x) \rightarrow \infty$ as $x \rightarrow \infty$, there exists a constant $\bar{x} > 1$ such that $x(t) \leq \bar{x}$ for $t \in [t_1, t_2]$. If $x(t_1) = 1$, then $V_2(t_1) \leq 1/2[a_2 F_1(1) + 2G_0]^2 + 1$. On the other hand, if $x_0 \geq 1$ and if $t_1 = t_0$, then $V_2(t_1) \leq 1/2[a_2 F_1(x_0) + 2G_0]^2 + 1$. Hence \bar{x} is independent of t_1 and t_2 . Therefore $x(t)$ is bounded from above for $t \geq t_0$. Similarly, the boundedness from below of $x(t)$ follows by using $V_2(t, x, y)$.

In the case that $F_1(x) \rightarrow \infty$ as $x \rightarrow \infty$ and $F_2(x) \rightarrow \infty$ as $x \rightarrow -\infty$ or in the case that $F_2(x) \rightarrow \infty$ as $x \rightarrow \infty$ and $F_1(x) \rightarrow -\infty$ as $x \rightarrow -\infty$, using the functions $V_1(t, x, y)$ and $V_2(t, x, y)$, we can show the boundedness of $x(t)$. Thus every solution of (2) is bounded. This implies from Lemma 2 that every solution of (2) converges to $(0, 0)$ as $t \rightarrow \infty$. Q.E.D.

Theorem 2. *Suppose the assumptions (I)–(III) and (VI). If every solution of (2) converges to $(0, 0)$ as $t \rightarrow \infty$, then $\int_0^{\pm\infty} \{f_1(x) + |x|f_2(x)\} dx = \pm\infty$.*

Proof. We shall prove only that $\int_0^{\infty} \{f_1(x) + xf_2(x)\} dx = \infty$. Suppose $\int_0^{\infty} \{f_1(x) + xf_2(x)\} dx < \infty$. Let $V_3(y) = \int_0^y (1/(1+|v|)) dv$. Then there exists $y_0 > 1$ such that $V_3(y_0) > V_3(1) + 1 + \int_0^{\infty} \{r_1(t) + r_2(t)\} dt$, because $V_3(y) \rightarrow \pm\infty$ as $y \rightarrow \pm\infty$. Let $g^* = \sup_{1 \leq y \leq y_0} \{g_1(y) + g_2(y)/y\}$ and choose x_0 so large that $(a_2 + b_2)g^* \int_{x_0}^{\infty} \{f_1(x) + xf_2(x)\} dx < 1$. Let $(x(t), y(t))$ be a solution of (2) through (t_0, x_0, y_0) . Since $y(t)$ converges to zero as $t \rightarrow \infty$, we can find two numbers $t_1 \geq t_0$ and $t_2 > t_1$ such that $y(t_1) = y_0$, $y(t_2) = 1$, $y(t) \geq y_0$ for $t \in (t_0, t_1)$ and $1 < y(t) < y_0$ for $t \in (t_1, t_2)$. Then $x(t) > x_0$ for $t \in [t_0, t_2]$. Differentiating $v(t) = V_3(y(t))$ with respect to t , we obtain from (VI), for $t \in [t_1, t_2]$

$$v'(t) \geq -a_2 g^* f_1(x) x' - b_2 g^* f_2(x) x x' - r_1(t) - r_2(t).$$

Hence

$$v(t_2) \geq v(t_1) - a_2 g^* \int_{x_0}^{x(t_2)} f_1(x) dx - b_2 g^* \int_{x_0}^{x(t_2)} x f_2(x) dx$$

$$\begin{aligned}
& - \int_{t_1}^{t_2} \{r_1(t) + r_2(t)\} dt \\
& \geq V_3(y_0) - (a_2 + b_2)g^* \int_{x_0}^{\infty} \{f_1(x) + xf_2(x)\} dx - \int_0^{\infty} \{r_1(t) + r_2(t)\} dt \\
& > V_3(y_0) - 1 - \int_0^{\infty} \{r_1(t) + r_2(t)\} dt.
\end{aligned}$$

Then we have $v(t_2) > V_3(1) = v(t_2)$, which is a contradiction. Thus we conclude that $\int_0^{\infty} \{f_1(x) + xf_2(x)\} dx = \infty$. Q.E.D.

Now the following Theorem 3 is an immediate consequence of Theorems 1 and 2.

Theorem 3. *Suppose the assumptions (I)–(VI). Then every solution of (2) converges to the origin $(0, 0)$ as $t \rightarrow \infty$ if and only if*

$$\int_0^{\pm\infty} \{f_1(x) + |x|f_2(x)\} dx = \pm\infty.$$

Remark. If $e(t, x, y) \equiv 0$, then the system (2) has the zero solution $(x(t), y(t)) = (0, 0)$. In this case, Theorem 3 implies that the zero solution is globally asymptotically stable if and only if $\int_0^{\pm\infty} \{f_1(x) + |x|f_2(x)\} dx = \pm\infty$ under the assumptions (I)–(VI).

References

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