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Katedra matematické analýzy a numerické matematiky přírodovědecké fakulty Univerzity Palackého v Olomouci Vedoucí katedry: Doc.RNDr. Jindřich Palát, CSc.

ASYMPTOTIC PROPERTIES OF SOLUTIONS OF A CERTAIN THIRD-ORDER DIFFERENTIAL EQUATION WITH AN OSCILLATORY RESTORING TERM

JAN ANDRES

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1. Considering the equation

$$x''' + ax'' + g(x)x' + h(x) = p(t),$$
 (1)

where a>0 is a constant, $p(t) \in C^2(0,\infty)$, $g(x),h(x) \in C^1(-\infty,\infty)$ and h(x) is an oscillatory function in the whole interval $(-\infty,\infty)$ with isolated zero points \overline{x} , K.E.Swick [1] has proved under

$$\int_{0}^{\infty} |p(t)| dt < \infty$$
 (2)

the following

 $\underline{\text{Theorem 0}}.$ If there exist such positive constants b,c that the assumptions

1)
$$\frac{1}{x} \int_{0}^{x} g(s) ds \ge b$$
,

- 2) $h'(x) \leq c$ with $c \leq ab$,
- 3) h(x) sgn x = 0

are fulfilled for all $x \in (-\infty, \infty)$, then all solutions x(t) of (1) are bounded satisfying

$$\lim_{t\to\infty} x(t) = \overline{x}, \qquad \lim_{t\to\infty} x'(t) = \lim_{t\to\infty} x''(t) = 0. \tag{3}$$

The aim of the present paper is to make the above result more precize in two directions, namely (i) condition 2) may be localized to the origin and (ii) h(x) = x + 1 is bounded everywhere.

2. Hence let us assume

$$\lim \sup_{|x| \to \infty} |h(x)| < \infty \tag{4}$$

and recall several well-known results at first.

<u>Lemma 1.</u> Let all solutions x(t) of (1) be bounded together with their derivatives x'(t), x''(t). If (3) is satisfied for those of autonomous equation (1) (i.e. $p(t) \equiv 0$), then (3) is also true for all solutions x(t) of (1) with (2).

 \underline{P} \underline{r} \underline{o} \underline{o} \underline{f} . The above assertion is a direct consequence of the Markus-Opial-Yoshizawa theorem [2, p.59], when specified to (1).

<u>Lemma 2</u>. If there exists such an h-neighbourhood of the root \overline{x} of h(x) in (1) with p(t) \overline{z} 0 that conditions

2')
$$ag(x) - h'(x) \ge \delta > 0$$
 (δ -const.),

3')
$$h'(x) > 0$$
,

4)
$$g'(\overline{x}) = 0$$

are satisfied for $0 < |x - \overline{x}| < h$, then \overline{x} is asymptotically stable.

For the proof see [3].

Remark 1. It can be readily checked that the basin of attractivity due to \overline{x} is determined by $|g'(x)x'| \leq \delta_0$ (δ_0 - small enough constant), while for $g(x) \equiv b > 0$ even by $h(x) sgn(x-\overline{x}) > 0$, because of the form of Liapunov's function employed in [3].

 $\underline{\text{Lemma 3}}$. If there exist such positive constants b,G that condition

1')
$$b \leq g(x) \leq G \langle a^2 \rangle$$

is satisfied for all $x \in (-\infty, \infty)$ together with (4) and

- 5) $\limsup_{t\to\infty} |p(t)| < \infty$,
- 6) $\limsup_{t\to\infty} \left| \int_{0}^{t} p(s) ds \right| < \infty$

then there exists also a constant D' such that all solutions x(t) of (1) satisfy

$$\lim_{t \to \infty} \sup (|x'(t)| + |x''(t)|) < D'.$$
 (5)

N

For the proof see [4].

Lemma 4. If there exists (finite)

$$\lim_{t\to\infty} x(t)$$

of (1) satisfying (4), (5) and 5) of Lemma 3, then there is also

$$\lim_{t\to\infty} x'(t) = \lim_{t\to\infty} x''(t) = 0.$$
 (3')

 \underline{P} \underline{r} \underline{o} \underline{o} \underline{f} . This assertion follows directly from the theorem introduced in [5, p.141], because of $\limsup_{t\to\infty} |x'''(t)| < \infty$.

Lemma 5. If there exists (finite) $\lim_{t\to\infty} \int_0^t h(x(s))ds$ for x(t) of (1), then

$$\lim_{t\to\infty}h(x(t))=0$$

and consequently
$$\lim_{t\to\infty} x(t) = \overline{x}$$
. (6)

 \underline{P} \underline{r} \underline{o} \underline{o} \underline{f} . This assertion immediately follows from the well--known lemma of Barbalat [6].

<u>Lemma 6</u>. Under the assumptions of Lemma 3 every bounded solution x(t) of (1) either satisfies relation (3) or there exists such a root \overline{x} of h(x) that $(x(t) - \overline{x})$ oscillates.

 $\underline{P} \underline{r} \underline{o} \underline{o} \underline{f}$ - can be performed just in the same way as in [7].

3. Assuming all solutions of (1) being bounded, we now will deduce several important consequences of the above statements.

Consequence 1. If $h(x) \operatorname{sgn} x \ge 0$ is satisfied for all x, then every bounded solution x(t) of (1) either satisfies (6) or oscillates (i.e. $\lim \sup_{t\to\infty} |x(t)| > 0 = \lim \inf_{t\to\infty} |x(t)|$) under (5), 6).

P r o o f. If x(t) is not oscillatory, then there is either x(t) \geq 0 or x(t) \leq 0 for t great, say t \geq T and

$$\int_{T}^{t} h(x(s))ds$$

is a monotone function. Thus there exists finite (cf. (5), 6)

$$\lim_{t\to\infty}\int\limits_0^t h(x(s))ds$$

and our assertion is implied by Lemma 5 immediately.

Consequence 2. Let the assumptions of Lemma 3 be fulfilled with conditions 5), 6) replaced by (2). If $h(x) \operatorname{sgn} x \ge 0$ is satisfied for all x and

2'')
$$ag(0) - h'(0) > 0$$
,

$$3'')$$
 $h'(0) > 0,$

$$4')$$
 $g'(0) = 0,$

then (3) is satisfied for every bounded solution x(t) of (1).

 \underline{P} \underline{r} \underline{o} \underline{o} \underline{f} . Consequence 1 says that every bounded solution $\underline{x}(t)$ of (1) either oscillates or satisfies (6). However, conditions 2´´), 3´´), 4´) imply the existence of such an h-neighbourhood of the origin that assumptions of Lemma 2 are valid in it and therefore a trivial solution of autonomous equation (1) (i.e. $p(t) \equiv 0$) is asymptotically stable. Hence, any oscillatory solution must be attracted to the origin with respect to Remark 1 and Lemma 3 and so such a possibility is reduced to (6) with $\overline{x} = 0$ for $p(t) \equiv 0$.

Thus (3) is immediately implied by Lemma 3 and Lemma 4 and the same is true even for nonautonomous equation (1) in view of Lemma 1.

Consequence 3. Let $h'(\overline{x}) \neq 0$ be satisfied for all zero points of h(x). If

2') ab - h'(x)
$$\geq \delta$$
 > 0 (δ -const.)

holds for all x and $a^2 > g(x) \equiv b > 0$, then every bounded solution x(t) of (1) obeys (3), provided (2) and (4).

Proof. Lemma 6 asserts that every bounded solution x(t) of (1) either satisfies (3) or there exists a root \overline{x} of h(x) such that $(x(t) - \overline{x})$ oscillates, provided $p(t) \equiv 0$ and $a^2 > g(x) \equiv b > 0$ (i.e. assumptions of Lemma 3). However, assuming $h'(\overline{x}) \neq 0$ and $ab - h'(x) \geq \delta > 0$, the roots \overline{x} of h(x) with $h'(\overline{x}) > 0$ are asymptotically stable and consequently any nontrivial x(t) of autonomous equation (1) is attracted to some \overline{x} with $h'(\overline{x}) > 0$ (and therefore bounded as well) with respect to Remark 1. The remainder of the proof immediately follows from Lemma 1 and Lemma 4.

Remark 2. It is clear from the ideas introduced above that assumption $h'(\overline{x}) \neq 0$ of Consequence 3 can be replaced by a weaker one, namely $h(x) \operatorname{sgn}(x - \overline{x}) \neq 0$, in a suitable reduced neighbourhood of \overline{x} , but not $h(x) \operatorname{sgn} x < 0$.

4. In the final section boundedness results will be given.

<u>Theorem 1</u>. Under the assumptions of Consequence 2 all solutions of (1) are bounded satisfying (3).

 \underline{P} \underline{r} \underline{o} \underline{o} \underline{f} . If any solution x(t) of (1) would not be bounded e.g.

$$\lim_{t\to\infty}\sup x(t)=\infty$$

(the case of lim inf
$$x(t) = -\infty$$

 $t \rightarrow \infty$

can be treated quite analogically), then integrating (1) from a suitable T to t \geq T and using the above assumptions, we get the following inequality

$$\begin{split} b(x(t) - x(T)) & \text{sgn } x \leq \left| \int_{T}^{t} p(s) ds \right| - \int_{T}^{t} h(x(s)) & \text{sgn } x ds + a \left| x'(t) - x''(T) \right| \leq \\ & - x'(T) \left| + \left| x'''(t) - x'''(T) \right| \leq \\ & \leq \left| \int_{T}^{t} p(s) ds \right| - \int_{T}^{t} \left| h(x(s)) \right| ds + 2 max(a, 1) D'', \end{split}$$

i.e.
$$|x(t)| \leq |x(T)| + \frac{1}{b}(2\max(a,1)D' + P)$$
,

where P is a constant implied by (2), contradictionally. The remaining part of our assertion is included in Consequence 2.

Theorem 2. Let the assumptions of Consequence 3 be fulfilled with $b < a^2/4$. If conditions (2) and (4) yield such constants H,P,P₀ that $|p(t)| \le P$,

$$\left|\int_{0}^{t} p(s)ds\right| \leq P_{0}$$

for t \succeq 0 and $|h(x)| \leq H$ for all $x \in (-\infty, \infty)$ together with $\min(d(\overline{x}_k, \overline{x}_{k+1}), d(\overline{x}_k, \overline{x}_{k-1})) > \frac{2(H+P)}{h} (\frac{2}{a} + \frac{a}{h}) + \frac{P_0}{h}, \qquad (7)$

where \overline{x}_k are the roots of h(x) with h'(\overline{x}_k)>0 and \overline{x}_{k-1} , \overline{x}_{k+1} denote the couple of adjacent zero points of \overline{x}_k (k = 0, $^{\pm}2$, $^{\pm}4$,...), then all solutions of (1) are bounded satisfying (3).

 \underline{P} \underline{r} \underline{o} \underline{o} \underline{f} . The boundedness of all solutions of (1) can be verified quite analogously to [7]. Let us note that this follows directly from the assumptions of Consequence 3 for the autonomous equation even for $g(x) \not\equiv b$. Indeed, if any its solution would not be bounded i.e. $\lim_{t\to\infty} \sup x(t) = \infty$

or $\lim \inf x(t) = -\infty$, then such a zero point of h(x) $t\to\infty$ exists attracting x(t) asymptotically with respect to Remark 1 and Lemma 3, contradictionally. The remaining part of our assertion is included in Consequence 3.

Remark 3. Considering equation (1) with $a^2/4 > g(x) \equiv b > 0$ and (4), it is clear that Theorem 0 of Swick [1] can be generalized in the following way: under 2), 3) condition 1) takes the local form ab - h'(0) > 0 and under 1), 3) condition 2) can be replaced by much weaker assumption of oscillatory h(x) with (7), in general, but not h(x) > 0 satisfied in reduced neighbourhoods of the zero points of h(x).

Remark 4. Further generalization could be certainly done if either ag(x) is great enough or |g'(x)| is sufficiently small. This way is very important from the technical point of view, because of considering the phase-synchronization problem [8, 9].

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ASYMPTOTICKÉ VLASTNOSTI ŘEŠENÍ JISTÉ DIFERENCIÁLNÍ
ROVNICE TŘETÍHO ŘÁDU S OSCILATORICKÝM OBNOVUJÍCÍM ČLENEM

Souhrn

V práci je upřesněn a doplněn Swickův výsledek [1], týkající se vlastnosti (3), kterou nabývají všechna řešení rovnice (1). Za předpokladu o ohraničenosti funkce h(x) je ukázáno, jak může být podmínka 2) jeho věty O lokalizována do počátku a zejména, že funkce h(x)sgn x může zabíhat i pod osu x.

АСИМПТОТИЧЕСКИЕ СВОЙСТВА РЕШЕНИЙ
ОДНОГО ДИФФЕРЕН:ЦИАЛЬНОГО УРАВНЕНИЯ ТРЕТЬЕГО ПОРЯДКА
С ОСШИЛЛИРУЮЩИМ ВОССТАНАВЛИВАЮЩИМ ЧЛЕНОМ

Резюме

В работе уточняется и дополняется результат Свика $\begin{bmatrix} 1 \end{bmatrix}$, относящийся к свойству (3), которому подчиняются все решения уравнения (1). Ввиду предположения ограниченности функции h(x) показано, что условие 2) теоремы 0 можно локаливовать в начало координат и доказано, что функция h(x)sgn x может находиться тоже под осью x.

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