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ON THE BOUNDEDNESS AND PERIODICITY OF SOLUTIONS
OF SECOND-ORDER FUNCTIONAL DIFFERENTIAL EQUATIONS
WITH A PARAMETER

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1. PROBLEM

Let $t_0 \in \mathbb{R}$, let X_1, X_2 be subsets of $C^0(\mathbb{R})$ and $I = \langle a, b \rangle$ ($-\infty < a < b < \infty$). Consider the functional differential equation

$$(1) \quad y'' - q(t)y = F[y, y', \mu]$$

where $F: X_1 \times X_2 \times I \rightarrow C^0(\mathbb{R})$, $q(t) > 0$ for $t \in \mathbb{R}$, containing the parameter μ . The problems considered are to determine sufficient conditions on q and F that would make possible to choose the parameter μ so that there exist

- a) a solution of (1) vanishing at the point t_0 and such that y and y' are bounded on \mathbb{R} ,
- b) a periodic solution of (1) vanishing at the point t_0 .

The same problems are considered for equation (1) where $F[y, z, \mu]$ does not depend on z .

In the special case with $F[y, z, \mu](t) = f(t, y(t), z(t), \mu)$, where $f(t, y, z, \mu): \mathbb{R}^3 \times I \rightarrow \mathbb{R}$, the above formulated problems have been considered in [2] and [3].

2. NOTATION, LEMMAS

Let $t_0 \in \mathbb{R}$ and let u, v be solutions of the equation

$$(q) \quad y'' = q(t)y, \quad q \in C^0(\mathbb{R}), \quad q(t) > 0 \quad \text{for } t \in \mathbb{R},$$

$u(t_0) = 0, u'(t_0) = 1, v(t_0) = 1, v'(t_0) = 0$. Setting

$$r(t, s) = u(t)v(s) - u(s)v(t) \quad (= -r(s, t)),$$

$$r'_1(t, s) = u'(t)v(s) - u(s)v'(t) \quad \left(= \frac{\partial r}{\partial t}(t, s) \right)$$

for $(t, s) \in \mathbf{R}^2$, then $r(t, s) > 0$ for $t > s$, $r(t, s) < 0$ for $t < s$, $r'_1(t, s) > 1$ for $t \neq s$ and $r'_1(t, t) = 1$ for $t \in \mathbf{R}$ (see Lemma 1, [1]).

Denote by $Y_1(Y_0)$ the Fréchet space of all continuously differentiable (continuous) functions on \mathbf{R} with the usual metric topology, and let $X_1(X_0)$ be the subset of $Y_1(Y_0)$ defined by

$$X_1 = \{y; y \in Y_1, y \text{ and } y' \text{ bounded on } \mathbf{R}\}$$

$$(X_0 = \{y; y \in Y_0, y \text{ bounded on } \mathbf{R}\}).$$

Let $F: X_1 \times X_0 \times I \rightarrow Y_0$, $F: [y, z, \mu] \rightarrow F[y, z, \mu](t)$ be an operator satisfying some of the following assumptions: there exist positive constants r_0, r_1 such that

- (i) F is a continuous operator on $D \times I$, where $D = \{(y, y'); y \in Y_1, |y^{(i)}(t)| \leq r_i$ for $t \in \mathbf{R}$ and $i = 0, 1\}$, that is, if $\{y_n\}, \{\mu_n\}, (y_n, \mu_n) \in D, \mu_n \in I$ are convergent sequences and $\lim_{n \rightarrow \infty} y_n = y, \lim_{n \rightarrow \infty} \mu_n = \mu_0$, then $\lim_{n \rightarrow \infty} F[y_n, \mu_n] = F[y, \mu_0]$;
- (ii) $|F[y, z, \mu](t)| \leq q(t)r_0$ for $(y, z, \mu) \in H \times I$ and $t \in \mathbf{R}$, where $H = \{(y, z); y \in X_1, z \in X_0, |y(t)| \leq r_0, |z(t)| \leq r_1$ for $t \in \mathbf{R}\}$;
- (iii) $F[y, y', \mu_1](t) < F[y, y', \mu_2](t)$ for $(y, y') \in D, t \in \mathbf{R}, \mu_1, \mu_2 \in I, \mu_1 < \mu_2$;
- (iv) $F[y, y', a](t) \cdot F[y, y', b](t) \leq 0$ for $(y, y') \in D, t \in \mathbf{R}$;
- (v) $2\sqrt{r_0}\sqrt{A + Qr_0} \leq r_1$, where $Q = \sup\{q(t); t \in \mathbf{R}\}, A = \sup\{|F[y, y', \mu](t)|; (y, y', \mu) \in D \times I, t \in \mathbf{R}\} (\leq Qr_0)$;
- (vi) $F[y, y', \mu](t)$ is an ω -periodic function for every $(y, y') \in D, \mu \in I$, where y is ω -periodic.

When $F[y, z, \mu] = G[y, \mu]$ does not depend on z we assume that G satisfies some of the following assumptions:

there exists a positive constant r_0 such that

- (j) G is a continuous operator on $P \times I$, where $P = \{y; y \in X_0, |y(t)| \leq r_0$ for $t \in \mathbf{R}\}$, that is, if $\{y_n\}, \{\mu_n\}, y_n \in P, \mu_n \in I$ are convergent sequences, $\lim_{n \rightarrow \infty} y_n = y, \lim_{n \rightarrow \infty} \mu_n = \mu_0$, then $\lim_{n \rightarrow \infty} G[y_n, \mu_n] = G[y, \mu_0]$;
- (jj) $|G[y, \mu](t)| \leq q(t)r_0$ for $(y, \mu) \in P \times I$ and $t \in \mathbf{R}$;
- (jjj) $G[y, \mu_1](t) < G[y, \mu_2](t)$ for $y \in P, t \in \mathbf{R}, \mu_1, \mu_2 \in I, \mu_1 < \mu_2$;
- (ju) $G[y, a](t) \cdot G[y, b](t) \leq 0$ for $y \in P, t \in \mathbf{R}$;
- (u) $G[y, \mu](t)$ is an ω -periodic function for every ω -periodic function $y \in P$ and $\mu \in I$.

Lemma 1. Let $t_1, t_2 \in \mathbf{R}, t_1 < t_0 < t_2$. If assumptions (i)–(v) hold for positive constants r_0, r_1 , then for every $\varphi, (\varphi, \varphi') \in D$ there exists a unique $\mu_0 \in I$ such that the equation

$$(2) \quad y'' - q(t)y = F[\varphi, \varphi', \mu](t)$$

with $\mu = \mu_0$ has on the interval $\langle t_1, t_2 \rangle$ a solution y (which is then unique) satisfying

$$(3) \quad y(t_1) = y(t_0) = y(t_2) = 0.$$

Moreover, $|y^{(i)}(t)| \leq r_i$ for $t \in \langle t_1, t_2 \rangle$ and $i = 0, 1$.

Proof. Let $(\varphi, \varphi') \in D$. Setting $h(t, \mu) = F[\varphi, \varphi', \mu](t)$ for $(t, \mu) \in \langle t_1, t_2 \rangle \times I$, Lemma 1 follows from Lemma 4 [1]. \square

Remark 1. The solution y in the assertion of Lemma 1 may be written in the form

$$y(t) = \frac{r(t, t_0)}{r(t_0, t_1)} \int_{t_0}^{t_1} r(t_1, s) F[\varphi, \varphi', \mu_0](s) ds + \int_{t_0}^t r(t, s) F[\varphi, \varphi', \mu_0](s) ds.$$

Lemma 2. Let $t_1, t_2 \in \mathbf{R}$, $t_1 < t_0 < t_2$. If assumptions (j)–(ju) hold for a positive constant r_0 , then for every $\varphi \in P$ there exists a unique $\mu_0 \in I$ such that the equation

$$(4) \quad y'' - q(t)y = G[\varphi, \mu](t)$$

with $\mu = \mu_0$ has on the interval $\langle t_1, t_2 \rangle$ a solution y (which is then unique) satisfying (3). Moreover, $|y(t)| \leq r_0$ for $t \in \langle t_1, t_2 \rangle$.

Proof. Let $\varphi \in P$. Setting $h(t, \mu) = G[\varphi, \mu](t)$ for $(t, \mu) \in \langle t_1, t_2 \rangle \times I$, Lemma 2 follows from Lemma 5 [1]. \square

For $x, t_1, t_2 \in \mathbf{R}$, $t_1 < t_2$, define functions $\chi_{t_1, t_2}, \nu_x, \tau_x: \mathbf{R} \rightarrow \mathbf{R}$ by

$$\begin{aligned} \chi_{t_1, t_2}(t) &= \begin{cases} 1 & \text{for } t \in \langle t_1, t_2 \rangle, \\ 0 & \text{for } t \in \mathbf{R} - \langle t_1, t_2 \rangle; \end{cases} \\ \nu_x(t) &= \begin{cases} 0 & \text{for } t \in (-\infty, x), \\ 1 & \text{for } t \in (x, \infty); \end{cases} \\ \tau_x(t) &= \begin{cases} 1 & \text{for } t \in (-\infty, x), \\ 0 & \text{for } t \in (x, \infty). \end{cases} \end{aligned}$$

Let $t_1, t_2 \in \mathbf{R}$, $t_1 < t_0 < t_2$ and let $\varphi \in Y_1$, $\psi \in Y_0$, $(\varphi, \varphi') \in D$, $\psi \in P$, where D and P are defined in (i) and (j), respectively. Consider the equations

$$(5) \quad y'' - q(t)y = \chi_{t_1, t_2}(t) F[\varphi, \varphi', \mu](t) - q(t)(1 - \chi_{t_1, t_2}(t))y - \left(\frac{\alpha}{r_0}\right)^2 \nu_{t_2}(t)y - \left(\frac{\beta}{r_0}\right)^2 \tau_{t_1}(t)y$$

and

$$(6) \quad y'' - q(t)y = \chi_{t_1, t_2}(t) G[\psi, \mu](t) - q(t)(1 - \chi_{t_1, t_2}(t))y - \left(\frac{\alpha}{r_0}\right)^2 \nu_{t_2}(t)y - \left(\frac{\beta}{r_0}\right)^2 \tau_{t_1}(t)y,$$

which depend on the parameters $\mu, \alpha, \beta; \mu \in I, \alpha, \beta \in \mathbf{R}$. We say that z is a solution of (5) ((6)) on \mathbf{R} if $z \in C^1(\mathbf{R}) \cap C^2(\mathbf{R} - \{t_1, t_2\})$ and for $y = z(t)$ the equality (5) ((6)) holds for all $t \in \mathbf{R} - \{t_1, t_2\}$.

Lemma 3. *Let $t_1, t_2 \in \mathbf{R}, t_1 < t_0 < t_2$, and let assumptions (i)–(v) hold for positive constants r_0, r_1 . Then for every $\varphi \in Y_1, (\varphi, \varphi') \in D$ there exist a unique $\mu_0 \in I, 0 \leq \alpha_0 \leq r_1, 0 \leq \beta_0 \leq r_1$ such that equation (5) with $\mu = \mu_0, \alpha = \alpha_0, \beta = \beta_0$ has a solution y (which is then unique) satisfying (3) and*

$$\limsup_{t \rightarrow -\infty} y(t) = r_0 \operatorname{sign} \beta_0, \quad \limsup_{t \rightarrow \infty} y(t) = r_0 \operatorname{sign} \alpha_0.$$

Proof. For $t \in J = (t_1, t_2)$ equation (5) is of the form

$$(8) \quad y'' - q(t)y = F[\varphi, \varphi', \mu](t), \quad t \in J,$$

and by Lemma 1 there exists a unique $\mu_0 \in I$ such that equation (8) with $\mu = \mu_0$ has a solution z (which is then unique), $z(t_1) = z(t_0) = z(t_2) = 0$. Moreover, $|z^{(i)}(t)| \leq r_i$ for $t \in J, i = 0, 1$.

For $t \in (-\infty, t_1)$ and $t \in (t_2, \infty)$ equation (5) is of the form

$$(9) \quad y'' = -\left(\frac{\beta}{r_0}\right)^2 y$$

and

$$(10) \quad y'' = -\left(\frac{\alpha}{r_0}\right)^2 y,$$

respectively. We see that equation (9) ((10)) has on the interval $(-\infty, t_1)$ ((t_2, ∞)) a solution $y_1(y_2)$ satisfying $y_1^{(i)}(t_1) = z^{(i)}(t_1)$ for $i = 0, 1$ and $\limsup_{t \rightarrow -\infty} y_1(t) = r_0 \operatorname{sign} |z'(t_1)|$ ($y_2^{(i)}(t_2) = z^{(i)}(t_2)$ for $i = 0, 1$ and $\limsup_{t \rightarrow \infty} y_2(t) = r_0 \operatorname{sign} |z'(t_2)|$) if and only if $y_1(t) = r_0 \sin\left(\frac{z'(t_1)}{r_0}(t - t_1)\right)$ ($y_2(t) = r_0 \sin\left(\frac{z'(t_2)}{r_0}(t - t_2)\right)$). Setting $\beta_0 = |z'(t_1)|, \alpha_0 = |z'(t_2)|$ we have $0 \leq \beta_0 \leq r_1, 0 \leq \alpha_0 \leq r_1$ and the function

$$(11) \quad y(t) = \begin{cases} z(t) & \text{for } t \in J, \\ r_0 \operatorname{sign} z'(t_1) \sin\left(\frac{\beta_0}{r_0}(t - t_1)\right) & \text{for } t \in (-\infty, t_1), \\ r_0 \operatorname{sign} z'(t_2) \sin\left(\frac{\alpha_0}{r_0}(t - t_2)\right) & \text{for } t \in (t_2, \infty), \end{cases}$$

is the unique solution of (5) with $\mu = \mu_0, \alpha = \alpha_0, \beta = \beta_0$ having the properties demanded in the lemma. \square

Lemma 4. Let $t_1, t_2 \in \mathbb{R}$, $r_1 < t_0 < t_2$, $t_2 - t_1 \geq 2$ and let $Q_0 = \max\{q(t); t \in \langle t_1, t_2 \rangle\}$. Assume that assumptions (j)-(ju) hold for a positive constant r_0 . Then for every $\psi \in P$ there exist a unique $\mu_0 \in I$, $0 \leq \alpha_0 \leq 2r_0(1 + Q_0)$, $0 \leq \beta_0 \leq 2r_0(1 + Q_0)$ such that equation (6) with $\mu = \mu_0$, $\alpha = \alpha_0$, $\beta = \beta_0$ has a solution y (which is then unique) satisfying (3) and (7).

Proof. Since for $t \in J = \langle t_1, t_2 \rangle$ we may write equation (6) in the form

$$(12) \quad y'' - q(t)y = G[\psi, \mu](t), \quad t \in J,$$

there exists (by Lemma 2) a unique $\mu_0 \in I$ such that equation (12) with $\mu = \mu_0$ has a solution z (which is then unique), $z(t_1) = z(t_0) = z(t_2) = 0$. Moreover, $|z(t)| \leq r_0$ for $t \in J$. Since $|G[\varphi, \mu](t)| \leq r_0 Q_0$ for $t \in J$ (by (jj)) we have $|z''(t)| \leq 2r_0 Q_0$ for $t \in J$. Next, $z(t_1 + 1) - z(t_1) = z'(\xi)$, $z'(\xi) - z'(t_1) = z''(\tau)(\xi - t_1)$, where $\xi \in (t_1, t_1 + 1)$, $\tau \in (t_1, \xi)$, thus $|z'(t_1)| \leq |z(t_1 + 1) - z(t_1)| + |z''(\tau)|(\xi - t_1) \leq 2r_0(1 + Q_0)$. Analogously $|z'(t_2)| \leq 2r_0(1 + Q_0)$. Setting $\beta_0 = |z'(t_1)|$, $\alpha_0 = |z'(t_2)|$ as in the proof of Lemma 3 we can verify that the function y defined by (11) is the unique solution of (6) with $\mu = \mu_0$, $\alpha = \alpha_0$, $\beta = \beta_0$ satisfying (3) and (7). \square

Remark 2. From the proofs of Lemmas 3 and 4 we see that the solution y of (5) ((6)) in Lemma 3 (Lemma 4) satisfies $|y^{(i)}(t)| \leq r_i$ for $t \in \mathbb{R}$ and $i = 0, 1$ ($|y(t)| \leq r_0$, $|y'(t)| \leq 2r_0(1 + Q_0)$ for $t \in \mathbb{R}$).

Lemma 5. Let $t_1, t_2 \in \mathbb{R}$, $t_1 < t_0 < t_2$. Assume that assumptions (i)-(v) hold for positive constants r_0, r_1 . Then there exist $\mu_0 \in I$, $0 \leq \alpha_0 \leq r_1$, $0 \leq \beta_0 \leq r_1$ such that the equation

$$(12) \quad y'' - q(t)y = \chi_{t_1, t_2}(t)F[y, y', \mu] - q(t)(1 - \chi_{t_1, t_2}(t))y - \left(\frac{\alpha}{r_0}\right)^2 \nu_{t_2}(t)y - \left(\frac{\beta}{r_0}\right)^2 \tau_{t_1}(t)y$$

with $\mu = \mu_0$, $\alpha = \alpha_0$, $\beta = \beta_0$ has a solution y satisfying (3) and $(y, y') \in D$.

Proof. Let $S = \{y; y \in Y_1, (y, y') \in D\}$ and let $J = \langle t_1, t_2 \rangle$. By Lemma 3 for every $\varphi \in S$ there exist a unique $\mu_0 \in I$ and unique α_0, β_0 , $0 \leq \alpha_0 \leq r_1$, $0 \leq \beta_0 \leq r_1$ such that equation (5) with $\mu = \mu_0$, $\alpha = \alpha_0$, $\beta = \beta_0$ has a solution y (which is then unique) satisfying (3), (7) and $(y, y') \in D$ (see Remark 2). Setting $T(\varphi) = y$ we obtain an operator $T: S \rightarrow S$. S is evidently a closed convex and bounded subset of the Fréchet space Y_1 .

To prove that T is a continuous operator let $\{y_n\}$, $y_n \in S$ be a convergent sequence, $\lim_{n \rightarrow \infty} y_n = y$, and let $z_n = T(y_n)$, $z = T(y)$. Then, by Lemma 3 and its proof and by

Remark 1, there exist a sequence $\{\mu_n\}$, $\mu_n \in I$ and $\mu_0 \in I$ such that

$$z_n(t) = \begin{cases} \frac{r(t_0, t)}{r(t_1, t_0)} \int_{t_0}^{t_1} r(t_1, s) F[y_n, y'_n, \mu_n](s) ds \\ + \int_{t_0}^t r(t, s) F[y_n, y'_n, \mu_n](s) ds & \text{for } t \in J, \\ r_0 \operatorname{sign} z'_n(t_1) \sin\left(\frac{\beta_n}{r_0}(t - t_1)\right) & \text{for } t \in (-\infty, t_1), \\ r_0 \operatorname{sign} z'_n(t_2) \sin\left(\frac{\alpha_n}{r_0}(t - t_2)\right) & \text{for } t \in (t_2, \infty), \end{cases}$$

$$z(t) = \begin{cases} \frac{r(t_0, t)}{r(t_1, t_0)} \int_{t_0}^{t_1} r(t_1, s) F[y, y', \mu_0](s) ds \\ + \int_{t_0}^t r(t, s) F[y, y', \mu_0](s) ds & \text{for } t \in J, \\ r_0 \operatorname{sign} z'(t_1) \sin\left(\frac{\beta_0}{r_0}(t - t_1)\right) & \text{for } t \in (-\infty, t_1), \\ r_0 \operatorname{sign} z'(t_2) \sin\left(\frac{\alpha_0}{r_0}(t - t_2)\right) & \text{for } t \in (t_2, \infty), \end{cases}$$

where

$$(|z'_n(t_1)| =) \quad \beta_n = \left| \frac{r'_1(t_1, t_0)}{r(t_0, t_1)} \int_{t_0}^{t_1} r(t_1, s) F[y_n, y'_n, \mu_n](s) ds + \int_{t_0}^{t_1} r'_1(t_1, s) F[y_n, y'_n, \mu_n](s) ds \right|,$$

$$(|z'_n(t_2)| =) \quad \alpha_n = \left| \frac{r'_1(t_2, t_0)}{r(t_0, t_1)} \int_{t_0}^{t_1} r(t_1, s) F[y_n, y'_n, \mu_n](s) ds + \int_{t_0}^{t_2} r'_1(t_2, s) F[y_n, y'_n, \mu_n](s) ds \right|,$$

$$(|z'(t_1)| =) \quad \beta_0 = \left| \frac{r'_1(t_1, t_0)}{r(t_0, t_1)} \int_{t_0}^{t_1} r(t_1, s) F[y, y', \mu_0](s) ds + \int_{t_0}^{t_1} r'_1(t_1, s) F[y, y', \mu_0](s) ds \right|,$$

$$(|z'(t_2)| =) \quad \alpha_0 = \left| \frac{r'_1(t_2, t_0)}{r(t_0, t_1)} \int_{t_0}^{t_1} r(t_1, s) F[y, y', \mu_0](s) ds + \int_{t_0}^{t_2} r'_1(t_2, s) F[y, y', \mu_0](s) ds \right|,$$

If $\{\mu_n\}$ is not a convergent sequence then $\lim_{n \rightarrow \infty} \mu_{k_n} = \lambda_1$, $\lim_{n \rightarrow \alpha} \mu_{r_n} = \lambda_2$, $\lambda_1 < \lambda_2$ for subsequences $\{\mu_{k_n}\}$, $\{\mu_{r_n}\}$ of $\{\mu_n\}$ and by (i)

$$\lim_{n \rightarrow \infty} z_{k_n}(t) = \frac{r(t_0, t)}{r(t_1, t_0)} \int_{t_0}^{t_1} r(t_1, s) F[y, y', \lambda_1](s) ds + \int_{t_0}^t r(t, s) F[y, y', \lambda_1](s) ds,$$

$$\lim_{n \rightarrow \infty} z_{r_n}(t) = \frac{r(t_0, t)}{r(t_1, t_0)} \int_{t_0}^{t_1} r(t_1, s) F[y, y', \lambda_2](s) ds + \int_{t_0}^t r(t, s) F[y, y', \lambda_2](s) ds$$

uniformly on J . Since $\frac{r(t_0, t_2)}{r(t_1, t_0)} r(t_1, s) < 0$ for $s \in (t_1, t_0)$, $r(t_2, s) > 0$ for $s \in (t_0, t_2)$ and $F[y, y', \lambda_1](s) < F[y, y', \lambda_2](s)$ for $s \in J$ (by (iii)) we get

$$\lim_{n \rightarrow \infty} (z_{k_n}(t_2) - z_{r_n}(t_2)) = \frac{r(t_0, t_2)}{r(t_1, t_0)} \int_{t_0}^{t_1} r(t_1, s) \{F[y, y', \lambda_1](s) - F[y, y', \lambda_2](s)\} ds + \int_{t_0}^{t_2} r(t_2, s) \{F[y, y', \lambda_1](s) - F[y, y', \lambda_2](s)\} ds < 0,$$

which contradicts $z_n(t_2) = 0$ for all $n \in N$. Consequently, $\{\mu_n\}$ is convergent and we may write $\lim_{n \rightarrow \infty} \mu_n = \mu^*$. Then

$$(z^*(t) =) \lim_{n \rightarrow \infty} z_n(t) = \frac{r(t_0, t)}{r(t_1, t_0)} \int_{t_0}^{t_1} r(t_1, s) F[y, y', \mu^*](s) ds + \int_{t_0}^t r(t, s) F[y, y', \mu^*](s) ds$$

uniformly on J and z^* is the unique solution of the equation

$$z'' - q(t)z = F[y, y', \mu^*](t), \quad t \in J,$$

$z^*(t_1) = z^*(t_0) = z^*(t_2) = 0$. Consequently, by Lemma 1 $\mu^* = \mu_0$ and $z^*(t) = z(t)$ for $t \in J$, hence $\lim_{n \rightarrow \infty} \alpha_n = \alpha_0$, $\lim_{n \rightarrow \infty} \beta_n = \beta_0$ and $\lim_{n \rightarrow \infty} z_n(t) = z(t)$ locally uniformly on $(-\infty, t_1) \cup (t_2, \infty)$.

Next, the equalities

$$z'_n(t) = \begin{cases} \frac{r'_1(t, t_0)}{r(t_0, t_1)} \int_{t_0}^{t_1} r(t_1, s) F[y_n, y'_n, \mu_n](s) ds \\ + \int_{t_0}^t r'_1(t, s) F[y_n, y'_n, \mu_n](s) ds & \text{for } t \in J, \\ z'_n(t_1) \cos\left(\frac{\beta_n}{r_0}(t - t_1)\right) & \text{for } t \in (-\infty, t_1), \\ z'_n(t_2) \cos\left(\frac{\alpha_n}{r_0}(t - t_2)\right) & \text{for } t \in (t_2, \infty), \end{cases}$$

$$z'(t) = \begin{cases} \frac{r'_1(t, t_0)}{r(t_0, t_1)} \int_{t_0}^{t_1} r(t_1, s) F[y, y', \mu_0](s) ds \\ + \int_{t_0}^t r'_1(t, s) F[y, y', \mu_0](s) ds & \text{for } t \in J, \\ z'(t_1) \cos\left(\frac{\beta_0}{r_0}(t - t_1)\right) & \text{for } t \in (-\infty, t_1), \\ z'(t_2) \cos\left(\frac{\alpha_0}{r_0}(t - t_2)\right) & \text{for } t \in (t_2, \infty) \end{cases}$$

imply $\lim_{n \rightarrow \infty} z'_n(t) = z'(t)$ locally uniformly on \mathbb{R} . Consequently, $\lim_{n \rightarrow \infty} T(y_n) = T(y)$ and T is a continuous operator.

Let $z \in T(S)$ and let $Q_0 = \max\{q(t); t \in J\}$, $B = \max\{\frac{r_1^2}{r_0}, r_0 Q_0 + A\}$. Then $z = T(y)$ for some $y \in S$ and since $|z''(t)| = |q(t)z(t) + F[y, y', \mu_0](t)| \leq r_0 Q_0 + A$ for $t \in J$, where $\mu_0 \in I$ is an appropriate number, $|z''(t)| = \left| \frac{\beta_0^2}{r_0} \sin\left(\frac{\beta_0}{r_0}(t - t_1)\right) \right| \leq \frac{r_1^2}{r_0}$ for $t \in (-\infty, t_1)$, $|z''(t)| = \left| \frac{\alpha_0^2}{r_0} \sin\left(\frac{\alpha_0}{r_0}(t - t_2)\right) \right| \leq \frac{r_1^2}{r_0}$ for $t \in (t_2, \infty)$, we have $|z''(t)| \leq B$ for $t \in \mathbb{R}$. Then $T(S) \subset K = \{y; y \in Y_1 \cap C^2(\mathbb{R} - \{t_1, t_2\}), (y, y') \in D, |y''(t)| \leq B \text{ for } t \in \mathbb{R} - \{t_1, t_2\}\}$ and since K is a compact subset of Y_1 , $T(S)$ is a relative compact subset of Y_1 .

Therefore by the Schauder-Tychonoff fixed point theorem there exists a fixed point $y \in S$ of T satisfying the conclusion of Lemma 5. \square

Lemma 6. *Let the assumptions of Lemma 4 hold. Then there exist $\mu_0 \in I$, $0 \leq \alpha_0 \leq 2r_0(1 + Q_0)$, $0 \leq \beta_0 \leq 2r_0(1 + Q_0)$ such that the equation*

$$(13) \quad y'' - q(t)y = \chi_{t_1, t_2}(t)G[y, \mu] - q(t)(1 - \chi_{t_1, t_2}(t))y - \left(\frac{\alpha}{r_0}\right)^2 \nu_{t_2}(t)y - \left(\frac{\beta}{r_0}\right)^2 \tau_{t_1}(t)y$$

with $\mu = \mu_0$, $\alpha = \alpha_0$, $\beta = \beta_0$ has a solution y satisfying (3) and

$$(14) \quad |y(t)| \leq r_0, \quad |y'(t)| \leq 2r_0(1 + Q_0) \quad \text{for } t \in \mathbb{R}.$$

Proof. Let $S = \{y; y \in Y_1 \cap P, |y'(t)| \leq 2r_0 Q_0(t_2 - t_1) \text{ for } t \in \mathbb{R}\} \subset Y_0$. S is evidently a closed convex bounded subset of the Fréchet space Y_0 . By Lemma 4 (see also Remark 2) for every $\psi \in S$ there exist a unique $\mu_0 \in I$ and unique $0 \leq \alpha_0 \leq 2r_0(1 + Q_0)$, $0 \leq \beta_0 \leq 2r_0(1 + Q_0)$ such that equation (6) with $\mu = \mu_0$, $\alpha = \alpha_0$, $\beta = \beta_0$ has a solution y (which is then unique) satisfying (3), (7) and (14). Setting $T(\psi) = y$ we obtain an operator $T: S \rightarrow S$. Proceeding analogously to the proof of Lemma 5, with evident modifications, we can prove that T is a continuous operator and $T(S)$ is a relative compact subset of Y_0 . By the Schauder-Tychonoff fixed point theorem there exists a fixed point $y \in S$ of T , and from the definition of T we see that Lemma 6 holds. \square

Lemma 4 [3] yields

Lemma 7. Assume that assumptions (i)–(vi) hold for positive constants r_0, r_1 , and q is ω -periodic. Then for every ω -periodic function $\varphi \in Y_1$, $(\varphi, \varphi') \in D$ there exists a unique $\mu_0 \in I$ such that equation (2) with $\mu = \mu_0$ has an ω -periodic solution y satisfying

$$(15) \quad y(t_0) = 0.$$

This solution y is unique and $(y, y') \in D$.

Using the method of the proof of Lemma 4 [3] we can easily prove

Lemma 8. Assume that assumptions (j)–(u) hold for a positive constant r_0 and q is ω -periodic. Then for every ω -periodic function $\varphi \in P$ there exists a unique $\mu_0 \in I$ such that equation (4) with $\mu = \mu_0$ has an ω -periodic solution y satisfying (15). This solution y is unique and

$$|y(t)| \leq r_0, \quad |y'(t)| \leq 2r_0\omega Q_1 \quad \text{for } t \in \mathbb{R},$$

where $Q_1 = \max\{q(t); t \in \langle t_0, t_0 + \omega \rangle\}$.

3. BOUNDEDNESS OF SOLUTIONS

Theorem 1. Assume that assumptions (i)–(v) hold for positive constants r_0, r_1 . Then there exists $\mu_0 \in I$ such that equation (1) with $\mu = \mu_0$ has a solution y , $y(t_0) = 0$ and $(y, y') \in D$.

Proof. Let $\{t_n\}, \{x_n\}$ be sequences, $\dots < t_{n+1} < t_n < \dots < t_1 < t_0 < x_0 < x_1 < \dots < x_n < x_{n+1} < \dots$, $\lim_{n \rightarrow \infty} t_n = -\infty$, $\lim_{n \rightarrow \infty} x_n = \infty$, and let $Q = \sup\{q(t); t \in \mathbb{R}\}$, $B = \max\{\frac{r_1^2}{r_0}, r_0Q + A\}$. By Lemma 5 and its proof, the equation

$$y'' - q(t)y = \chi_{t_n, x_n}(t)F[y, y', \mu] - q(t)(1 - \chi_{t_n, x_n}(t))y - \left(\frac{\alpha}{r_0}\right)^2 \nu_{x_n}(t)y - \left(\frac{\beta}{r_0}\right)^2 \tau_{t_n}(t)y$$

has a solution y_n , $y_n(t_n) = y_n(t_0) = y_n(x_n) = 0$, $(y_n, y'_n) \in D$, $|y''_n(t)| \leq B$ for $t \in \mathbb{R} - \{t_n, x_n\}$ with $\mu = \mu_n$, $\alpha = \alpha_n$, $\beta = \beta_n$, where $\mu_n \in I$, $0 \leq \alpha_n \leq r_1$, $0 \leq \beta_n \leq r_1$. Consider the sequence $\{y_n(t)\}$. Using the Ascoli theorem and Cauchy's diagonal method we may assume, without loss of generality, that $\{y_n(t)\}, \{y'_n(t)\}$ are locally uniformly convergent on \mathbb{R} . Since $\{\mu_n\}, \{\alpha_n\}, \{\beta_n\}$ are bounded sequences, we may also assume that they are convergent, $\lim_{n \rightarrow \infty} \mu_n = \mu_0$, $\lim_{n \rightarrow \infty} \alpha_n = \alpha_0$, $\lim_{n \rightarrow \infty} \beta_n = \beta_0$.

Let $y(t) = \lim_{n \rightarrow \infty} y_n(t)$ for $t \in \mathbb{R}$ and let $J \subset \mathbb{R}$ be a compact interval. Then $y(t_0) = 0$, $(y, y') \in D$ and by letting $n \rightarrow \infty$ in the equalities

$$\begin{aligned} y_n''(t) - q(t)y_n(t) &= \chi_{t_n, x_n}(t)F[y_n, y_n', \mu_n](t) - q(t)(1 - \chi_{t_n, x_n}(t))y_n(t) \\ &\quad - \left(\frac{\alpha_n}{r_0}\right)^2 \nu_{x_n}(t)y_n(t) - \left(\frac{\beta_n}{r_0}\right)^2 \tau_{t_n}(t)y_n(t), \\ t &\in \mathbb{R} - \{t_n, x_n\}, n \in N, \end{aligned}$$

we obtain

$$y''(t) - q(t)y(t) = F[y, y', \mu_0](t) \quad \text{for } t \in J.$$

Since J is an arbitrary interval, we see that y is a solution of (1) with $\mu = \mu_0$, $y(t_0) = 0$, $(y, y') \in D$. \square

Example 1. Consider the equation

$$(16) \quad y'' - q(t)y = \frac{1}{\pi} \int_{-\operatorname{ch} t}^{t^2} \frac{y(s)}{1+s^2} ds + \cos(y'(\psi(t)) + t) \exp(y(\varphi(t)) - 1) + \mu,$$

where $\varphi, \psi, q \in C^0(\mathbb{R})$, $4 \leq q(t) \leq Q$ for $t \in \mathbb{R}$. Assumptions (i)-(v) hold with $r_0 = 1$, $r_1 = 2\sqrt{Q+4}$ and $I = \langle -2, 2 \rangle$. Therefore by Theorem 1 there exists $\mu_0 \in \langle -2, 2 \rangle$ such that equation (16) with $\mu = \mu_0$ has a solution y , $y(t_0) = 0$, $|y(t)| \leq 1$, $|y'(t)| \leq 2\sqrt{Q+4}$ for $t \in \mathbb{R}$.

Theorem 2. Assume that assumptions (j)-(ju) hold for a positive constant r_0 and $Q = \sup\{q(t); t \in \mathbb{R}\} < \infty$. Then there exists $\mu_0 \in I$ such that the equation

$$(17) \quad y'' - q(t)y = G[y, \mu]$$

with $\mu = \mu_0$ has a solution y , $y(t_0) = 0$ and $|y(t)| \leq r_0$ for $t \in \mathbb{R}$.

Proof. Let $\{t_n\}, \{x_n\}$ be as in the proof of Theorem 1, $x_1 - t_1 \geq 2$. By Lemma 6 the equation

$$\begin{aligned} y'' - q(t)y &= \chi_{t_n, x_n}(t)G[y, \mu] - q(t)(1 - \chi_{t_n, x_n}(t))y \\ &\quad - \left(\frac{\alpha}{r_0}\right)^2 \nu_{x_n}(t)y - \left(\frac{\beta}{r_0}\right)^2 \tau_{t_n}(t)y \end{aligned}$$

has a solution y_n , $y_n(x_n) = y_n(t_0) = y_n(x_n) = 0$, $|y_n(t)| \leq r_0$, $|y_n'(t)| \leq 2r_0(1+Q)$ for $t \in \mathbb{R}$ with $\mu = \mu_n$, $\alpha = \alpha_n$, $\beta = \beta_n$ where $\mu_n \in I$, $0 \leq \alpha_n \leq 2r_0(1+Q)$, $0 \leq \beta_n \leq 2r_0(1+Q)$. As in the proof of Theorem 1 we may assume that $\{y_n(t)\}$ is locally uniformly convergent on \mathbb{R} , $\lim_{n \rightarrow \infty} \mu_n = \mu_0$, $\lim_{n \rightarrow \infty} \alpha_n = \alpha_0$, $\lim_{n \rightarrow \infty} \beta_n = \beta_0$. Setting $y(t) = \lim_{n \rightarrow \infty} y_n(t)$ for $t \in \mathbb{R}$ we have $y(t_0) = 0$, $|y(t)| \leq r_0$ for $t \in \mathbb{R}$ and it is obvious that y is a solution of (17) with $\mu = \mu_0$. \square

Example 2. Consider the equation

$$(18) \quad y'' - q(t)y = \arctan t \left(1 + \sup_{0 \leq s \leq |t|} y(s) \right) e^{y(\varphi(t))} \int_{t^3}^{\ln(1+|t|)} e^{-|s|} y(s) ds + e^{\sin t} \mu,$$

where $q, \varphi \in C^0(\mathbb{R})$, $3\pi e^2(1 + e^2) \leq q(t)$, $\sup\{q(t); t \in \mathbb{R}\} < \infty$. Since the assumptions of Theorem 2 are satisfied for $\mu \in \langle -6\pi e^3, 6\pi e^3 \rangle$ and $r_0 = 2$ there exists $\mu_0 \in \langle -6\pi e^3, 6\pi e^3 \rangle$ such that equation (18) with $\mu = \mu_0$ has a solution y , $y(t_0) = 0$, $|y(t)| \leq 2$ for $t \in \mathbb{R}$.

4. PERIODICITY OF SOLUTIONS

Theorem 3. Let assumptions (i)–(vi) be satisfied for positive constants r_0, r_1 and let q be ω -periodic. Then there exists $\mu_0 \in I$ such that equation (1) with $\mu = \mu_0$ has an ω -periodic solution y , $(y, y') \in D$ and $y(t_0) = 0$.

Proof. By Lemma 7 for every ω -periodic $\varphi \in Y_1$, $(\varphi, \varphi') \in D$ there exists a unique $\mu_0 \in I$ such that equation (2) with $\mu = \mu_0$ has an ω -periodic solution y , $y(t_0) = 0$ and $(y, y') \in D$. This solution y is unique and we may write it in the form

$$y(t) = \frac{r(t, t_0)}{r(t_0, t_0 + \omega)} \int_{t_0}^{t_0 + \omega} r(t_0 + \omega, s) F[\varphi, \varphi', \mu_0](s) ds + \int_{t_0}^t r(t, s) F[\varphi, \varphi', \mu_0](s) ds, \quad t \in \mathbb{R}.$$

Setting $T(\varphi) = y$ we obtain an operator $T: S \rightarrow S$ with $S = \{y; y \in Y_1, (y, y') \in D, y \text{ is } \omega\text{-periodic}\}$. To complete the proof of Theorem 3 it is sufficient to prove that T has a fixed point.

We will prove that T is a completely continuous operator. Let $\{y_n\}$, $y_n \in S$ be a convergent sequence, $\lim_{n \rightarrow \infty} y_n = y$, and let $z_n = T(y_n)$, $z = T(y)$. Then there exist $\{\mu_n\}$, $\mu_n \in I$ and $\mu_0 \in I$ such that

$$z_n(t) = \frac{r(t, t_0)}{r(t_0, t_0 + \omega)} \int_{t_0}^{t_0 + \omega} r(t_0 + \omega, s) F[y_n, y_n', \mu_n](s) ds + \int_{t_0}^t r(t, s) F[y_n, y_n', \mu_n](s) ds, \quad t \in \mathbb{R},$$

and

$$z(t) = \frac{r(t, t_0)}{r(t_0, t_0 + \omega)} \int_{t_0}^{t_0 + \omega} r(t_0 + \omega, s) F[y, y', \mu_0](s) ds \\ + \int_{t_0}^t r(t, s) F[y, y', \mu_0](s) ds, \quad t \in \mathbb{R}.$$

Obviously

$$z'_n(t) = \frac{r'_1(t, t_0)}{r(t_0, t_0 + \omega)} \int_{t_0}^{t_0 + \omega} r(t_0 + \omega, s) F[y_n, y'_n, \mu_n](s) ds \\ + \int_{t_0}^t r'_1(t, s) F[y_n, y'_n, \mu_n](s) ds, \quad t \in \mathbb{R}.$$

If $\{\mu_n\}$ is not a convergent sequence then there exist convergent subsequences $\{\mu_{k_n}\}$, $\{\mu_{r_n}\}$, $\lim_{n \rightarrow \infty} \mu_{k_n} = \lambda_1$, $\lim_{n \rightarrow \infty} \mu_{r_n} = \lambda_2$, $\lambda_1 < \lambda_2$, and consequently

$$\lim_{n \rightarrow \infty} z'_{k_n}(t) = \frac{r'_1(t, t_0)}{r(t_0, t_0 + \omega)} \int_{t_0}^{t_0 + \omega} r(t_0 + \omega, s) F[y, y', \lambda_1](s) ds \\ + \int_{t_0}^t r'_1(t, s) F[y, y', \lambda_1](s) ds,$$

$$\lim_{n \rightarrow \infty} z'_{r_n}(t) = \frac{r'_1(t, t_0)}{r(t_0, t_0 + \omega)} \int_{t_0}^{t_0 + \omega} r(t_0 + \omega, s) F[y, y', \lambda_2](s) ds \\ + \int_{t_0}^t r'_1(t, s) F[y, y', \lambda_2](s) ds$$

uniformly on \mathbb{R} . Since z_n are ω -periodic, we have

$$(19) \quad 0 = \lim_{n \rightarrow \infty} (z'_{k_n}(t_0 + \omega) - z'_{k_n}(t_0)) = \int_{t_0}^{t_0 + \omega} k(s) F[y, y', \lambda_1](s) ds, \\ 0 = \lim_{n \rightarrow \infty} (z'_{r_n}(t_0 + \omega) - z'_{r_n}(t_0)) = \int_{t_0}^{t_0 + \omega} k(s) F[y, y', \lambda_2](s) ds,$$

where $k(t) = \frac{r'_1(t_0+\omega, t_0)-1}{r(t_0, t_0+\omega)}r(t_0+\omega, t) + r'_1(t_0+\omega, t)$ for $t \in \langle t_0, t_0+\omega \rangle$. Since $k(t) > 0$ on $\langle t_0, t_0+\omega \rangle$ by Lemma 2 [3] and $F[y, y', \lambda_1](t) < F[y, y', \lambda_2](t)$ for $t \in \langle t_0, t_0+\omega \rangle$ (by (iii)) we have

$$\int_{t_0}^{t_0+\omega} k(s)\{F[y, y', \lambda_1](s) - F[y, y', \lambda_2](s)\} ds < 0,$$

which contradicts (19). Therefore $\{\mu_n\}$ is convergent and we may write $\lim_{n \rightarrow \infty} \mu_n = \mu^*$. Then

$$(z^*(t) =) \lim_{n \rightarrow \infty} z_n(t) = \frac{r(t, t_0)}{r(t_0, t_0+\omega)} \int_{t_0}^{t_0+\omega} r(t_0+\omega, s)F[y, y', \mu^*](s) ds + \int_{t_0}^t r(t, s)F[y, y', \mu^*](s) ds$$

and

$$\lim_{n \rightarrow \infty} z'_n(t) = \frac{r'_1(t, t_0)}{r(t_0, t_0+\omega)} \int_{t_0}^{t_0+\omega} r(t_0+\omega, s)F[y, y', \mu^*](s) ds + \int_{t_0}^t r'_1(t, s)F[y, y', \mu^*](s) ds \quad (= z^{*'}(t))$$

uniformly on \mathbf{R} . Hence z^* is an ω -periodic solution (which is then unique) of the equation

$$z'' - q(t)z = F[y, y', \mu^*](t),$$

$z^*(t_0) = 0$, $(z^*, z^{*'}) \in D$. By Lemma 7 $\mu_0 = \mu^*$ and $z = z^*$ and therefore $\lim_{n \rightarrow \infty} T(y_n) = T(y)$, thus T is a continuous operator.

Let $y \in S$ and $z = T(y)$. Then $z''(t) = q(t)z(t) + F[y, y', \mu_0](t)$ for $t \in \mathbf{R}$, where $\mu_0 \in I$ is an appropriate number, and thus $|z''(t)| \leq r_0Q + A (= B)$ for $t \in \mathbf{R}$. Since $T(S) \subset L = \{y; y \in C^2(\mathbf{R}) \cap S, |y''(t)| \leq B \text{ for } t \in \mathbf{R}\}$ and L is a compact subset of Y_1 , $T(S)$ is a relative compact subset of Y_1 . By Schauder's fixed point theorem there exists a fixed point of T . This completes the proof. \square

Using Lemma 8 we may prove

Theorem 4. *Let assumptions (j)–(u) be satisfied for a positive constant r_0 and let q be ω -periodic. Then there exist $\mu_0 \in I$ such that equation (17) with $\mu = \mu_0$ has an ω -periodic solution y , $y(t_0) = 0$, $|y(t)| \leq r_0$ and $|y'(t)| \leq 2r_0\omega Q_1$ for $t \in \mathbf{R}$, where Q_1 is defined as in Lemma 8.*

Example 3. Consider the equation

$$(20) \quad y'' - q(t)y = \exp(-|y'(t + \sin t)| + 1) \operatorname{ch}(|y(t + 1)|^n) + \mu \exp(\cos t),$$

where $q \in C^0(\mathbf{R})$ is a 2π -periodic function, $q(t) \geq e(1 + e^2) \operatorname{ch} 1$ for $t \in \mathbf{R}$ and n is a positive integer. The assumptions of Theorem 3 are satisfied with $I = \langle -e^2 \operatorname{ch} 1, 0 \rangle$, $r_0 = 1$ and $r_1 = 2\sqrt{e(1 + e^2) \operatorname{ch} 1 + Q}$, where $Q = \max\{q(t); t \in (0, 2\pi)\}$. Thus there exists $\mu_0 \in \langle -e^2 \operatorname{ch} 1, 0 \rangle$ such that equation (20) with $\mu = \mu_0$ has a 2π -periodic solution y , $y(t_0) = 0$, $|y(t)| \leq 1$, $|y'(t)| \leq 2\sqrt{e(1 + e^2) \operatorname{ch} 1 + Q}$ for $t \in \mathbf{R}$.

Example 4. Consider the equation

$$(21) \quad y'' - q(t)y = \cos(2\pi t) \ln \left[y^{2n}(y(t) + t) + e \right] + \mu$$

where $q \in C^0(\mathbf{R})$ is a 1-periodic function, $q(t) \geq 2 \ln(1 + e)$ for $t \in \mathbf{R}$ and n is a positive integer. The assumptions of Theorem 4 are satisfied with $I = \langle -\ln(1 + e), \ln(1 + e) \rangle$ and $r_0 = 1$. Therefore there exists $\mu_0 \in \langle -\ln(1 + e), \ln(1 + e) \rangle$ such that equation (21) with $\mu = \mu_0$ has a 1-periodic solution y , $y(t_0) = 0$, $|y(t)| \leq 1$ and $|y'(t)| \leq 2Q_1$ for $t \in \mathbf{R}$, where $Q_1 = \max\{q(t); t \in (0, 1)\}$.

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