

# EQUADIFF 5

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In: Michal Greguš (ed.): Equadiff 5, Proceedings of the Fifth Czechoslovak Conference on Differential Equations and Their Applications held in Bratislava, August 24-28, 1981. BSB B.G. Teubner Verlagsgesellschaft, Leipzig, 1982. Teubner-Texte zur Mathematik, Bd. 47. pp. 256--259.

Persistent URL: <http://dml.cz/dmlcz/702300>

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THE PERIODIC BOUNDARY VALUE PROBLEM FOR SOME  
SECOND ORDER ORDINARY DIFFERENTIAL EQUATIONS

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We shortly describe recent results obtained by J.R. WARD and the author about the existence of solutions for the periodic boundary value problem

$$(1) \quad \begin{aligned} x'' + h(x)x' + f(t, x) &= e(t) \\ x(0) - x(2\pi) = x'(0) - x'(2\pi) &= 0 \end{aligned}$$

where  $h : \mathbb{R} \rightarrow \mathbb{R}$  is continuous,  $e \in L^1(0, 2\pi)$ ,  $f$  satisfies the Caratheodory conditions and asymptotic conditions of the form

$$(2) \quad \gamma(t) \leq \liminf_{|x| \rightarrow \infty} x^{-1}f(t, x),$$

$$(3) \quad \limsup_{|x| \rightarrow \infty} x^{-1}f(t, x) \leq \Gamma(t),$$

where  $\gamma \in L^1(I)$ ,  $\Gamma \in L^1(I)$ ,  $I = [0, 2\pi]$  and the relations (2) are supposed to hold uniformly a.e. on  $I$ . If  $g : I \rightarrow \mathbb{R}$  and if  $a \in \mathbb{R}$ , we introduce the notation

$$g(t) \lesssim a$$

on  $I$  if  $g(t) \leq a$  on  $I$  and  $g(t) < a$  on a subset of  $I$  positive measure.

In [3], we proved that (1) is solvable for every  $h$  and every  $e$  if (3) holds and

$$(4) \quad \Gamma(t) \lesssim 0 \text{ on } I,$$

i.e. if  $\Gamma(t) \leq 0$  a.e. on  $I$  and  $\bar{\Gamma} = : (2\pi)^{-1} \int_I \Gamma(t) dt < 0$ .

Notice that 0 is the smallest value of  $\mu$  such that the problem

$$(5) \quad \begin{aligned} x'' + \mu x &= 0 \\ x(0) - x(2\pi) = x'(0) - x'(2\pi) &= 0 \end{aligned}$$

has non-trivial solutions, the other ones being  $k^2$  ( $k \in \mathbb{N}^*$ ).

The example of Amara and Pera [1]

$$(6) \quad \begin{aligned} x'' + \frac{\sin t}{a + \sin t} x &= e(t), \quad a > 1, \\ x(0) - x(2\pi) = x'(0) - x'(2\pi) &= 0 \end{aligned}$$

for which  $(2\pi)^{-1} \int_I \frac{\sin t}{a + \sin t} dt < 0$  but for which the homogeneous problem has the non-trivial solutions  $c(a + \sin t)$  ( $c \in \mathbb{R}$ ), so that (6) cannot be solved for every  $e \in L^1(I)$ , shows that the first condition in (4) cannot be completely dropped.

GOSSEZ [2] however has proved that (1) is solvable for every  $h$  and  $e$  if

$$(7) \quad \Gamma^+ < 3/4 \pi^2, \quad \Gamma^+ - [1 - (4\pi^2/3)\Gamma^+]^{1/2} \Gamma^- < 0$$

where  $\Gamma^+ = \max(\Gamma, 0)$ ,  $\Gamma^- = \max(-\Gamma, 0)$ , and (7) obviously reduces to (4) when  $\Gamma^+ = 0$ , i.e. when  $\Gamma(t) \leq 0$  a.e. on  $I$ .

Existence results also hold for (1) when (2) and (3) hold and  $\gamma$  and  $\Gamma$  are related to two consecutive squares of integers. Because of the simplest nature of the non-trivial solutions of (5) when  $\mu = 0$ , better results are obtained for  $\gamma$  and  $\Gamma$  respectively related to 0 and 1 with respect to the other cases  $(k-1)^2$  and  $k^2$  ( $k \geq 2$ ). They are summarized in the following result extending previous ones of LAZER, REISSIG, CHANG, MARTELLI, GUPTA, AMARAL and PERA, and the author.

**THEOREM.** *Assume that conditions (2) and (3) hold and that  $\gamma$ ,  $\Gamma$ ,  $h$  and  $e$  satisfy one of the following conditions:*

1.  $h$  is constant, there is an integer  $k \geq 2$  such that

$$(k-1)^2 \leq \gamma(t) \leq \Gamma(t) \leq k^2 \text{ on } I,$$

and  $e$  is arbitrary.

2.  $h$  is constant,  $\bar{\gamma} = 0$ ,  $\gamma \neq 0$ ,  $\Gamma(t) \leq 1$  on  $I$  and  $e$  is arbitrary.

3.  $h$  is arbitrary,  $\bar{\gamma} > 0$ ,  $\Gamma(t) \leq 1$  on  $I$  and  $e$  is arbitrary.

4.  $h$  is arbitrary,  $0 = \bar{\gamma} < \bar{\Gamma}$ ,  $\Gamma(t) \leq 1$  on  $I$ ,

$$(8) \quad (2\pi)^{-1} \int_I f(t, x(t)) dt > A \text{ (resp. } (2\pi)^{-1} \int_I f(t, x(t)) dt < a)$$

when  $x \in AC_{2\pi}^1$  and  $\min_{t \in I} x(t) > R$  (resp.  $\max_{t \in I} x(t) < r$ ),

for some  $a < A$  and  $r < 0 < R$ , where  $AC_{2\pi}^1 = \{x : I \rightarrow R : x \text{ and } x' \text{ are absolutely continuous on } I \text{ and } x(0) - x(2\pi) = x'(0) - x'(2\pi) = 0\}$ , and finally

$$a < \bar{e} < A.$$

Then problem (1) has at least one solution.

This theorem is proved by degree arguments. The required a priori bounds for the use of the method of proof are deduced from the obtention of a priori bounds for problems of the form

$$x'' + h(x)x' + p(t)x = q(t)$$

where  $p, q \in L^1(I)$  and where  $\gamma(t) - \epsilon < p(t) < \Gamma(t) + \epsilon$  on  $I$  for some  $\epsilon > 0$  sufficiently small. Those a priori bounds are themselves deduced from coercivity properties on the Sobolev space  $H^1(I)$  of some quadratic forms associated to  $\gamma$  and  $\Gamma$ . We refer to [4], [5] and [6] for the details and proofs.

Examples.

1. If  $I = I^1 \cup I^2$ , with  $0 < \text{meas } I^1 < 2\pi$  and if, for some  $k \in \mathbb{N}^*$ ,  $k > 2$ , we define  $p : I \rightarrow \mathbb{R}$  by  $p(t) = (k-1)^2$  for  $t \in I^1$  and  $p(t) = k^2$  for  $t \in I^2$ , then for each  $q \in L^1(I)$ , the problem

$$(9) \quad \begin{aligned} x'' + p(t)x &= q(t) \\ x(0) - x(2\pi) &= x'(0) - x'(2\pi) = 0 \end{aligned}$$

has by part 1 of the above theorem, a (unique) solution. So we have a *nonresonance* situation although the coefficient  $p(t)$  only takes *resonant* values  $(k-1)^2$  and  $k^2$ ; but it takes two and not only one resonant value !

2. If  $I = I^1 \cup I^2 \cup I^3$  with  $\text{meas } I^i < 2\pi$  ( $i = 1, 2$ ) ( $I = 1, 2, 3$ ) and if we define  $p : I \rightarrow \mathbb{R}$  by  $p(t) = 1$  for  $t \in I^1$ ,  $p(t) = 0$  for  $t \in I^2$ ,  $p(t) = -\nu$  for  $t \in I^3$  and some  $\nu > 0$ , then the problem (9) will have, by part 2 or 3 of the above theorem, a (unique) solution for each  $q \in L^1(I)$  if  $\nu \text{ meas } I^3 < \text{meas } I^1$ . It is again a nonresonant situation and the restriction is only on the measure of the set  $I^3$  on which  $p$  takes at the *nonresonant* value  $-\nu$  !

3. If, for some integer  $m > 1$ , and some  $0 < \epsilon < 1$ ,  $p(t) = \epsilon \sin mt$ , then, by part 2 of the theorem, the problem (9) has a (unique) solution for each  $q \in L^1(I)$ . Thus it is a nonresonant problem. Notice that in this case the *averaged* homogeneous problem

$$x'' = 0, \quad x(0) - x(2\pi) = x'(0) - x'(2\pi) = 0$$

is resonant !

4. Interesting special cases under which condition (8) is satisfied are either  $f(t,x) > B(t)$  for a.e.  $t \in I$ , all  $x > R$  and some  $B \in L^1(I)$  and  $f(t,x) < b(t)$  for a.e.  $t \in I$ , all  $x < r$  and some  $b \in L^1(I)$  with  $\bar{b} < \bar{B}$ , or  $f(t,x) > \delta_+(t)$  (resp.  $f(t,x) < \delta_-(t)$ ) for a.e.  $t \in I$ , all  $x > 0$ , (resp.  $x < 0$ ), and some  $\delta_{\pm} \in L^1(I)$ , and setting  $f^+(t) = \liminf_{x \rightarrow +\infty} f(t,x)$ ,  $f^-(t) = \limsup_{x \rightarrow -\infty} f(t,x)$ ,  $\bar{f} < \bar{f}^*$ . Then existence is insured in the first case for all  $e \in L^1(I)$  with  $\bar{b} < \bar{e} < \bar{B}$  and in the second case for all  $e \in L^1(I)$  with  $\bar{f}^* < \bar{e} < \bar{f}$ .

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