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On certain non-linear differential equations

G. G. LEGATOS (in Athens)

Sunto. - Si consideri l'equazione differenziale:

$$(*) \quad \ddot{x} + (f(x) + g(x)\dot{x})\dot{x} + p(t)h(x) = e(t)$$

H. A. ANTOSIEWICZ [1, Th. 2] ha dimostrato che, sotto certe condizioni per le funzioni f , g , h , e e $p(t) \equiv 1$, ogni soluzione della (*) è limitata con la sua derivata prima. Una generalizzazione di questo risultato fu fatta dall'autore [2, Teor. 2] ed un'altra da LIANG ZONG-CHAO [3, Th. 7.1, 7.2, 7.3]. Nella presente nota si dimostrano certi teoremi che generalizzano teoremi corrispondenti in [1], [2], [3].

Abstract. - Consider the differential equation:

$$(*) \quad \ddot{x} + (f(x) + g(x)\dot{x})\dot{x} + p(t)h(x) = e(t)$$

H. A. ANTOSIEWICZ [1, Th. 2] proved that, under certain conditions for f , g , h , e and $p(t) \equiv 1$, every solution of (*) as well as its derivative are bounded functions. A generalization of this result has been given by the author [2, Th. 1,2] and another by LIANG ZONG CHAO [3, Th. 7.1, 7.2, 7.3]. In the present paper we prove certain theorems which extend corresponding theorems in [1], [2], [3].

1. Consider the differential equation

$$(1) \quad \ddot{x} + (f(x) + g(x)\dot{x})\dot{x} + p(t)h(x) = e(t)$$

such that : a) f , g , h , are defined in $\mathbb{R} = (-\infty, +\infty)$ and p , e in an interval $I = [t_0, +\infty)$ and are real-valued and continuous.

b) There exist solutions of (1), which are defined in I .

c) $p(t) > 0$ and there exists the derivative $\dot{p}(t)$, $t \in I$. We introduce the following notation:

$$a = a(x) = \exp \int_0^x g(u) du$$

$b = b(x)$. $x \in \mathbb{R}$ is a real-valued function whose derivative $b'(x)$, $x \in \mathbb{R}$ exists

$$T = T(x) = a(x)f(x) - b'(x)$$

$$F = F(t, x) = a^2(x)h(x) + \frac{b(x)}{p(t)} T(x),$$

$$H = H(t, x) = \int_0^x F(t, u) du$$

$$V = V(t, x, y) = \left(\frac{y^2}{2p(t)} + H(t, x) \right)^{1/2}$$

We now prove the following.

LEMMA 1. If $\{x(t), y(t)\}$, $t \in I$ is a solution of the system:

$$(2) \quad \dot{x} = \frac{y-b}{a}, \quad \dot{y} = -Tx - aph + ae$$

then we have:

$$(3) \quad 2nw\dot{w} = -\frac{T}{ap}(y-b)^2 - ath - \frac{\dot{p}}{2p^2}y^2 - \frac{\dot{p}}{p^2} \int_0^x b(u)T(u)du + \frac{aey}{p}, \quad t \in I$$

where: $w(t) = V(t, x(t), y(t))$.

PROOF. - By differentiation of $w^2(t) = \frac{y^2(t)}{2p(t)} + H(t, x(t))$ we get:

$$2nw\dot{w} = \frac{y}{p}\dot{y} - \frac{\dot{p}}{2p^2}y^2 + F\dot{x} + \int_0^x \frac{\partial F(t, u)}{\partial t} du,$$

so that, by (2), the relation (3) is proved.

We are now in the position to prove the following theorems concerning equation (1):

THEOREM 1. - Let the equation (1) satisfy the conditions

i) $\dot{p}(t) \geq 0$, $t \in I$,

ii) $\dot{p}(t) \int_0^x b(u)T(u)du \geq 0$, $(t, x) \in I \times \mathbb{R}$,

iii) $T(x) \geq 0$, $x \in \mathbb{R}$,

iv) there exists a constant A with $a(x) \leq A$, $x \in \mathbb{R}$, $v) \dot{b}(x)h(x) \geq 0$, $x \in \mathbb{R}$,

vi) there exists a function $H^*(x)$, $x \in \mathbb{R}$ with: $0 < H^*(x) \leq$

$\leq H(t, x)$, $(t, x) \in I \times R$ and $\lim_{|x| \rightarrow +\infty} H^*(x) = +\infty$,

$$\text{vii) } \int_{t_0}^{+\infty} p^{-\frac{1}{2}}(t) |e(t)| dt < +\infty,$$

viii) there exists a constant $m > 0$ with $p(t) \leq m$, $t \in I$.

Then, by i)-vii), every solution $x(t)$, $t \in I$ of (1) is bounded.

If, moreover, viii) holds, then also the derivative $\dot{x}(t)$, $t \in I$ is bounded.

PROOF. - The substitution $\dot{x} = \frac{y-b}{a}$ reduces the equation (1) to the system (2). If $\{x = x(t), y = y(t)\}$, $t \in I$ is a solution of (1), then, by LEMMA 1, relation (3) is valid and hence, applying i)-vi), we have:

$$2w\dot{w} \leq \sqrt{2}Ap^{-\frac{1}{2}}|e|w, \quad t \in I,$$

so that we can easily verify that the relation

$$\dot{w} \leq \frac{A}{\sqrt{2}} p^{-\frac{1}{2}}|e|, \quad t \in I$$

holds. Thus, using vii), we have:

$$(4) \quad w(t) = V(t, x(t), y(t)) \leq C, \quad t \in I, \quad C = \text{constant.}$$

By vi) we immediately get that $x(t)$, $t \in I$ is bounded, and recalling viii) and (3) we conclude that the derivative $\dot{x}(t)$, $t \in I$ is also bounded. This completes the proof.

The above theorem for $p(t) = 1$ is the Th. 1 of [2] and for $b(0) = 0$, $T(x) = 0$ is the Th. 7.1 of [3].

THEOREM 2. - Let the equation (1) satisfy the conditions

$$\text{i) } \int_0^x a^2(u)h(u)du \geq 0, \quad x \in \mathbb{R},$$

$$\text{ii) } \int_{t_0}^{+\infty} \frac{|p(t)|}{p(t)} dt < +\infty \text{ and}$$

iii)-viii) of TH. 1. Then we get the conclusion of TH. 1.

PROOF. - As in TH. 1, using LEMMA 1, we obtain the relation (3), from this and the conditions iii)-v) we have:

$$2nw \leq \frac{|\dot{p}|}{p} \left(w^2 - \int_0^x a^2(u)h(u)du \right) + \sqrt{2Ap^{-\frac{1}{2}}} |e| w, \quad t \in I.$$

Thus, by i),

$$2nw \leq \frac{|\dot{p}|}{p} w^2 + \sqrt{2Ap^{-\frac{1}{2}}} |e| w, \quad t \in I,$$

so that the relation (4) of TH. 1 now follows, by ii) and vii). The proof proceeds further as in TH. 1.

The above theorem for $p(t) = 1$ is the TH. 1 of [2] and for $b(0) = 0$, $T(x) = 0$ is the TH. 7.2 of [3].

THEOREM 3. - *Let the equation (1) satisfy the condition $p(t) \geq c > 0$, $t \in I$, $c = \text{constant}$ and $p(t) \leq 0$, $t \in I$ as well as the conditions ii)-vii) of TH. 1. Then every solution $x(t)$, $t \in I$ of (1) and its derivative are bounded.*

PROOF. - We easily get the relation:

$$nw \leq -\frac{\dot{p}}{p} \cdot \frac{y^2}{2p} + \frac{1}{\sqrt{2}} Ap^{-\frac{1}{2}} |e| w, \quad t \in I.$$

Thus, recalling also i), we find:

$$\dot{w} \leq -\frac{1}{c} \dot{p} w + \frac{1}{\sqrt{2}} Ap^{-\frac{1}{2}} |e|, \quad t \in I.$$

From this we easily obtain the relation (4) of TH. 1 and the proof proceeds further as in TH. 1.

We remark that condition viii) of TH. 1 holds, since, by i), we have $p(t) \leq p(t_0) \leq m$, $t \in I$.

The above theorem for $p(t) = 1$ is the TH. 1 of [2] and for $b(0) = 0$, $T(x) = 0$ the theorem 7.3 of [3].

REMARK 2. - If we put in (1) $g(x)\dot{x} + \varphi(t, x, \dot{x})$ instead of $g(x)\dot{x}$, where φ can be written in the form: $\varphi(t, x, v) = u(av + b) P(t, x, v)$ with $P(t, x, v) \geq 0$ in $I \times \mathbb{R}^2$, and if, moreover, φ is such that there exist solutions of the equation defined in I , then it is easily verified that the above theorems remain valid (cf. [2, Th. 2]).

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