

Pacific Journal of Mathematics

A STABILITY THEOREM FOR A THIRD ORDER NONLINEAR DIFFERENTIAL EQUATION

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A stability theorem and a corollary are proved for a nonlinear nonautonomous third order differential equation. A remark shows that the results do not hold for the linear case.

THEOREM. Let $p'(t)$ and $q(t)$ be continuous and $q(t) \geq 0$, $p(t) < 0$ with $p'(t) \geq 0$. For any A and B suppose

$$A + Bt - \int_{t_1}^t q(s)ds < 0$$

for large t where $Q(t) = \int_{t_0}^t q(s)ds$, then any nonoscillatory solution $x(t)$ of the equation

$$\ddot{x} = p(t)\dot{x} + q(t)x^{2n+1} = 0, n = 1, 2, 3, \dots,$$

has the following properties;

$$\begin{aligned} \operatorname{sgn} x &= \operatorname{sgn} \dot{x}, \neq \operatorname{sgn} \dot{x}, \lim_{t \rightarrow \infty} \dot{x}(t) \\ &= \lim_{t \rightarrow \infty} \dot{x}(t) = 0, \lim_{t \rightarrow \infty} |x(t)| = L \geq 0, \end{aligned}$$

and $x(t)\dot{x}(t), \ddot{x}(t)$ are monotone functions.

COROLLARY. If $q(t) > \epsilon > 0$ for large t , then $\lim_{t \rightarrow \infty} x(t) = 0$.

In this paper, a nonoscillatory solution $x(t)$ of a differential equation is one that is continuable for large t and for which there exists a t_0 such that if $t > t_0$ then $x(t) \neq 0$. Under above conditions on $p(t)$ and $q(t)$ there always exist continuable nonoscillatory solutions of the equation

$$(1) \quad \ddot{x} + p(t)\dot{x} + q(t)x^{2n+1} = 0.$$

This follows from an exercise in [1] by letting

$$x(t) = y_1(t), \dot{x}(t) = -y_2(t), \ddot{x}(t) = y_3(t),$$

so that

$$\begin{aligned} \dot{y}_1 &= -y_2 \\ \dot{y}_2 &= -y_3 \\ \dot{y}_3 &= -[q(t)y_1^{2n+1} - p(t)y_2]. \end{aligned}$$

Equation (1) can then be written as the system $\bar{y}' = -f(t, \bar{y})$ where $f(t, \bar{y}) = \bar{y}$, $f(t, \bar{y})$ continuous for $t \geq 0, y_1, y_2, y_3, \geq 0$ and $f_k(t, \bar{y}) \geq 0, k = 1, 2, 3$, for $y_k > 0$. In fact $\|\bar{y}(0)\|$ may be prescribed.

THEOREM 1.¹ *If p and q satisfy the following conditions for large t ,*

(i) $q(t) \geq 0$ and q continuous,

(ii) $p(t) < 0$ with $p'(t) \geq 0$ and continuous,

(iii) for any A and B , $A + Bt - \int_{t_0}^t Q(s)ds < 0$ for large t where $Q(t) = \int_{t_0}^t q(s)ds$,

then for any nonoscillatory solution $x(t)$ of (1) the following properties hold for large t :

(a) $\operatorname{sgn} x = \operatorname{sgn} \ddot{x} \neq \operatorname{sgn} \dot{x}$, where $\operatorname{sgn} x = \begin{cases} 1 & \text{if } x > 0 \\ -1 & \text{if } x < 0 \end{cases}$.

(b) $\lim_{t \rightarrow \infty} \ddot{x}(t) = \lim_{t \rightarrow \infty} \dot{x}(t) = 0$, $\lim_{t \rightarrow \infty} |x(t)| = L \geq 0$.

(c) $x(t)$, $\dot{x}(t)$, $\ddot{x}(t)$ are monotone functions.

Proof. Suppose $x(t)$ is a solution that does not oscillate. Let a be a large positive number such that $x(t) \neq 0$ for $t \geq a$.

Since $-x(t)$ is also a solution of (1), without loss of generality, assume that $x(t) > 0$ for $t \geq a$. (1) may be written in the form

$$(2) \quad \frac{\ddot{x}(t)}{x^{2n+1}(t)} + \frac{p(t)\dot{x}(t)}{x^{2n+1}(t)} = -q(t) \text{ for } t \geq a.$$

An integration from a to t , an integration by parts, and another integration from a to t yield

$$(3) \quad \begin{aligned} & \frac{\dot{x}(t)}{x^{2n+1}(t)} + \frac{2n+1}{2} \int_a^t \frac{(\dot{x}(s))^2}{x^{2n+2}(s)} ds \\ & + (2n+1)(n+1) \int_a^t \frac{(t-s)(\dot{x}(s))^3}{x^{2n+3}(s)} ds \\ & - \frac{1}{2n} \int_a^t \frac{p(s)}{x^{2n}(s)} ds + \frac{1}{2n} \int_a^t \frac{(t-s)p'(s)}{x^{2n}(s)} ds \\ & = M + Kt - \int_a^t Q(s)ds. \end{aligned}$$

Assertion 1. For any $t_a > a$, $\dot{x}(t)$ cannot be nonnegative for all $t > t_a$. Suppose that $\dot{x}(t) \geq 0$ for all $t > t_a$. Let t_p be so large that the conditions of the theorem hold for all $t \geq t_p$ and $t_p \geq t_a$. For $t \geq t_p$ the following holds

$$(4) \quad \begin{aligned} & \frac{\dot{x}(t)}{x^{2n+1}(t)} + (2n+1)(n+1) \int_{t_p}^t \frac{(t-s)(\dot{x}(s))^3}{x^{2n+3}(s)} ds - \frac{1}{2n} \int_{t_p}^t \frac{p(s)}{x^{2n}(s)} ds \\ & + \frac{1}{2n} \int_{t_p}^t \frac{(t-s)p'(s)}{x^{2n}(s)} ds \leq \bar{M} + Kt - \int_a^t Q(s)ds, \end{aligned}$$

¹ This theorem appears in the author's Ph. D. dissertation written at the University of Missouri under the direction of W. R. Utz.

where all constants are combined and named \bar{M} . For sufficiently large t the right side, $\bar{M} + \bar{K}t - \int_0^t Q(s)ds$, is negative and the left side positive, this is clearly impossible.

There are two possibilities for $\dot{x}(t)$.

Case 1. $\dot{x}(t) < 0$ for $t > \bar{t}$, for some \bar{t} .

Case 2. For each $t \in (a, \infty)$ there is a $\bar{t} > t$ such that $\dot{x}(\bar{t}) \geq 0$.

Assertion 2. Case 2 is impossible.

Let t_1 be a large t such that $\dot{x}(t_1) \geq 0$. There exists a number $t_2 > t_1$ such that $\dot{x}(t_2) < 0$. Let r be the greatest zero of $\dot{x}(t)$ less than t_2 . There exists a number $t_3 > t_2$ such that $\dot{x}(t_3) \geq 0$. Let s be the smallest zero of $\dot{x}(t)$ greater than t_2 . Multiply the original differential Equation (1) by $\dot{x}(t)$ to obtain

$$\ddot{x}(t)\dot{x}(t) + p(t)[\dot{x}(t)]^2 + q(t)x^{2n+1}(t) = 0 ,$$

integrating from r to s and using integration by parts on the first integral gives

$$- \int_r^s [\ddot{x}(t)]^2 dt + \int_r^s p(t)[\dot{x}(t)]^2 dt + \int_r^s q(t)x^{2n+1}(t)\dot{x}(t) dt = 0 .$$

The left side is negative, this is clearly impossible and Assertion 2 is proved. Therefore, there exists a \bar{t} such that $\dot{x}(t) < 0$ for $t > \bar{t}$.

Consider Equation (1) written in the form

$$\ddot{x}(t) = -p(t)\dot{x}(t) - q(t)x^{2n+1}(t) ,$$

the right side is negative for large t . Therefore, $\ddot{x}(t) < 0$ for $t > \bar{t}$. This implies that $\ddot{x}(t)$ is a decreasing function and $\dot{x}(t)$ is concave downward for $t > \bar{t}$. Since $\ddot{x}(t)$ is eventually of one sign, there are three possibilities for $\dot{x}(t)$.

Case 1. $\lim_{t \rightarrow \infty} \dot{x}(t) = -\infty$

Case 2. $\lim_{t \rightarrow \infty} \dot{x}(t) = c < 0$

Case 3. $\lim_{t \rightarrow \infty} \dot{x}(t) = 0$.

Case 1 is impossible since it implies that $x(t)$ is negative for large t . Case 2 also implies that $x(t)$ is negative for large t . Therefore, the only remaining possibility is

$$\lim_{t \rightarrow \infty} \dot{x}(t) = 0 .$$

Since $\ddot{x}(t)$ is decreasing and must remain positive for large t , $\dot{x}(t)$ is eventually monotone increasing. Since $\ddot{x}(t)$ is monotone decreasing and positive, $\lim_{t \rightarrow \infty} (\ddot{x})t$ exists. Suppose that $\lim_{t \rightarrow \infty} \ddot{x}(t) = c > 0$. Then $x(t)$ eventually has slope larger than $c/2$, this is impossible since $\dot{x}(t) < 0$ for large t . Therefore, $\lim_{t \rightarrow \infty} \ddot{x}(t) = 0$. Thus $x(t)$ is positive,

decreasing and concave upward for large t .

COROLLARY. *If $q(t) > \varepsilon > 0$ for large t , then $\lim_{t \rightarrow \infty} x(t) = 0$.*

Proof. Suppose $\lim_{t \rightarrow \infty} x(t) = L, L \neq 0$. Since $-x(t)$ is a solution whenever $x(t)$ is a solution, it can be assumed without loss of generality that $L > 0$. Consider Equation (1) in the form

$$\ddot{x}(t) = -p(t)\dot{x}(t) - q(t)x^{2n+1}(t).$$

Since $\lim_{t \rightarrow \infty} \dot{x}(t) = 0$ and $\lim_{t \rightarrow \infty} p(t) = p$, where $p \leq 0$, given any α such that

$$0 < \frac{\alpha}{2} < L^{2n+1}, \text{ for large } t$$

$L^{2n+1} - \alpha/2 < x^{2n+1}(t) < L^{2n+1} + \alpha/2$ and $p(t)\dot{x}(t) > 0$. Therefore, $\ddot{x}(t) = -p(t)\dot{x}(t) - q(t)x^{2n+1}(t) < -\varepsilon(L^{2n+1} - \alpha/2) < 0$ and $\ddot{x}(t)$ must then tend to $-\infty$ as t tends to $+\infty$, this is impossible. This $L = 0$.

REMARK. The following example illustrates the theorem.

$$\ddot{x} - \frac{1}{2}\dot{x} + \frac{e^{2t}}{2}x^3 = 0.$$

$x = e^{-t}$ is a solution with the required properties.

REMARK. The theorem does not hold for $n = 0$, i. e., in the linear case.

Proof. Consider $\ddot{x} - 2\dot{x} + x = 0, x = e^t$ is a solution.

REFERENCE

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Received February 1, 1967.

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The *Pacific Journal of Mathematics* is published monthly. Effective with Volume 16 the price per volume (3 numbers) is \$8.00; single issues, \$3.00. Special price for current issues to individual faculty members of supporting institutions and to individual members of the American Mathematical Society: \$4.00 per volume; single issues \$1.50. Back numbers are available.

Subscriptions, orders for back numbers, and changes of address should be sent to Pacific Journal of Mathematics, 103 Highland Boulevard, Berkeley 8, California.

Printed at Kokusai Bunken Insatsusha (International Academic Printing Co., Ltd.), 7-17, Fujimi 2-chome, Chiyoda-ku, Tokyo, Japan.

PUBLISHED BY PACIFIC JOURNAL OF MATHEMATICS, A NON-PROFIT CORPORATION

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