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James O.C. Ezeilo

# On the existence of periodic solutions of certain third order non-dissipative differential systems 

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Equazioni differenziali ordinarie. - On the existence of periodic solutions of certain third order non-dissipative differential systems. Nota di James O. C. Ezeilo, presentata (*) dal Socio G. Sansone.

Riassunto. - Si dànno condizioni sufficienti perché l'equazione $\dddot{X}+A \ddot{X}+B \dot{X}+$ $+\mathrm{H}(\mathrm{X})=\mathrm{P}(t, \mathrm{X}, \dot{\mathrm{X}}, \ddot{\mathrm{X}})$, con $\mathrm{A}, \mathrm{B}, \mathrm{C}$ matrici $n \times n$ simmetriche con elementi costanti $\mathrm{P}(t+\omega, \mathrm{X}, \mathrm{Y}, \mathrm{Z})=\mathrm{P}(t, \mathrm{X}, \mathrm{Y}, \mathrm{Z})$ ammetta almeno una soluzione periodica.
I. We shall be concerned here with real third order differential systems of the form:

$$
\begin{equation*}
\ddot{\mathrm{X}}+\mathrm{A} \ddot{\mathrm{X}}+\mathrm{B} \dot{\mathrm{X}}+\mathrm{H}(\mathrm{X})=\mathrm{P}(t, \mathrm{X}, \dot{\mathrm{X}}, \ddot{\mathrm{X}}) \tag{I.I}
\end{equation*}
$$

in which A, B are constant symmetric $n \times n$ matrices and $\mathrm{X}, \mathrm{H}, \mathrm{P}$ are $n$-vectors with $\mathrm{H}, \mathrm{P}$ dependent only on the arguments shown. It will be assumed as basic throughout that $\mathrm{P}(t, \mathrm{X}, \mathrm{Y}, \mathrm{Z})$ is continuous and $\omega$-periodic in $t$ (that is $\mathrm{P}(t+\omega, \mathrm{X}, \mathrm{Y}, \mathrm{Z})=\mathrm{P}(t, \mathrm{X}, \mathrm{Y}, \mathrm{Z})$ for some $\omega>0)$, and that there are constants $\delta \geq 0, \varepsilon \geq 0$ such that

$$
\begin{equation*}
\|\mathrm{P}(t, \mathrm{X}, \mathrm{Y}, \mathrm{Z})\| \leq \delta+\varepsilon(\|\mathrm{X}\|+\|\mathrm{Y}\|+\|\mathrm{Z}\|) \tag{1.2}
\end{equation*}
$$

for arbitrary $t, \mathrm{X}, \mathrm{Y}$ and $Z$. Here and elsewhere the symbol $\|\cdot\|$ denotes the Euclidean norm. The derivatives $\partial h_{i} / \partial x_{j}, h_{i}$ and $x_{j}(\mathrm{I} \leq i, j \leq n)$ here and elsewhere being the components of H and X respectively, are also assumed continuous, with the (Jacobian) matrix $\mathrm{J}_{h}(\mathrm{X}) \equiv\left(\partial h_{i} / \partial x_{j}\right)$ symmetric, for arbitrary X .

Let $\lambda_{i}(\mathrm{~A}), \lambda_{i}(\mathrm{~B}), \lambda_{i}\left(\mathrm{~J}_{h}(\mathrm{X})\right)$ denote the eigenvalues (all real) of $\mathrm{A}, \mathrm{B}$, $\mathrm{J}_{h}$ respectively and let $\alpha \equiv \max _{1 \leq i \leq n} \lambda_{i}(\mathrm{~A}), \beta=\max _{1 \leq i \leq n} \lambda_{i}(\mathrm{~B})$. The following result, extending an earlier (scalar) result in [ I ], was announced, but without proof, at the International Congress Mathematicians in Helsinki (in August 1978) :

Theorem. There exists a constant $\varepsilon_{0}=\varepsilon_{0}(\delta, \mathrm{~A}, \mathrm{~B}, \mathrm{H})>0$ such that if

$$
\gamma_{0} \equiv \inf _{i, \mathrm{X}} \lambda_{i}\left(\mathrm{~J}_{h}(\mathrm{X})\right)>\left\{\begin{array}{c}
0, \text { if one at least of } \alpha, \beta \text { is non }  \tag{1.3}\\
\text { positive, } \\
\alpha \beta, \text { if } \alpha \text { and } \beta \text { are both positive },
\end{array}\right.
$$

then (I.I) has at least one $\omega$-periodic solution provided that $\varepsilon \leq \varepsilon_{0}$.
(*) Nella seduta del io febbraio 1979.

The object of the present note is to supply now a detailed proof of this theorem.

The reference here, in the title, to the system (I.I) as non-dissipative stems from the condition (I.3) which is clearly " non Routh-Hurwitz". Note that there is no loss in generality in assuming that $\mathrm{H}(\mathrm{o})=\mathrm{o}$; for the subtraction of $\mathrm{H}(\mathrm{o})$ from either side of (I.I) gives an equation with $\mathrm{H}, \mathrm{P}$ replaced by $H_{0}, P_{0}$, where $H_{0}(X)=H(X)-H(0)$ which satisfies $H_{0}(0)=0$ and $\mathrm{P}_{0}=\mathrm{P}-\mathrm{H}(\mathrm{o})$ which satisfies

$$
\left\|\mathrm{P}_{0}(t, \mathrm{X}, \mathrm{Y}, \mathrm{Z})\right\| \leq \delta_{0}+\varepsilon(\|\mathrm{X}\|+\|\mathrm{Y}\|+\|\mathrm{Z}\|)
$$

with $\delta_{0} \equiv \delta+\|H(0)\|$, which is the same as (I.2).
2. Notation. In what follows we shall use $\gamma$ 's with or without suffixes to denote positive constants whose magnitudes $\mathrm{d} \epsilon$ pend only on $\delta, \mathrm{A}, \mathrm{B}$ and H . The $\gamma$ 's without suffixes are not necessarily the same in each place of occurence but the numbered $\gamma^{\prime}$ : $\gamma_{0}, \gamma_{1}, \gamma_{2}, \cdots$ retain a fixed magnitude throughout.

Next, given any pair of vectors, X and Y say, with components ( $x_{1}, \cdots, x_{n}$ ) and ( $y_{1}, \cdots, y_{n}$ ) respectively, we shall use $\langle\mathrm{X}, \mathrm{Y}\rangle$ to denote their scalar product $\sum_{i=1}^{n} x_{i} y_{i}$. Thus, in particular $\langle\mathrm{X}, \mathrm{X}\rangle \equiv\|\mathrm{X}\|^{2}$.
3. The proof is by the Leray-Schauder technique, with (I.I) embedded in the parameter-dependent equation:

$$
\begin{equation*}
\ddot{\mathrm{X}}+\mu(\mathrm{A} \ddot{\mathrm{X}}+\mathrm{B} \dot{\mathrm{X}})+(\mathrm{I}-\mu) \gamma_{0} \mathrm{X}+\mu \mathrm{H}=\mu \mathrm{P} \tag{3.1}
\end{equation*}
$$

where the parameter $\mu$ is as usual restricted to the closed range $[0, I]$. Note that, when $\mu=0$, (3.I) reduces to the equation

$$
\ddot{\mathrm{x}}+\gamma_{0} \mathrm{x}=0
$$

which clearly has no non-trivial $\omega$-periodic solution. Also, when $\mu=\mathrm{I}$, (3.1) reduces to the equation (I.I). Thus the theorem will follow from the usual Leray-Schauder fixed point considerations (see for example theorem I. 39 of [3]) if it can be shown that there are constants $\gamma_{1}, \gamma_{2}, \gamma_{3}$ all independent of $\mu$, such that

$$
\begin{equation*}
\|X\| \leq \gamma_{1},\|\dot{X}\| \leq \gamma_{2} \quad \text { and } \quad\|\ddot{X}\| \leq \gamma_{8} \quad(0 \leq t \leq \omega) \tag{3.2}
\end{equation*}
$$

for every $\omega$-periodic solution of (3.I) corresponding to $0 \leq \mu \leq \mathrm{I}$.
4. Preliminary lemmas. We shall make occasional use of the following lemmas:

Lemma i. Let D be a symmetric $n \times n$ matrix and X any $n$-vector. Then

$$
\begin{equation*}
d_{1}\|\mathrm{X}\|^{2} \leq\langle\mathrm{X}, \mathrm{DX}\rangle \leq d_{2}\|\mathrm{X}\|^{2} \tag{4.I}
\end{equation*}
$$

where $d_{1}, d_{2}$ are respectively the least and the greatest of the eigenvalues of D .

This is a well known result (see for example [2; p. 288]).
Lemma 2. If $\mathrm{X}=\mathrm{X}(t)$ is twice continuously differentiable in $t$, then

$$
\begin{equation*}
\int\langle\ddot{\mathrm{X}}, \mathrm{H}(\mathrm{X})\rangle \mathrm{d} t=\langle\dot{\mathrm{X}}, \mathrm{H}(\mathrm{X})\rangle-\int\left\langle\mathrm{J}_{h}(\mathrm{X}) \dot{\mathrm{X}}, \dot{\mathrm{X}}\right\rangle \mathrm{d} t, \tag{4.2}
\end{equation*}
$$

the integrals here being indefnite integrals. that

Proof. Since $\langle\ddot{\mathrm{X}}, \mathrm{H}(\mathrm{X})\rangle \equiv \sum_{i=1}^{n} \ddot{x}_{i} h_{i}$ we have on integrating by parts,

$$
\begin{aligned}
\int\langle\ddot{\mathrm{X}}, \mathrm{H}(\mathrm{X})\rangle \mathrm{d} t & =\sum_{i=1}^{n} \dot{x}_{i} h_{i}-\int \sum_{i=1}^{n} \dot{x}_{i} \frac{\mathrm{~d} h_{i}}{\mathrm{~d} t} \mathrm{~d} t \\
& =\langle\dot{\mathrm{X}}, \mathrm{H}\rangle-\int \sum_{i=1}^{n} \sum_{k=1}^{n} \dot{x}_{i} \frac{\partial h_{i}}{\partial x_{k}} \dot{x}_{k} \mathrm{~d} t \\
& =\langle\dot{\mathrm{X}}, \mathrm{H}\rangle-\int\left\langle\mathrm{J}_{h}(\mathrm{X}) \dot{\mathrm{X}} \quad \dot{\mathrm{X}}\right\rangle \mathrm{d} t
\end{aligned}
$$

which establishes (4.2).
Throughout what follows $\mathrm{X}=\mathrm{X}(t)$ denotes an arbitrary $\omega$-periodic solution of (3.1) with $\mu$ restricted always to be the range $o \leq \mu \leq \mathrm{I}$. The objective now will be to establish (3.2).

The main tool is the scalar function $u=u(t)$ given by

$$
\begin{equation*}
u=\frac{1}{2} b_{1}\langle\ddot{\mathrm{X}}, \ddot{\mathrm{X}}\rangle-b_{2}\langle\mathrm{X}, \ddot{\mathrm{X}}\rangle+\langle\dot{\mathrm{X}}, \ddot{\mathrm{X}}\rangle \tag{5.I}
\end{equation*}
$$

where $b_{1}>0, b_{9}>0$ are constants whose values are as yet undetermined but will be fixed to advantage as $\gamma$ 's in the course of the proof. We have, by an elementary differentiation with respect to $t$ that

$$
\begin{aligned}
\dot{u}= & -b_{1}\left\langle\ddot{\mathrm{X}}, \mu \mathrm{~A} \ddot{\mathrm{X}}+\mu \mathrm{B} \dot{\mathrm{X}}+(\mathrm{I}-\mu) \gamma_{0} \mathrm{X}+\mu \mathrm{H}-\mu \mathrm{P}\right\rangle-b_{2}\langle\dot{\mathrm{X}}, \ddot{\mathrm{X}}\rangle+ \\
& +b_{2}\left\langle\mathrm{X}, \mu \mathrm{~A} \ddot{\mathrm{X}}+\mu \mathrm{B} \dot{\mathrm{X}}+(\mathrm{I}-\mu) \gamma_{0} \mathrm{X}+\mu \mathrm{H}-\mu \mathrm{P}\right\rangle+\langle\ddot{\mathrm{X}}, \ddot{\mathrm{X}}\rangle- \\
& -\left\langle\dot{\mathrm{X}}, \mu \mathrm{~A} \ddot{\mathrm{X}}+\mu \mathrm{B} \dot{\mathrm{X}}+(\mathrm{I}-\mu) \gamma_{0} \mathrm{X}+\mu \mathrm{H}-\mu \mathrm{P}\right\rangle
\end{aligned}
$$

Note that the terms

$$
\langle\ddot{\mathrm{X}}, \mathrm{~B} \dot{\mathrm{X}}\rangle,\langle\mathrm{X}, \mathrm{~B} \dot{\mathrm{X}}\rangle,\langle\dot{\mathrm{X}}, \mathrm{~A} \ddot{\mathrm{X}}\rangle
$$

which occur on the right hand side of (5.2) are perfect $t$-differentials since A , B, are symmetric. Also, since $\mathrm{J}_{h}(\mathrm{X})$ is symmetric we have from equation 2.4 (3) of [2] that

$$
\langle\dot{\mathrm{X}}, \mathrm{H}(\mathrm{X})\rangle=\frac{\mathrm{d}}{\mathrm{~d} t} \int_{0}^{1}\langle\mathrm{H}(\sigma \mathrm{X}), \mathrm{X}\rangle \mathrm{d} \sigma
$$

so that the term $\langle\dot{\mathrm{X}}, \mathrm{H}(\mathrm{X})\rangle$ which occurs on the same right hand side of (5.2) is also a perfect $t$-differential. Thus we may indeed reset (5.2) in the form

$$
\begin{equation*}
\dot{u} \equiv u_{1}+u_{2}+u_{3} \tag{5.3}
\end{equation*}
$$

where

$$
\begin{aligned}
u_{1} & =\left\{\langle\ddot{\mathrm{X}}, \ddot{\mathrm{X}}\rangle-\mu b_{1}\langle\ddot{\mathrm{X}}, \mathrm{~A} \ddot{\mathrm{X}}\rangle\right\}+ \\
& +\left\{u b_{2}\langle\mathrm{X}, \mathrm{~A} \ddot{\mathrm{X}}\rangle-b_{1}\left\langle\ddot{\mathrm{X}},(\mathrm{I}-\mu) \gamma_{0} \mathrm{X}+\mu \mathrm{H}\right\rangle-\mu\langle\dot{\mathrm{X}}, \mathrm{~B} \dot{\mathrm{X}}\rangle\right\}+ \\
& +\left\{b_{2}\left\langle\mathrm{X},(\mathrm{I}-\mu) \gamma_{0} \mathrm{X}+\mu \mathrm{H}\right\rangle\right\} \equiv \\
& \equiv u_{11}+u_{12}+u_{13}
\end{aligned}
$$

say,

$$
\begin{equation*}
u_{2}=-\mu\left\langle b_{1} \ddot{\mathrm{X}}+\dot{\mathrm{X}}-b_{2} \mathrm{X}, \mathrm{P}\right\rangle \tag{5.4}
\end{equation*}
$$

and $u_{3}$ is a perfect $t$-differential. Hence, integrating both sides of (5.3) with respect to $t$ from $t=0$ to $t=\omega$, we have, X being $\omega$-periodic, that

$$
\begin{equation*}
\int_{0}^{\omega}\left(u_{11}+u_{12}+u_{13}\right) \mathrm{d} t+\int_{0}^{\omega} u_{2} \mathrm{~d} t=0 . \tag{5.5}
\end{equation*}
$$

Now, by Lemma I,

$$
\langle\ddot{\mathrm{X}}, \mathrm{~A} \ddot{\mathrm{X}}\rangle \leq \alpha\|\ddot{\mathrm{X}}\|^{2}
$$

so that, since $0 \leq \mu \leq I$,

$$
\begin{equation*}
u_{11} \geq\left(\mathrm{I}-\alpha b_{1}\right)\|\ddot{\mathrm{X}}\|^{2} . \tag{5.6}
\end{equation*}
$$

Next, since $H(0)=0$, we have from equation 2.2 (3) of $[2]$ that $H(X)=$ $=\int_{0}^{1} \mathrm{~J}_{h}(\sigma \mathrm{X}) \mathrm{Xd} \sigma$ so that, in particular

$$
\begin{aligned}
\langle\mathrm{X}, \mathrm{H}(\mathrm{X})\rangle & =\int_{0}^{1}\left\langle\mathrm{X}, \mathrm{~J}_{h}(\sigma \mathrm{X}) \mathrm{X}\right\rangle \mathrm{d} \sigma \\
& \geq \gamma_{0}\|\mathrm{X}\|^{2}
\end{aligned}
$$

by (1.3) and (4.1); and hence

$$
\begin{equation*}
u_{13} \geq b_{2} \gamma_{0}\|X\|^{2} \tag{5.7}
\end{equation*}
$$

9.     - RENDICONTI 1979, vol. LXVI, fasc. 2.

Finally, we have by Lemma 2 that

$$
\begin{align*}
\int_{0}^{\omega}\langle\mathrm{X}, \mathrm{~A} \ddot{\mathrm{X}}\rangle \mathrm{d} t & =-\int_{0}^{\omega}\langle\mathrm{A} \dot{\mathrm{X}}, \dot{\mathrm{X}}\rangle \mathrm{d} t  \tag{5.8}\\
& \geq-\alpha \int_{0}^{\omega}\|\dot{\mathrm{X}}\|^{2} \mathrm{~d} t
\end{align*}
$$

in view of (4.1), and then analagously for the terms $\int_{0}^{\omega}\langle\ddot{\mathrm{X}}, \mathrm{X}\rangle \mathrm{d} t$ and $\int_{0}^{\omega}\langle\ddot{\mathrm{X}}, \mathrm{H}(\mathrm{X})\rangle \mathrm{d} t$ appearing in $\int_{0}^{\omega} u_{12} \mathrm{~d} t$ that

$$
\begin{align*}
\int_{0}^{\omega}\langle\ddot{\mathrm{X}}, \mathrm{X}\rangle \mathrm{d} t & =-\int_{0}^{\omega}\|\dot{\mathrm{X}}\|^{2} \mathrm{~d} t  \tag{5.9}\\
\int_{0}^{\omega}\langle\ddot{\mathrm{X}}, \mathrm{H}(\mathrm{X})\rangle \mathrm{d} t & =-\int_{0}^{\omega}\left\langle\mathrm{J}_{h}(\mathrm{X}) \dot{\mathrm{X}}, \dot{\mathrm{X}}\right\rangle \mathrm{d} t \\
& \leq-\gamma_{0} \int_{0}^{\omega}\|\dot{\mathrm{X}}\|^{2} \mathrm{~d} t
\end{align*}
$$

the latter inequality deriving immediately from the use of (I.3) and (4.I). Since

$$
\begin{equation*}
\langle\dot{\mathrm{X}}, \mathrm{~B} \dot{\mathrm{X}}\rangle \leq \beta\|\dot{\mathrm{X}}\|^{2} \tag{5.II}
\end{equation*}
$$

it is clear from (5.8), (5.9), (5.10) and (5.11) that

$$
\begin{equation*}
\int_{0}^{\omega} u_{12} \mathrm{~d} t \geq\left(b_{1} \gamma_{0}-b_{2} \alpha-\beta\right) \int_{0}^{\omega}\|\dot{\mathrm{X}}\|^{2} \mathrm{~d} t \tag{5.12}
\end{equation*}
$$

Thus we have from (5.6), (5.7) and (5.12) that

$$
\begin{equation*}
\int_{0}^{\infty}\left(u_{11}-u_{12}+u_{13}\right) \mathrm{d} t \geq \int_{0}^{\infty} u_{4} \mathrm{~d} t \tag{5.13}
\end{equation*}
$$

where

$$
u_{4} \equiv\left(\mathrm{I}-\alpha b_{1}\right)\|\ddot{\mathrm{X}}\|^{2}+\left(b_{1} \gamma_{0}-b_{2} \alpha-\beta\right)\|\dot{\mathrm{X}}\|^{2}+b_{2} \gamma_{0}\|\mathrm{X}\| \|^{2}
$$

A most crucial part of our proof is to show now that the so far undefined positive constants $b_{1}, b_{2}$ in (5.1) can in fact be fixed such that

$$
\begin{equation*}
u_{4} \geq \gamma_{4}\left(\|\ddot{\mathrm{X}}\|^{2}+\|\dot{\mathrm{X}}\|^{2}+\|\mathrm{X}\|^{2}\right) \tag{5.14}
\end{equation*}
$$

for some $\gamma_{4}$. We shall distinguish here two cases (already highlighted in (1.3)) namely: (I) one at least of $\alpha, \beta$ is non positive, (II) $\alpha$ and $\beta$ are both positive.

We start with the case (I). Suppose for example that $\alpha \leq 0$. Then clearly $\left(\mathrm{I}-\alpha b_{1}\right) \geq \mathrm{I}$ for arbitrary $b_{1}>0$.

Also

$$
b_{1} \gamma_{0}-b_{2} \alpha-\beta \geq \gamma_{5}
$$

if

$$
\begin{equation*}
b_{1} \geq\left(\gamma_{5}+|\beta|\right) \gamma_{0}^{-1} \tag{5.15}
\end{equation*}
$$

for arbitrary $b_{2}>0$. Thus when $\alpha \leq 0$ we have that

$$
u_{4} \geq\left(\|\ddot{\mathrm{X}}\|^{2}+\gamma_{5}\|\dot{\mathrm{X}}\|^{2}+\gamma_{0} \gamma_{6}\|X\|^{2}\right)
$$

if $b_{1}$ is fixed by (5.15) and $b_{2}=\gamma_{0}$, which establishes (5.14) with $\gamma_{4}=\mathrm{min}$ (I, $\gamma_{5}, \gamma_{0} \gamma_{6}$ ). Suppose on the other hand that $\beta \leq 0$. Then, if $\alpha \leq 0$, $b_{1}=\gamma_{7}=b_{2}$ clearly secures the estimate:

$$
u_{4} \geq\|\ddot{\mathrm{X}}\|^{2}+\gamma_{0} \gamma_{7}\left(\|\dot{\mathrm{X}}\|^{2}+\|X\|^{2}\right)
$$

which implies (5.14) (with $\gamma_{4}=\min \left(I, \gamma_{0} \gamma_{7}\right)$ ) while the choice

$$
b_{1}=\frac{1}{2} \alpha^{-1}, b_{2}=\frac{1}{4} \gamma_{0} \alpha^{-2}
$$

when $\alpha>0$ secures the estimate:

$$
u_{4} \geq \frac{1}{2}\left(\|\ddot{\mathrm{X}}\|^{2}+\frac{1}{2} \gamma_{0} \alpha^{-1}\|\dot{\mathrm{X}}\|^{2}+\frac{1}{2} \gamma_{0}^{2} \alpha^{-2}\|\mathrm{X}\|^{2}\right)
$$

which again implies (5.14) but with $\gamma_{4}=\frac{1}{2} \min \left(1, \frac{1}{2} \gamma_{0} \alpha^{-1}, \frac{1}{2} \gamma_{0}^{2} \alpha^{-2}\right)$. Thus whether $\alpha \leq 0$ or $\beta \leq 0$ it is possible to fix $b_{1}=\gamma, b_{2}=\gamma$ so that (5.14) holds.

We turn next to the case (II): $\alpha>0$ and $\beta>0$. Note that, since $\gamma_{0}>\alpha \beta$, by (I.3), it is possible to choose $\gamma_{8}$ such that

$$
\begin{equation*}
\beta \gamma_{0}^{-1}<\gamma_{8}<\alpha^{-1} \tag{5.16}
\end{equation*}
$$

Now fix $b_{1}=\gamma_{8}$ and $b_{2} \equiv \frac{1}{2} \alpha^{-1}\left(\gamma_{0} \gamma_{8}-\beta\right)>0$, by (5.16). Then

$$
\begin{aligned}
u_{4} & \geq\left(\mathrm{I}-\alpha \gamma_{8}\right)\|\ddot{\mathrm{X}}\|^{2}+\frac{1}{2}\left(\gamma_{8} \delta_{0}-\beta\right)\|\dot{\mathrm{X}}\|^{2}+\frac{1}{2} \alpha^{-1}\left(\gamma_{0} \gamma_{8}-\beta\right)\|\mathrm{X}\|^{2} \\
& \geq \gamma\left(\|\ddot{\mathrm{X}}\|^{2}+\|\dot{\mathrm{X}}\|^{2}+\|\mathrm{X}\|^{2}\right)
\end{aligned}
$$

for some $\gamma$, since ( $\mathrm{I}-\alpha \gamma_{8}$ ) and ( $\gamma_{8} \gamma_{0}-\beta$ ) are both positive, by (5.16). Thus in the case (II), (5.14) holds for some appropriate choice of $b_{1}, b_{2}$ as $\gamma$ 's. We
have thus conclusively verified that, subject to (I.3), there exist $\gamma_{9}, \gamma_{10}$ such that if

$$
\begin{equation*}
b_{1}=\gamma_{\theta}, b_{2}=\gamma_{10} \tag{5.17}
\end{equation*}
$$

then (5.14) holds.
We assume henceforth that $b_{1}$ and $b_{2}$ are fixed by (5.17) and define $\rho=\rho(t) \geq 0$ by

$$
\rho^{2}=\|\ddot{\mathrm{X}}\|^{2}+\|\dot{\mathrm{X}}\|^{2}+\|\mathrm{X}\|^{2} .
$$

It is clear then from (5.14), (5.13), (5.5), (5.3) and (1.2) that

$$
\gamma_{4} \int_{0}^{\omega} \rho^{2} \mathrm{~d} t \leq \gamma_{11} \int_{0}^{\omega} \rho \mathrm{d} t+\varepsilon \gamma_{12} \int_{0}^{\omega} \rho^{2} \mathrm{~d} t
$$

for some $\gamma_{11}$ and $\gamma_{12}$; so that if, for example,

$$
\begin{equation*}
\varepsilon \leq \frac{1}{2} \gamma_{4} \gamma_{12}^{-1} \tag{5.18}
\end{equation*}
$$

as we assume henceforth and $\gamma_{13} \equiv 2 \gamma_{4}^{-1} \gamma_{11}$ then

$$
\begin{aligned}
\int_{0}^{\omega} \rho^{2} \mathrm{~d} t & \leq \gamma_{13} \int_{0}^{\omega} \rho \mathrm{d} t \\
& \leq \gamma_{13} \omega^{\frac{1}{2}}\left(\int_{0}^{\omega} \rho^{2} \mathrm{~d} t\right)^{1 /}
\end{aligned}
$$

by Schwarz's inequality. Hence

$$
\left(\int_{0}^{\omega} \rho^{2} \mathrm{~d} t\right)^{1 / 2} \leq \gamma_{33} \omega^{\frac{1}{2}}
$$

that is

$$
\begin{equation*}
\int_{0}^{\omega} \rho^{2} \mathrm{~d} t \leq \gamma_{14} \equiv \gamma_{13}^{2} \omega . \tag{5.19}
\end{equation*}
$$

The result (3.2) is a consequence of (5.19) as will now be shown. We begin by noting that (5.19) implies that

$$
\begin{equation*}
\int_{0}^{\omega} x_{i}^{2} \mathrm{~d} t \leq \gamma_{14}, \int_{0}^{\omega} \dot{x}_{i}^{2} \mathrm{~d} t \leq \gamma_{14}, \int_{0}^{\omega} \ddot{x}_{i}^{2} \mathrm{~d} t \leq \gamma_{14} \quad(i=1,2, \cdots, n) . \tag{5.20}
\end{equation*}
$$

The inequality: $\int_{0}^{\omega} x_{i}^{2} \mathrm{~d} t \leq \gamma_{14}$ here imples that $\left|x_{i}(\tau)\right| \leq \gamma_{15} \equiv \gamma_{14}^{\frac{1}{4}} \omega^{-\frac{1}{2}}$ for some $\tau \in[0, \omega]$, Thus, since $x_{i}(t)=x_{i}(\tau)+\int_{\tau}^{t} \dot{x}_{i}(s) \mathrm{d} s$, we have at once that

$$
\begin{aligned}
\operatorname{Sup}_{0 \leq t \leq \omega}\left|x_{i}(t)\right| & \leq \gamma_{15}+\int_{\tau}^{\tau+\omega}\left|\dot{x}_{i}(s)\right| \mathrm{d} s \\
& \leq \gamma_{15}+\omega^{\frac{1}{2}}\left(\int_{\tau}^{\tau+\omega} \dot{x}_{i}^{2}(s) \mathrm{d} s\right)^{1 / 2}
\end{aligned}
$$

by Schwarz's inequality, which, in view of the second inequality in (5.20), leads in turn to the estimate

$$
\operatorname{Sup}_{0 \leq t \leq \omega}\left|\dot{x}_{i}(t)\right| \leq \gamma_{15}+\omega^{\frac{1}{2}} \gamma_{14}^{\frac{1}{1}} .
$$

This is true for each $i=1,2, \cdots, n$ and hence

$$
\begin{equation*}
\|X\| \leq \gamma_{16}(o \leq t \leq \omega) \tag{5.2I}
\end{equation*}
$$

for each $\omega$-periodic solution $\mathrm{X}(t)$ of (3.1) corresponding to $0 \leq \mu \leq \mathrm{I}$. Analagously the second and third inequalities in (5.20) also lead to the estimate

$$
\operatorname{Sup}_{0 \leq t \leq \omega}\left|\dot{x}_{i}(t)\right| \leq \gamma_{15}+\omega^{\frac{1}{2}} \gamma_{14}^{\frac{1}{3}} \quad(i=1,2, \cdots, n)
$$

which in turn implies that

$$
\begin{equation*}
\|\dot{\mathrm{X}}\| \leq \gamma_{17} \quad(0 \leq t \leq \omega) \tag{5.22}
\end{equation*}
$$

for each $\omega$-periodic solution $\mathrm{X}(t)$ of (3.1) corresponding to $0 \leq \mu \leq \mathrm{I}$. It should be pointed out, however, that the middle inequality in (5.20), whose only role, as far as the verification of (5.22) is concerned, is to secure the existence of a $\tau \in[0, \omega]$ such that $\left|\dot{x}_{i}(\tau)\right| \leq \gamma_{15}$ is not actually crucial to the proof of (5.22) once the last inequality in (5.20) is available. This is because the existence of a $\tau \in[0, \omega]$ such that $\left|\dot{x}_{i}(\tau)\right| \leq \gamma$ for some $\gamma$ is already a consequence of the $\omega$-periodicity condition: $x_{i}(0)=x_{i}(\omega)$ which in fact implies that $\dot{x}_{i}\left(\tau_{0}\right)=0$ for some $\tau_{0} \in[0: \omega]$, so that because of the identity:

$$
\dot{x}_{i}(t)=\dot{x}_{i}\left(\tau_{0}\right)+\int_{\tau_{0}}^{t} \ddot{x}_{i}(s) \mathrm{d} s
$$

we have that

$$
\begin{align*}
\operatorname{Sup}_{0 \leq t \leq \omega}\left|\dot{x}_{1}(t)\right| & \leq \omega^{\frac{1}{2}}\left(\int_{\tau_{0}}^{\tau_{0}+\omega} \ddot{x}_{i}^{2}(s) \mathrm{d} s\right)^{1 / 2}  \tag{5.23}\\
& \leq \omega^{\frac{1}{2}} \gamma_{14}^{\frac{1}{2}}, \quad(i=1,2, \cdots, n),
\end{align*}
$$

thus leading to: $\|\dot{X}\| \leq \gamma(0 \leq t \leq \omega)$ as before.
To establish the last of the inequalities (3.2) it will suffice now to verify that

$$
\begin{equation*}
\int_{0}^{\omega}\|\dddot{\mathrm{X}}\|^{2} \mathrm{~d} t \leq \gamma_{18} \tag{5.24}
\end{equation*}
$$

for any $\omega$-periodic solution of (3.1) with $0 \leq \mu \leq \mathrm{I}$. For if indeed (5.24) holds, so that

$$
\begin{equation*}
\int_{0}^{\infty} \ddot{x}_{i}^{2} \mathrm{~d} t \leq \gamma_{18} \quad(i=\mathrm{I}, 2, \cdots, n), \tag{5.25}
\end{equation*}
$$

then, since $\ddot{x}_{i}\left(\tau_{1}\right)=0$ for some $\tau_{1} \in[0, \omega]$ so that

$$
\ddot{x}_{i}(t)=\ddot{x}_{i}\left(\tau_{1}\right)+\int_{\tau_{1}}^{t} \ddot{x}(s) \mathrm{d} s=\int_{\tau_{1}}^{t} \bar{x}(s) \mathrm{d} s
$$

we shall have that

$$
\begin{align*}
\operatorname{Sup}_{0 \leq t \leq \omega}\left|\ddot{x}_{i}(t)\right| & \leq \omega^{\frac{1}{2}}\left(\int_{\tau_{1}}^{\tau_{1+\omega}+\omega} \ddot{x}^{2}(s) \mathrm{d} s\right)^{1 / 2}  \tag{5.26}\\
& \leq \omega^{\frac{1}{2}} \gamma_{18}^{\frac{1}{2}} \quad(i=1,2, \cdots, n),
\end{align*}
$$

by (5.25), which leads to the remaining estimate:

$$
\begin{equation*}
\|\ddot{\mathrm{X}}\| \leq \gamma_{19} \tag{5.27}
\end{equation*}
$$

$$
(0 \leq t \leq \omega)
$$

in (3.2). As for the actual verification of (5.24) it is convenient to take a scalar product of either side of (3.I) with $\dddot{\mathrm{X}}$ and integrate with respect to $t$ from $t=0$ to $t=\omega$. Since X, $\dot{\mathrm{X}}$ are already subject to (5.21) and (5.22) and $\langle A \ddot{X}, \dddot{X}\rangle$ is a perfect $t$-differential, this integration shows readily in view of (I.2), that

$$
\begin{aligned}
\int_{0}^{\omega}\|\dddot{\mathrm{X}}\|^{\mathrm{d}} \mathrm{~d} t & \leq \gamma_{20} \int_{0}^{\omega}\|\dddot{\mathrm{X}}\| \mathrm{d} t+\varepsilon \int_{0}^{\omega}\|\dddot{\mathrm{X}}\| \cdot\|\ddot{\mathrm{X}}\| \mathrm{d} t \\
& \leq\left\{\gamma_{10} \omega^{\frac{1}{2}}+\varepsilon\left(\int_{0}^{\omega}\|\ddot{\mathrm{X}}\|^{2} \mathrm{~d} t\right)^{1 / 2}\right\}\left(\int_{0}^{\omega}\|\dddot{\mathrm{X}}\|^{\mathrm{d}} \mathrm{~d} t\right)^{1 / 2} .
\end{aligned}
$$

Thus, since $\int_{0}^{\omega}\|\ddot{\mathrm{X}}\|^{2} \mathrm{~d} t \leq \gamma$, we must have that

$$
\begin{equation*}
\int_{0}^{\omega}\|\ddot{\mathrm{X}}\|^{2} \mathrm{~d} t \leq \gamma_{21}\left(\int_{0}^{\omega}\|\ddot{\mathrm{X}}\|^{2} \mathrm{~d} t\right)^{1 / 2} \tag{5.28}
\end{equation*}
$$

Hence

$$
\int_{0}^{\omega}\|\dddot{\mathrm{X}}\|^{2} \mathrm{~d} t \leq \gamma_{21}^{2}
$$

which is (5.24). Thus (5.27) holds if $\varepsilon \leq \frac{1}{2} \gamma_{4} \gamma_{12}^{-1}$. This completely verifies the theorem with $\varepsilon_{0}=\frac{1}{2} \gamma_{4} \gamma_{12}^{-1}$.

## References

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