## ATTI ACCADEMIA NAZIONALE DEI LINCEI

CLASSE SCIENZE FISICHE MATEMATICHE NATURALI

## Rendiconti

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

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Articolo digitalizzato nel quadro del programma bdim (Biblioteca Digitale Italiana di Matematica) SIMAI & UMI http://www.bdim.eu/ 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  $\ddot{X} + A\ddot{X} + B\dot{X} + H(X) = P(t, X, \dot{X}, \ddot{X})$ , con A, B, C matrici  $n \times n$  simmetriche con elementi costanti  $P(t + \omega, X, Y, Z) = P(t, X, Y, Z)$  ammetta almeno una soluzione periodica.

I. We shall be concerned here with real third order differential systems of the form:

(1.1) 
$$\ddot{\mathbf{X}} + \mathbf{A}\ddot{\mathbf{X}} + \mathbf{B}\dot{\mathbf{X}} + \mathbf{H}(\mathbf{X}) = \mathbf{P}(t, \mathbf{X}, \dot{\mathbf{X}}, \ddot{\mathbf{X}})$$

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

(1.2) 
$$\| P(t, X, Y, Z) \| \le \delta + \varepsilon (\| X \| + \| Y \| + \| Z \|)$$

for arbitrary t, X, Y and Z. Here and elsewhere the symbol  $\|\cdot\|$  denotes the Euclidean norm. The derivatives  $\partial h_i / \partial x_j$ ,  $h_i$  and  $x_j$  ( $1 \le i, j \le n$ ) here and elsewhere being the components of H and X respectively, are also assumed continuous, with the (Jacobian) matrix  $J_h(X) \equiv (\partial h_i / \partial x_j)$  symmetric, for arbitrary X.

Let  $\lambda_i(A)$ ,  $\lambda_i(B)$ ,  $\lambda_i(J_h(X))$  denote the eigenvalues (all real) of A, B,  $J_h$  respectively and let  $\alpha \equiv \max_{\substack{1 \le i \le n \\ 1 \le i \le n}} \lambda_i(A)$ ,  $\beta = \max_{\substack{1 \le i \le n \\ 1 \le i \le n}} \lambda_i(B)$ . The following result, extending an earlier (scalar) result in [1], was announced, but without proof, at the International Congress Mathematicians in Helsinki (in August 1978):

THEOREM. There exists a constant  $\varepsilon_0 = \varepsilon_0 (\delta, A, B, H) > 0$  such that if

(1.3) 
$$\gamma_0 \equiv \inf_{i,X} \lambda_i (J_h(X)) > \begin{cases} 0, & if one at least of \alpha, \beta is non \\ positive, \\ \alpha\beta, & if \alpha and \beta are both positive, \end{cases}$$

then (1.1) has at least one  $\omega$ -periodic solution provided that  $\varepsilon \leq \varepsilon_0$ .

(\*) Nella seduta del 10 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 (1.1) as non-dissipative stems from the condition (1.3) which is clearly "non Routh-Hurwitz". Note that there is no loss in generality in assuming that H(o) = o; for the subtraction of H(o) from either side of (1.1) gives an equation with H, P replaced by  $H_0$ ,  $P_0$ , where  $H_0(X) = H(X) - H(o)$  which satisfies  $H_0(o) = o$  and  $P_0 = P - H(o)$  which satisfies

$$\| P_0(t, X, Y, Z) \| \le \delta_0 + \varepsilon (\| X \| + \| Y \| + \| Z \|)$$

with  $\delta_0 \equiv \delta + || H(0) ||$ , which is the same as (1.2).

2. NOTATION. In what follows we shall use  $\gamma$ 's with or without suffixes to denote positive constants whose magnitudes depend only on  $\delta$ , A, B and H. The  $\gamma$ 's without suffixes are not necessarily the same in each place of occurence but the numbered  $\gamma$ 's :  $\gamma_0$ ,  $\gamma_1$ ,  $\gamma_2$ ,  $\cdots$  retain a fixed magnitude throughout.

Next, given any pair of vectors, X and Y say, with components  $(x_1, \dots, x_n)$  and  $(y_1, \dots, y_n)$  respectively, we shall use  $\langle X, Y \rangle$  to denote their scalar product  $\sum_{i=1}^n x_i y_i$ . Thus, in particular  $\langle X, X \rangle \equiv ||X||^2$ .

3. The proof is by the Leray-Schauder technique, with (1.1) embedded in the parameter-dependent equation:

(3.1) 
$$\ddot{\mathbf{X}} + \boldsymbol{\mu} (\mathbf{A}\ddot{\mathbf{X}} + \mathbf{B}\dot{\mathbf{X}}) + (\mathbf{I} - \boldsymbol{\mu}) \gamma_{\mathbf{0}} \mathbf{X} + \boldsymbol{\mu}\mathbf{H} = \boldsymbol{\mu}\mathbf{P}$$

where the parameter  $\mu$  is as usual restricted to the closed range [0, 1]. Note that, when  $\mu = 0$ , (3.1) reduces to the equation

$$\ddot{\mathbf{X}} + \gamma_{\mathbf{0}} \mathbf{X} = \mathbf{0}$$

which clearly has no non-trivial  $\omega$ -periodic solution. Also, when  $\mu = I$ , (3.1) reduces to the equation (1.1). Thus the theorem will follow from the usual Leray-Schauder fixed point considerations (see for example theorem 1.39 of [3]) if it can be shown that there are constants  $\gamma_1$ ,  $\gamma_2$ ,  $\gamma_3$  all independent of  $\mu$ , such that

 $(3.2) ||X|| \le \gamma_1, ||\dot{X}|| \le \gamma_2 and ||\ddot{X}|| \le \gamma_3 (o \le t \le \omega)$ 

for every  $\omega$ -periodic solution of (3.1) corresponding to  $0 \le \mu \le 1$ .

4. *Preliminary lemmas*. We shall make occasional use of the following lemmas:

LEMMA 1. Let D be a symmetric  $n \times n$  matrix and X any n-vector. Then

(4.1) 
$$d_1 \parallel X \parallel^2 \leq \langle X, DX \rangle \leq d_2 \parallel X \parallel^2$$

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 X = X(t) is twice continuously differentiable in t, then

(4.2) 
$$\int \langle \ddot{\mathbf{X}}, \mathbf{H} (\mathbf{X}) \rangle \, \mathrm{d}t = \langle \dot{\mathbf{X}}, \mathbf{H} (\mathbf{X}) \rangle - \int \langle \mathbf{J}_{h} (\mathbf{X}) \, \dot{\mathbf{X}}, \dot{\mathbf{X}} \rangle \, \mathrm{d}t \, ,$$

the integrals here being indefinite integrals.

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

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

which establishes (4.2).

Throughout what follows X = X(t) denotes an arbitrary  $\omega$ -periodic solution of (3.1) with  $\mu$  restricted always to be the range  $0 \le \mu \le 1$ . The objective now will be to establish (3.2).

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

(5.1) 
$$u = \frac{1}{2} b_1 \langle \ddot{\mathbf{X}} , \ddot{\mathbf{X}} \rangle - b_2 \langle \mathbf{X} , \ddot{\mathbf{X}} \rangle + \langle \dot{\mathbf{X}} , \ddot{\mathbf{X}} \rangle$$

where  $b_1 > 0$ ,  $b_2 > 0$  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

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

Note that the terms

 $\langle \ddot{X}$  ,  $\dot{BX} \rangle$  ,  $\langle X$  ,  $\dot{BX} \rangle$  ,  $\langle \dot{X}$  ,  $\ddot{AX} \rangle$ 

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

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

so that the term  $\langle \dot{X}, H(X) \rangle$  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

$$\dot{u} \equiv u_1 + u_2 + u_3$$

where

$$u_{1} = \{ \langle \ddot{\mathbf{X}}, \ddot{\mathbf{X}} \rangle - \mu b_{1} \langle \ddot{\mathbf{X}}, A\ddot{\mathbf{X}} \rangle \} + \\ + \{ ub_{2} \langle \mathbf{X}, A\ddot{\mathbf{X}} \rangle - b_{1} \langle \ddot{\mathbf{X}}, (\mathbf{I} - \mu) \gamma_{0} \mathbf{X} + \mu \mathbf{H} \rangle - \mu \langle \dot{\mathbf{X}}, B\dot{\mathbf{X}} \rangle \} + \\ + \{ b_{2} \langle \mathbf{X}, (\mathbf{I} - \mu) \gamma_{0} \mathbf{X} + \mu \mathbf{H} \rangle \} \equiv \\ \equiv u_{11} + u_{12} + u_{13},$$

say,

(5.4) 
$$u_2 = -\mu \langle b_1 \ddot{\mathbf{X}} + \dot{\mathbf{X}} - b_2 \mathbf{X}, \mathbf{P} \rangle$$

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

(5.5) 
$$\int_{0}^{\omega} (u_{11} + u_{12} + u_{13}) dt + \int_{0}^{\omega} u_{2} dt = 0.$$

Now, by Lemma I,

$$\langle \ddot{\mathrm{X}}$$
 ,  $\mathrm{A}\ddot{\mathrm{X}}
angle \leq lpha$  ||  $\ddot{\mathrm{X}}$  ||^2

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

(5.6) 
$$u_{11} \ge (1 - \alpha b_1) \| \ddot{X} \|^2.$$

Next, since H (o) = o, we have from equation 2.2 (3) of [2] that H (X) =  $\int_{0}^{1} J_{\hbar}(\sigma X) X d\sigma \text{ so that, in particular}$ 

$$\begin{split} \langle X \text{ , } H (X) \rangle &= \int\limits_{0}^{1} \langle X \text{ , } J_{\hbar} (\sigma X) X \rangle \, d\sigma \\ &\geq \gamma_{0} \, \| X \, \|^{2} \end{split}$$

by (1.3) and (4.1); and hence

$$(5.7) u_{18} \ge b_2 \gamma_0 \| \mathbf{X} \|^2$$

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

Finally, we have by Lemma 2 that

(5.8) 
$$\int_{0}^{\omega} \langle \mathbf{X}, \mathbf{A}\ddot{\mathbf{X}} \rangle \, \mathrm{d}t = -\int_{0}^{\omega} \langle \mathbf{A}\dot{\mathbf{X}}, \dot{\mathbf{X}} \rangle \, \mathrm{d}t$$
$$\geq -\alpha \int_{0}^{\omega} \|\dot{\mathbf{X}}\|^{2} \, \mathrm{d}t$$

in view of (4.1), and then analogously for the terms  $\int_{0}^{\infty} \langle \ddot{\mathbf{X}}, \mathbf{X} \rangle dt$  and  $\int_{0}^{\infty} \langle \ddot{\mathbf{X}}, \mathbf{H} \langle \mathbf{X} \rangle \rangle dt$  appearing in  $\int_{0}^{\infty} u_{12} dt$  that

(5.9) 
$$\int_{0}^{\omega} \langle \ddot{\mathbf{X}} , \mathbf{X} \rangle \, \mathrm{d}t = - \int_{0}^{\omega} \| \dot{\mathbf{X}} \|^{2} \, \mathrm{d}t$$

(5.10) 
$$\int_{0}^{\omega} \langle \ddot{\mathbf{X}}, \mathbf{H} (\mathbf{X}) \rangle \, \mathrm{d}t = -\int_{0}^{\omega} \langle \mathbf{J}_{\hbar} (\mathbf{X}) \, \dot{\mathbf{X}}, \dot{\mathbf{X}} \rangle \, \mathrm{d}t$$
$$\leq -\gamma_{0} \int_{0}^{\omega} \| \dot{\mathbf{X}} \|^{2} \, \mathrm{d}t \,,$$

the latter inequality deriving immediately from the use of (1.3) and (4.1). Since

(5.11) 
$$\langle \dot{\mathbf{X}}, \mathbf{B}\dot{\mathbf{X}} \rangle \leq \beta \parallel \dot{\mathbf{X}} \parallel^2$$

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

(5.12) 
$$\int_{0}^{\omega} u_{12} \, \mathrm{d}t \ge (b_1 \gamma_0 - b_2 \alpha - \beta) \int_{0}^{\omega} \parallel \dot{X} \parallel^2 \mathrm{d}t$$

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

(5.13) 
$$\int_{0}^{\omega} (u_{11} - u_{12} + u_{13}) dt \ge \int_{0}^{\omega} u_{4} dt$$

where

$$u_4 = (\mathbf{I} - \alpha b_1) \, \| \, \ddot{\mathbf{X}} \, \|^2 + (b_1 \, \mathbf{y}_0 - b_2 \, \alpha - \beta) \, \| \, \dot{\mathbf{X}} \, \|^2 + b_2 \, \mathbf{y}_0 \, \| \, \mathbf{X} \, \| \, \|^2 \, .$$

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

(5.14) 
$$u_4 \ge \gamma_4 (\|\ddot{\mathbf{X}}\|^2 + \|\mathbf{X}\|^2 + \|\mathbf{X}\|^2)$$

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  $(I - \alpha b_1) \geq I$  for arbitrary  $b_1 > 0$ .

Also

$$b_1 \gamma_0 - b_2 \alpha - \beta \geq \gamma_5$$

(5.15)  $b_1 \ge (\gamma_5 + |\beta|) \gamma_0^{-1},$ 

for arbitrary  $b_2 > 0$ . Thus when  $\alpha \leq 0$  we have that

$$u_4 \geq (\parallel \ddot{\mathbf{X}} \parallel^2 + \gamma_5 \parallel \dot{\mathbf{X}} \parallel^2 + \gamma_0 \gamma_6 \parallel \mathbf{X} \parallel^2)$$

if  $b_1$  is fixed by (5.15) and  $b_2 = \gamma_6$ , which establishes (5.14) with  $\gamma_4 = \min(1, \gamma_5, \gamma_0 \gamma_6)$ . Suppose on the other hand that  $\beta \leq 0$ . Then, if  $\alpha \leq 0$ ,  $b_1 = \gamma_7 = b_2$  clearly secures the estimate:

$$u_4 \ge \|\ddot{\mathbf{X}}\|^2 + \gamma_0 \gamma_7 (\|\dot{\mathbf{X}}\|^2 + \|\mathbf{X}\|^2)$$

which implies (5.14) (with  $\gamma_4 = \min(1, \gamma_0 \gamma_7)$ ) while the choice

$$b_1 = \frac{1}{2} \alpha^{-1}, b_2 = \frac{1}{4} \gamma_0 \alpha^{-1}$$

when  $\alpha > 0$  secures the estimate:

$$u_4 \ge \frac{1}{2} \left( \parallel \ddot{X} \parallel^2 + \frac{1}{2} \gamma_0 \alpha^{-1} \parallel \dot{X} \parallel^2 + \frac{1}{2} \gamma_0^2 \alpha^{-2} \parallel X \parallel^2 \right)$$

which again implies (5.14) but with  $\gamma_4 = \frac{1}{2} \min(1, \frac{1}{2}\gamma_0 \alpha^{-1}, \frac{1}{2}\gamma_0^2 \alpha^{-2})$ . 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 (1.3), it is possible to choose  $\gamma_8$  such that

$$(5.16) \qquad \qquad \beta \gamma_0^{-1} < \gamma_8 < \alpha^{-1}$$

Now fix  $b_1 = \gamma_8$  and  $b_2 \equiv \frac{1}{2} \alpha^{-1} (\gamma_0 \gamma_8 - \beta) > 0$ , by (5.16). Then

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

for some  $\gamma$ , since  $(I - \alpha \gamma_8)$  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 (1.3), there exist  $\gamma_9$  ,  $\gamma_{10}$  such that if

$$(5.17)$$
  $b_1 = \gamma_9$  ,  $b_2 = \gamma_{10}$ 

then (5.14) holds.

We assume henceforth that  $b_1$  and  $b_2$  are fixed by (5.17) and define  $\rho = \rho(t) \ge 0$  by

$$\rho^2 = || \stackrel{\circ}{\mathbf{X}} ||^2 + || \stackrel{\circ}{\mathbf{X}} ||^2 + || \stackrel{\circ}{\mathbf{X}} ||^2.$$

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,

$$(5.18) \qquad \qquad \epsilon \leq \frac{1}{2} \gamma_4 \gamma_{12}^{-1}$$

as we assume henceforth and  $\gamma_{13}\equiv 2\;\gamma_4^{-1}\,\gamma_{11}$  then

$$\int_{0}^{\omega} \rho^{2} dt \leq \gamma_{13} \int_{0}^{\omega} \rho dt$$
$$\leq \gamma_{13} \omega^{\frac{1}{2}} \left( \int_{0}^{\omega} \rho^{2} dt \right)^{1/2}$$

by Schwarz's inequality. Hence

$$\left(\int\limits_{0}^{\omega} \rho^2 \, \mathrm{d}t\right)^{1/2} \leq \gamma_{13} \, \omega^{\frac{1}{2}}$$

that is

(5.19) 
$$\int_{0}^{\omega} \rho^2 \, \mathrm{d}t \leq \gamma_{14} \equiv \gamma_{13}^2 \, \omega \, .$$

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

(5.20) 
$$\int_{0}^{\omega} x_{i}^{2} dt \leq \gamma_{14}, \int_{0}^{\omega} \dot{x}_{i}^{2} dt \leq \gamma_{14}, \int_{0}^{\omega} \ddot{x}_{i}^{2} dt \leq \gamma_{14} \quad (i = 1, 2, \dots, n).$$

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

$$\begin{split} \sup_{0 \le t \le \omega} |x_i(t)| \le \gamma_{15} + \int_{\tau}^{\tau+\omega} |\dot{x}_i(s)| \, \mathrm{d}s \\ \le \gamma_{15} + \omega^{\frac{1}{2}} \left( \int_{\tau}^{\tau+\omega} \dot{x}_i^2(s) \, \mathrm{d}s \right)^{1} \end{split}$$

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

$$\sup_{0\leq t\leq \omega} |\dot{x}_i(t)| \leq \gamma_{15} + \omega^{\frac{1}{2}} \gamma_{14}^{\frac{1}{2}}.$$

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

$$(5.21) ||X|| \le \gamma_{16} (0 \le t \le \omega)$$

for each  $\omega$ -periodic solution X(t) of (3.1) corresponding to  $0 \le \mu \le 1$ . Analagously the second and third inequalities in (5.20) also lead to the estimate

$$\sup_{0 < t \leq \omega} |\dot{x}_i(t)| \leq \gamma_{15} + \omega^{\frac{1}{2}} \gamma_{14}^{\frac{1}{2}} \qquad (i = 1, 2, \cdots, n)$$

which in turn implies that

$$(5.22) ||X|| \le \gamma_{17} (0 \le t \le \omega)$$

for each  $\omega$ -periodic solution X (t) of (3.1) corresponding to  $0 \le \mu \le 1$ . 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  $|\dot{x}_i(\tau)| \le \gamma_{15}$  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  $|\dot{x}_i(\tau)| \le \gamma$  for some  $\gamma$  is already a consequence of the  $\omega$ -periodicity condition:  $x_i(0) = x_i(\omega)$  which in fact implies that  $\dot{x}_i(\tau_0) = 0$  for some  $\tau_0 \in [0, \omega]$ , so that because of the identity:

$$\dot{x}_i(t) = \dot{x}_i(\tau_0) + \int_{\tau_0}^t \ddot{x}_i(s) \, \mathrm{d}s$$

we have that

(5.23) 
$$\begin{aligned} \sup_{0 \le t \le \omega} |\dot{x}_1(t)| \le \omega^{\frac{1}{2}} \left( \int_{\tau_0}^{\tau_0 + \omega} \ddot{x}_i^2(s) \, \mathrm{d}s \right)^{1/2} \\ \le \omega^{\frac{1}{2}} \gamma_{14}^{\frac{1}{2}}, \qquad (i = 1) \end{aligned}$$

thus leading to:  $\| \, \dot{X} \, \| \leq \gamma \, (o \leq t \leq \omega)$  as before.

To establish the last of the inequalities (3.2) it will suffice now to verify that

 $, 2, \cdots, n$ 

(5.24) 
$$\int_{0}^{\omega} \parallel \ddot{\mathbf{X}} \parallel^{2} \mathrm{d}t \leq \gamma_{18}$$

for any  $\omega$ -periodic solution of (3.1) with  $0 \le \mu \le 1$ . For if indeed (5.24) holds, so that

(5.25) 
$$\int_{0}^{\omega} \vec{x}_{i}^{2} dt \leq \gamma_{18} \qquad (i = 1, 2, \dots, n),$$

then, since  $\ddot{x}_i(\tau_1) = 0$  for some  $\tau_1 \in [0, \omega]$  so that

$$\ddot{x}_{i}(t) = \ddot{x}_{i}(\tau_{1}) + \int_{\tau_{1}}^{t} \ddot{x}(s) ds = \int_{\tau_{1}}^{t} \ddot{x}(s) ds,$$

we shall have that

(5.26) 
$$\sup_{0 \le t \le \omega} |\ddot{x}_{i}(t)| \le \omega^{\frac{1}{2}} \left( \int_{\tau_{1}}^{\tau_{1}+\omega} \ddot{x}^{2}(s) \, \mathrm{d}s \right)^{1/2} \le \omega^{\frac{1}{2}} \gamma_{18}^{\frac{1}{2}} \qquad (i = 1, 2, \cdots, n),$$

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

$$\|\ddot{\mathbf{X}}\| \leq \gamma_{19} \qquad (0 \leq t \leq \omega)$$

in (3.2). As for the actual verification of (5.24) it is convenient to take a scalar product of either side of (3.1) with  $\ddot{X}$  and integrate with respect to t from t = 0 to  $t = \omega$ . Since X, X are already subject to (5.21) and (5.22) and  $\langle A\ddot{X}, \ddot{X} \rangle$  is a perfect t-differential, this integration shows readily in view of (1.2), that

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

134

Thus, since  $\int_{0}^{\infty} || \ddot{\mathbf{X}} ||^{2} dt \leq \gamma$ , we must have that

(5.28) 
$$\int_{0}^{\omega} \| \ddot{\mathbf{X}} \|^{2} dt \leq \gamma_{21} \left( \int_{0}^{\omega} \| \ddot{\mathbf{X}} \|^{2} dt \right)^{1/2}.$$

Hence

$$\int_{0}^{\omega} \| \ddot{\mathbf{X}} \|^{2} \, \mathrm{d}t \leq \gamma_{21}^{2}$$

which is (5.24). Thus (5.27) holds if  $\epsilon \leq \frac{1}{2} \gamma_4 \gamma_{12}^{-1}$ . This completely verifies the theorem with  $\epsilon_0 = \frac{1}{2} \gamma_4 \gamma_{12}^{-1}$ .

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