

On generalized periodic solutions of linear differential equations of order n

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Abstract. In this note the author proves the following theorems:

THEOREM 1. Let $V^{(n-1)}$ be the set of all distributions whose derivatives (in the distributional sense) are functions of locally bounded variation in R^1 . Moreover, let p_i be periodic measures with the period ω ($\omega > 0$) for $i = 1, 2, \dots, n+1$ such that

- 1° p_1 is a locally integrable function in R^1 ,
- 2° $p_r \in V^{(n-r-1)}$ for $r = 1, 2, \dots, n-1$ ($n \geq 2$),
- 3° $\sum_{i=1}^n (-1)^{n-i} p_i^{(n-i)} \geq 0$,
- 4° $\int_0^\omega p_n(t) dt > 0$, $p_n \geq 0$,
- 5° for a fixed $\varepsilon > 0$

$$\max_{1 \leq i \leq n} \int_0^{\omega+\varepsilon} |p_i(t)| dt < \left(\sum_{i=0}^{n-1} (\omega + \varepsilon)^{n-i-1} \right)^{-1}.$$

Then there exists exactly one periodic solution with the period ω of the equation

$$x^{(n)} + p_1(t)x^{(n-1)} + \dots + p_n(t)x + p_{n+1}(t) = 0.$$

THEOREM 2. If p and q are periodic measures with the period ω ($\omega > 0$) such that

- 1° $p \geq 0$, $\int_0^\omega p(t) dt > 0$,
- 2° for a fixed $\varepsilon > 0$ $\int_0^{\omega+\varepsilon} p(t) dt < (\omega + \varepsilon)^{-n+1}$,

3° p is a locally integrable function in R^1 if $n = 1$, then there exists exactly one periodic solution with the period ω ($\omega > 0$) of the equation

$$x^{(n)} + p(t)x + q(t) = 0.$$

THEOREM 3. If p and q are periodic measures with the period ω ($\omega > 0$) such that

$$p \neq 0, \quad \int_0^\omega p(t) dt \geq 0, \quad \int_0^\omega |p(t)| dt < 16/\omega,$$

then there exists exactly one periodic solution with the period ω of the equation

$$x'' + p(t)x + q(t) = 0.$$

The above theorems generalize some results for linear differential equations (see [5], [6]). All the solutions of the equations are considered in the class $V^{(n-1)}$ (n – order of equation). The principal results of this note are based on the sequential theory of distributions (see [4]).

1. In this note we consider the equation

$$(*) \quad x^{(n)} + p_1(t)x^{(n-1)} + \dots + p_n(t)x + p_{n+1}(t) = 0,$$

where p_i for $i = 1, 2, \dots, n+1$ are given periodic measures and p_1 is a locally integrable function. The derivative is understood in the distributional sense. By a solution of equation (*) we understand every distribution ($n-1$) whose derivative (in the distributional sense) is a function of locally bounded variation in R^1 . This class will be denoted by $V^{(n-1)}$. We prove some theorems on the existence and the uniqueness of periodic solutions of equation (*). Our results generalize some theorems for linear differential equations (see [5], [6]). The sequential theory of the distributions will be used (see [4]).

2. Our aim is now to show the principal results. We first introduce some notations.

A sequence of smooth, non-negative functions $\{\delta_k\}$ satisfying: $\int_{-\infty}^{\infty} \delta_k(t) dt = 1$, $\delta_k(t) = \delta_k(-t)$, $\delta_k(t) = 0$ for $|t| \geq \alpha_k$, where $\{\alpha_k\}$ is a sequence of positive numbers with $\alpha_k \rightarrow 0$ is called a δ -sequence (see [3], [4], p. 75). By a regular sequence for a distribution u we mean any sequence of the form $\varphi_k(t) = (u * \delta_k)(t) = \int_{-\infty}^{\infty} u(t-s) \delta_k(s) ds$, where $\{\delta_k\}$ is a δ -sequence (see [4], p. 117, 153). If, for every regular sequence $\{\varphi_k\}$ of a distribution u , the sequence $\left\{ \int_a^b \varphi_k(t) dt \right\}$ is convergent to some finite limit as $k \rightarrow \infty$, then the limit $\lim_{k \rightarrow \infty} \int_a^b \varphi_k(t) dt$ is called the *definite integral* of u and is denoted by $\int_a^b u(t) dt$ (see [3], [4]). We say that the product of distributions u and v exists if the sequence $\{(u * \delta_k)(v * \delta_k)\}$ is distributionally convergent for every δ -sequence $\{\delta_k\}$ (see [4], p. 242). If, for every regular sequence $\{\varphi_k\}$ for a distribution u , the sequence $\{|\varphi_k|\}$ is distributionally convergent, then we say that the modulus $|u|$ of u exists and we put $|u| = \lim_{k \rightarrow \infty} (d) |\varphi_k|$.

The consistency of the last definitions follows from the fact that the interlaced sequence of two δ -sequences is also a δ -sequence.

By a non-negative distribution we understand a distribution for which there exists a fundamental sequence whose terms are non-negative functions. A distribution u is a *measure* if there exists a function of locally bounded variation Φ such that $\Phi' = u$ (see [2]). We say that a distri-

bution p is *periodic* with the period ω ($\omega \neq 0$) if $p(t) = p(t + \omega)$ (see [4], p. 49).

Analogously to [5] (p. 72) we can prove (see [7]) the following

THEOREM 2.1. *If p_i are periodic measures with the period ω for $i = 1, 2, \dots, n+1$, p_1 is a locally integrable function in R^1 and zero-distribution is the only periodic solution with the period ω of the equation*

$$(2.1) \quad x^{(n)} + p_1(t)x^{(n-1)} + \dots + p_n(t)x = 0,$$

then there exists exactly one periodic solution with the period ω of equation ().*

In the sequel we shall give some conditions which guarantee that the trivial solution is the only periodic solution of equation (2.1).

Let ε and ω be positive numbers. We put

$$(2.2) \quad a(\omega, \varepsilon) = \left[\sum_{i=0}^{n-1} (\omega + 3\varepsilon)^{n-i-1} \right]^{-1}.$$

THEOREM 2.2. *Let p_i ($i = 1, 2, \dots, n$) be periodic measures with the period ω ($\omega > 0$) such that*

$$(2.3) \quad p_1 \text{ is a locally integrable function in } R^1,$$

$$(2.4) \quad p_r \in V^{(n-r-1)} \text{ for } r = 1, 2, \dots, n-1 \quad (n \geq 2),$$

$$(2.5) \quad \sum_{i=1}^n (-1)^{n-i} p_i^{(n-i)} \geq 0,$$

$$(2.6) \quad \int_0^\omega p_n(t) dt > 0, \quad p_n \geq 0,$$

for a fixed $\varepsilon > 0$

$$(2.7) \quad \max_{1 \leq i \leq n} \int_0^{\omega+3\varepsilon} |p_i(t)| dt < a(\omega, \varepsilon).$$

Then $x = 0$ is the unique ω -periodic solution of equation (2.1).

From Theorems 2.1 and 2.2 we infer that if p_{n+1} is a periodic measure with the period ω and p_i ($i = 1, 2, \dots, n$) satisfy the assumptions of the least theorem, then equation (*) has exactly one periodic solution with the period ω .

A real function of a single real variable is of class C^n in R^1 if all its derivatives of order $\leq n$ exist and are continuous functions in R^1 . Theorem 2.2 guarantees the existence and the uniqueness of periodic solutions in the class C^n of the equation

$$(2.8) \quad c_1(t)x^{(n)} + (c'_1(t) + c_2(t))x^{(n-1)} + \dots + (c'_n(t) + c_{n+1}(t))x = c_{n+2}(t)$$

in some cases to which the theorems of A. Lasota and Z. Opial (see [5], p. 81–85) cannot be applied.

EXAMPLE. Let p be a periodic function defined as follows:

$$p(t) = \begin{cases} 0 & \text{for } n - 1 + \frac{1}{30} \leq t < n - \frac{1}{30}, \\ 900(t - n + \frac{1}{30}) & \text{for } n - \frac{1}{30} < t \leq n, \\ -900(t - n - \frac{1}{30}) & \text{for } n < t \leq n + \frac{1}{30}, \\ 0 & \text{for } n + \frac{1}{30} < t \leq n + 1 - \frac{1}{30}, \end{cases}$$

where n is an arbitrary integer number. We take the following equation

$$(2.9) \quad x'' + \frac{1}{4}x' + \frac{1}{3}p(t)x = 0.$$

Theorem 2.2 implies that $x = 0$ is the unique periodic solution with the period 1 of equation (2.9). However, Theorem 4 of [5] cannot be applied to (2.9) because $\lambda_1 c_1 + \lambda_2 c_2 > 1$, where $\lambda_1 = \frac{1}{2}$, $\lambda_2 = \frac{1}{8}$, $c_1 = \frac{1}{4}$, $c_2 = 10$.

THEOREM 2.3. *Let p be a periodic measure with the period ω ($\omega > 0$) such that*

$$(2.10) \quad p \geq 0, \quad \int_0^\omega p(t) dt > 0,$$

for a fixed $\varepsilon > 0$

$$(2.11) \quad \int_0^{\omega+3\varepsilon} p(t) dt < (\omega + 3\varepsilon)^{-n+1},$$

p is a locally integrable function in R^1 if $n = 1$.

Then $x = 0$ is the unique periodic solution with the period ω of the equation

$$(2.12) \quad x^{(n)} + p(t)x = 0.$$

By Theorem 2.1 we infer that if p and q are periodic measure with the period ω and p satisfies the assumptions of the last theorem, then the equation

$$(2.13) \quad x^{(n)} + p(t)x + q(t) = 0$$

has exactly one periodic solution with the period ω .

If p and q are periodic locally integrable functions with the period ω , then the results of A. Lasota and Z. Opial (see [5]) guarantee the existence and uniqueness of periodic solutions of equation (2.13) in some cases to which Theorem 2.3 cannot be applied.

THEOREM 2.4. *If p is a periodic measure with the period ω ($\omega > 0$) such that*

$$(2.14) \quad \int_0^\omega |p(t)| dt < 16/\omega, \quad \int_0^\omega p(t) dt \geq 0, \quad p \neq 0,$$

then $x = 0$ is the unique periodic solution with the period ω of the equation

$$(2.15) \quad x'' + p(t)x = 0.$$

Let p and q be periodic measures with the period ω . Moreover, let p satisfy the assumptions of Theorem 2.4. Then from Theorem 2.1 and 2.4 it follows that the equation

$$(2.16) \quad x'' + p(t)x + q(t) = 0$$

has exactly one periodic solution with the period ω .

If p and q are periodic locally integrable functions with the period ω and $\int_0^\omega |p(t)| dt \leq 16/\omega$, $\int_0^\omega p(t) dt \geq 0$, $p \neq 0$, then there exists exactly one periodic solution with the period ω of equation (2.16) (see [5]). In note [6] there are considered non-trivial periodic and sign-changing solutions of equation (2.15).

3. Before giving the proofs of Theorems 2.2, 2.3 and 2.4 we shall formulate some properties of a definite integral and introduce the notation of a smooth integral.

A distribution u takes the mean value a at a point t_0 if and only if $\lim_{k \rightarrow \infty} \varphi_k(t_0) = a$ for each regular sequence $\{\varphi_k\}$ of u . Then we put $u(t_0) = a$ (see [3]).

If u is a measure, then for all a and b ($a, b \in R^1$) the integral $\int_a^b u(t) dt$ exists and

$$(3.1) \quad \left| \int_a^b u(t) dt \right| \leq \int_a^b |u(t)| dt \quad (a \leq b),$$

$$(3.2) \quad U(t) = \int_a^t u(s) ds + U(a),$$

where $U' = u$ (see [3]).

We write $u \geq v$ if and only if the difference $u - v$ is a non-negative distribution (see [2]). Let u and v be measures and $u \geq v$; then

$$(3.3) \quad \int_a^b v(t) dt \leq \int_a^b u(t) dt \quad (a \leq b).$$

Using (3.2), we obtain

$$(3.4) \quad \int_a^b u(t)q(t)dt = U(b)q(b) - U(a)q(a) - \int_a^b U(t)q'(t)dt,$$

where u is a measure, $U' = u$ and q is an absolutely continuous function.

A periodic distribution p is called *hereditarily periodic* if and only if there is a periodic distribution q such that $q' = p$ (see [9]). One can show (see [9]) that for every hereditarily periodic distribution p there exists a unique hereditarily periodic distribution q such that $q' = p$ (see [9]).

Let ε be a positive number and let the carrier of a smooth, non-negative function φ equals $[\varepsilon, 2\varepsilon]$. Moreover, let $\int_{-\infty}^{\infty} \varphi(t)dt = 1/\omega$ ($\omega > 0$) and let Π be the characteristic function of the interval $[0, \omega]$. We define

$$(3.5) \quad F_k(t) = \int_0^{\omega+3\varepsilon} \lambda(r-c)dr \int_r^t f_k(s)ds \stackrel{df}{=} \int_{c_\lambda}^t f_k(s)ds,$$

where $\lambda = \Pi * \varphi$, $c \in (0, \varepsilon)$ and $\{f_k\}$ is a fundamental sequence of f . If c and λ are fixed, then integral (3.5) is a primitive function of f_k . A primitive function which is of the form (3.5) will be called a *smooth integral* of f_k . One can show that the sequence $\{F_k\}$ defined by (3.5) is also fundamental (see [9]). Hence we can define

$$(3.6) \quad \int_{c_\lambda}^t f(s)ds \stackrel{df}{=} \lim_{k \rightarrow \infty} (d) \int_{c_\lambda}^t f_k(s)ds.$$

The smooth integral of order n we define by induction, letting

$$(3.7) \quad \int_{c_\lambda}^t f(s)ds^0 = f, \quad \int_{c_\lambda}^t f(s)ds^n = \int_{c_\lambda}^t \left(\int_{c_\lambda}^s f(r)dr^{n-1} \right) ds.$$

One may prove (see [9]) that, for every hereditarily periodic distribution f , $\int_{c_\lambda}^t f(s)ds^n$ is also a hereditarily periodic distribution which does not depend on the choice of c and λ .

Proof of Theorem 2.2. Let x be a non-zero periodic solution with the period ω of equation (2.1). Then we consider two cases:

1° there exists a $t_0 \in [0, \omega]$ such that $x(t_0) = 0$,

2° $x(t) > 0$ ($x(t) < 0$) for all $t \in R^1$.

If $n = 1$, then Theorem 2.2 is obvious. We assume that $n > 1$. Then $x', x'', \dots, x^{(n-1)}$ are hereditarily periodic distributions. Hence we have

$$(3.8) \quad x(t) = - \int_{t_0}^t \left[\int_{c_\lambda}^\tau \left(\sum_{i=1}^n p_i(s)x^{(n-i)}(s) \right) ds^{n-1} \right] d\tau.$$

We put

$$(3.9) \quad \varphi_{ir} = p_i * \delta_r, \quad \bar{\varphi}_{ir} = |p_i| * \delta_r, \quad \psi_{ir} = x^{(n-i)} * \delta_r,$$

$$M_i = \sup_{t \in [0, \omega]} |x^{(n-i)}|(t), \quad M = \sum_{i=1}^n M_i, \quad \Phi_{ik} = (p_i x^{(n-i)}) * \delta_k,$$

where $\{\delta_r\}$ is a δ -sequence. We take the sequence $\{F_k^{(v)}\}$ defined as follows:

$$(3.10) \quad F_k^{(v)}(t) = - \left[\int_{c_\lambda}^t \left(\sum_{i=1}^n \Phi_{ik}(s) \right) ds^{n-1} \right]^{(v)}, \quad v = 0, 1, \dots, n-2.$$

By [9] we infer that $F_k^{(v)}$ is a hereditarily periodic distribution and the sequence $\{F_k^{(v)}\}$ is convergent to the function $x^{(v+1)}$. Since

$$(3.11) \quad |\Phi_{ik}| = \lim_{r \rightarrow \infty} (\varphi_{ir} \psi_{ir}) * \delta_k \leq M_i \bar{\varphi}_{ik},$$

by (3.10) we have

$$(3.12) \quad |F_k^{(n-2)}(t)| \leq M \max_{1 \leq i \leq n} \int_0^{\omega+3\varepsilon} \bar{\varphi}_{ik}(t) dt.$$

Hence, we get

$$(3.13) \quad \sup_{t \in [0, \omega]} |F^{(n-2)}|(t) \leq M \max_{1 \leq i \leq n} \int_0^{\omega+3\varepsilon} |p_i(t)| dt.$$

Similarly

$$(3.14) \quad \sup_{t \in [0, \omega]} |F^{(v)}|(t) \leq M (\omega + 3\varepsilon)^{n-v-2} \max_{1 \leq i \leq n} \int_0^{\omega+3\varepsilon} |p_i(t)| dt.$$

Using (3.8), (3.13) and (3.14), we obtain

$$(3.15) \quad M \leq M (a(\omega, \varepsilon))^{-1} \max_{1 \leq i \leq n} \int_0^{\omega+3\varepsilon} |p_i(t)| dt.$$

Having integrated by parts the product $p_i x^{(n-i)}$, we obtain in case 2° the inequality

$$(3.16) \quad 0 = \int_0^\omega \omega^{(n)}(t) dt = \left| \int_0^\omega \left(\sum_{i=1}^n (-1)^{n-i} p_i^{(n-i)}(t) x(t) \right) dt \right| \\ \geq \min_{t \in [0, \omega]} |x(t)| \int_0^\omega p_n(t) dt > 0,$$

which is of course impossible. Thus the proof is complete.

Proof of Theorem 2.3. Suppose that there exists a non-zero periodic solution x with the period ω of equation (2.12). If there exists a t_0 such that $t_0 \in [0, \omega]$ and $x(t_0) = 0$, then by (3.8) we can write

$$(3.17) \quad \max_{t \in [0, \omega]} |x(t)| \leq \max_{t \in [0, \omega]} |x(t)| (\omega + 3\varepsilon)^{n-1} \int_0^{\omega+3\varepsilon} p(t) dt,$$

which contradicts (2.11). In the second case Theorem 2.3 is obvious. Thus our assertion follows.

Proof of Theorem 2.4. Let x be a non-zero periodic solution of (2.15) with the period ω . Then we consider three cases:

I. $x(t) > 0$ ($x(t) < 0$) for all $t \in R^1$,

II. there exist t_1, t_2, t_3 such that $0 \leq t_1 < t_2 < t_3 \leq \omega$,

$$x(t_1) = x(t_2) = x(t_3) = 0,$$

III. there exist only two point $t_1, t_2 \in [0, \omega]$ such that

$$0 \leq t_1 < t_2 \leq \omega, \quad x(t_1) = x(t_2) = 0.$$

By (2.15) and [1] we get in the case of I

$$(3.18) \quad x'' \frac{1}{x} + p(t) = 0.$$

Since $x(0) = x(\omega)$, $x'(0) = x'(\omega)$, integrating by parts the left-hand side of (3.18), we infer that

$$(3.19) \quad \int_0^\omega \left[\frac{x'(t)}{x(t)} \right]^2 dt + \int_0^\omega p(t) dt = 0,$$

which contradicts (2.14).

In the case of II, we can write by [8]

$$(3.20) \quad \int_{t_1}^{t_2} |p(t)| dt \geq \frac{4}{t_2 - t_1}, \quad \int_{t_2}^{t_3} |p(t)| dt \geq \frac{4}{t_3 - t_2}.$$

Hence and from (2.14) we state that

$$(3.21) \quad \frac{16}{\omega} > \int_0^\omega |p(t)| dt \geq 4 \left(\frac{1}{t_2 - t_1} + \frac{1}{t_3 - t_2} \right) \geq \frac{16}{\omega},$$

which is of course impossible.

In the case of III, we can assume without loss of a generality

$$(3.22) \quad x(0) = x(\omega) = 0, \quad x(t) \geq 0 \quad (x(t) \leq 0) \quad \text{for all } t \in R^1.$$

If $x'(0) = 0$, then by [7] we have $x = 0$. Let $x'(0) \neq 0$ and let $\varphi_k = p * \delta_k$, $\psi_k = x * \delta_k$. Then there exists a point t_k in the interval $[-2a_k, 2a_k]$ such that $\psi'_k(t_k) = 0$. Besides, the sequence $\{t_k\}$ converges to zero. Now we consider the sequence $\{Y_k^{(v)}\}$ defined as follows:

$$(3.23) \quad Y_k^{(v)}(t) = - \left[\int_{t_k}^t (t-s) \varphi_k(s) \psi_k(s) ds + \psi_k(t_k) \right]^{(v)},$$

$v = 0, 1$.

From Helly's theorem it follows that a subsequence $\{Y_{k_r}^{(v)}\}$ of $\{Y_k^{(v)}\}$ is convergent to a function $Y^{(v)}$ of locally bounded variation in R^1 . Without loss of a generality we can assume that sequences $\{Y_k^{(v)}\}$ are convergent to $Y^{(v)}$. Since

$$(3.24) \quad Y_k''(t) = -\varphi_k(t) \psi_k(t),$$

$$(3.25) \quad Y(t) = x(t) + ct + d,$$

where c and d are some constants. From the almost uniform convergence of $\{Y_k\}$ we have

$$(3.26) \quad x(0) = \lim_{k \rightarrow \infty} \psi_k(t_k) = 0, \quad \lim_{k \rightarrow \infty} Y_k(t_k) = Y(0) = 0.$$

Hence, by (3.22) and (3.25), we get $d = 0$. We shall prove that $c = 0$. In fact, let $\beta_k \stackrel{\text{df}}{=} Y' * \delta_k$. Then by (3.25) we obtain $\beta_k(t_k) = c$. On the other hand, from the properties of convolution and (3.23) we have

$$(3.27) \quad |\beta_k(t_k)| = \left| \left[\lim_{r \rightarrow \infty} \int_{-a_k}^{a_k} d\tau \int_{t_r}^{t-\tau} \varphi_r(s) \psi_r(s) \delta_k(\tau) ds \right] \right|_{t=t_k} \\ \leq \left[|\lim_{r \rightarrow \infty} (\Phi_r \psi_r) * \delta_k| \right]_{t=t_k} + \left| \lim_{r \rightarrow \infty} \Phi_r(t_r) \psi_r(t_r) \right| + \\ + \left| \left[\lim_{r \rightarrow \infty} \int_{-a_k}^{a_k} d\tau \int_{t_r}^{t-\tau} \Phi_r(s) \psi'_r(s) \delta_k(\tau) ds \right] \right|_{t=t_k},$$

where $\varphi_r = p * \delta_r$, $\psi_r = x * \delta_r$, $\Phi_r(t) = \int_0^t \varphi_r(s) ds$.

Consequently $\lim_{k \rightarrow \infty} \beta_k(t_k) = 0$. Hence it follows that the sequence $\{Y_k\}$ is uniformly convergent to the function x . By (3.23) and Gronwall's inequality we get

$$(3.28) \quad |Y_k(t)| \leq E_k(M) \exp \left[|t - t_k| \int_{t_k}^t \varphi_k(s) ds \right],$$

where M is an arbitrary compact interval and

$$(3.29) \quad E_k(M) = \max_{t \in M} \left| \int_{t_k}^t (t-s)(\psi_k(s) - Y_k(s))\varphi_k(s) ds \right| + |\psi_k(t_k)|.$$

Evidently $\lim_{k \rightarrow \infty} Y_k = 0$. Thus our assertion follows.

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