A STABILITY RESULT FOR THE LINEAR DIFFERENTIAL EQUATION x''+f(t)x = 0

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Suppose that the real-valued function f(t) is positive, continuous and monotonic increasing for $t \ge t_0$. If x = x(t) is a solution of the equation

(1)
$$x'' + f(t)x = 0$$
 $(' = d/dt)$

for $t \ge t_0$, it is known that the solution x(t) oscillates infinitely often as $t \to \infty$, and that the successive maxima of |x(t)| decrease, with increasing t. In particular x(t) is bounded as $t \to \infty$.

The purpose here is to give a condition on f(t) which ensures that $x(t) \to 0$ as $t \to \infty$.

THEOREM. Suppose that f(t) is positive, continuous and monotonic increasing for $t \ge t_0$ and that f(t) has continuous derivatives of orders ≤ 3 . If, for some α , $1 < \alpha \le 2$, and $F = f^{-1/\alpha}$,

$$\int_{t_0}^{\infty} |F'''| dt < \infty,$$

then every solution x(t) of (1) tends to x = 0 as $t \to \infty$.

A particular case of the theorem, corresponding to $\alpha = 2$, has been obtained very recently by Lazer [4].

PROOF. With the solution x = x(t) we define the function y(t) by

$$y(t) = x^2 \left(\frac{2F^{1-\alpha}}{\alpha-1} + F'' \right) - 2xx'F' + \frac{2x'^2F}{\alpha-1}.$$

Working out the differentiation with respect to t and reducing the result by means of $x'' = -xf = -xF^{-\alpha}$, we obtain

$$y'(t) = x^2 F''' + \frac{2(2-\alpha)}{\alpha-1} x'^2 F'.$$

Hence

$$y(t) = y(t_0) + \int_{t_0}^t x^2 F''' dt + \frac{2(2-\alpha)}{\alpha-1} \int_{t_0}^t x'^2 F' dt$$
$$\leq y(t_0) + \int_{t_0}^\infty x^2 |F'''| dt = K \text{ (say)}$$

since $F' \leq 0$. Now

$$F^{1-\alpha} = f^{1-1/\alpha} \to \infty$$
, as $t \to \infty$

and

$$|F''| = |F''(t_0) + \int_{t_0}^t F'''dt|$$

 $\leq |F''(t_0)| + \int_{t_0}^\infty |F'''|dt|$

so that F'' is bounded as $t \to \infty$.

Thus, given any $\varepsilon > 0$, we can choose $T > t_0$ such that at t = T,

(i)
$$\frac{K}{\varepsilon} < \frac{2F^{1-\alpha}}{\alpha-1} + F''$$

and

(ii)
$$x'(T) = 0.$$

Then

$$x^2(T) \frac{K}{\varepsilon} < y(T) \leq K$$

 $x^2(T) < \varepsilon$.

or

 $x^2(t) < arepsilon$ whenever t > T $\lim_{t \to \infty} x(t) = 0$,

as required.

and so

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References

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