

SHILNIKOV TYPE SOLUTIONS  
UNDER STRONG NON-AUTONOMOUS PERTURBATION

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We study the behaviour of solutions in a neighbourhood of the origin for a certain type of non-autonomous system of partial differential equations whose linear approximation is non autonomous.

1. INTRODUCTION

To study either the bifurcation which arises from a homoclinic orbit  $\Gamma$ , when a system of differential equations is perturbed, or the behaviour of solutions close to  $\Gamma$ , it is necessary to know the Poincaré map defined in a transversal section of  $\Gamma$ , with some precision. The Poincaré map is defined as a combination of two dynamics, one of them in a neighbourhood of the origin and the other in a tubular neighbourhood of the orbit  $\Gamma$ .

Far away from the origin we may appeal to the continuity of the solution with respect to the initial data. So we consider the solutions in a neighbourhood of the origin [1, 5].

This paper focuses on the derivation of exponential expansions (Deng [3], Blázquez-Tuma [2]) for solutions of systems of the type employed in the Shilnikov theorem [5], with a non linear, non autonomous perturbation and with a non-autonomous linear part.

Let us consider the equation

$$(1.1) \quad \dot{z} + Az = f(t, z)$$

where  $A$  is a sectorial operator in a Banach space  $X$  and  $f$  is both locally Hölder in  $t$  and  $f \in C^k(X^\alpha, X)$ ,  $k > 2$ ,  $0 \leq \alpha < 1$ , in  $z$ . The equation (1.1) has a local solution.

We assume that the origin is a hyperbolic equilibrium point, that is,  $f(t, 0) = 0$ ,  $\forall t \in \mathbb{R}$  and the linearisation about the origin is:

$$(1.2) \quad \dot{z} + Az = Bz + C(t)z + g(t, z)$$

where the non linear part  $g(t, z) = zg_1(t, z)$  with  $\|g_1(t, z)\| = O(\|z\|^a)$ , some  $a > 0$ , or

$$\|g(t, z_1) - g(t, z_2)\| < k(p)\|z_1 - z_2\|_a, \quad \forall t \in \mathbb{R}$$

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with  $\|z_i\|_\alpha < p, i = 1, 2$  and  $\lim_{s \rightarrow +\infty} k(s) = 0$  Let us denote by  $L = A - B$  and  $L(t) = A - B - C(t)$  and we assume

H1.  $\sigma(L) = \sigma_1 \cup \sigma_2$  where

- (i)  $\sigma_1 = \sigma(L) \cap \{\lambda/Re(\lambda) > 0\}$ , and there exists a simple, real eigenvalue  $\beta \in \sigma_1$  such that  $Re\lambda > \beta > 0, \forall \lambda \in \sigma_1 - \{\beta\}$ .
- (ii)  $\sigma_2 = \sigma(L) \cap \{\lambda/Re\lambda < 0\}$ , and there exist two complex conjugate eigenvalues  $\rho \pm i\omega \in \sigma_2$  such that  $0 > \rho > Re(\lambda); \forall \lambda \in \sigma_2, Re\lambda \neq \rho$ ;
- (iii)  $\rho + \beta > 0$

Under some conditions on  $C(t)$ , we prove that the solution  $z(t)$  of the non autonomous system (1.2) has an exponential expansion in a neighbourhood of the origin. That is, for small  $\|z_0\|_\alpha = \|z(0)\|_\alpha$ , there exist  $0 < \varphi < q$ , such that

$$z(t, t_0, z_0) = K(z_0, t_0)e^{-\varphi(t-t_0)} + \varepsilon(t, t_0)$$

with  $\|\varepsilon(t, t_0)\|_\alpha < C\|z_0\|_\alpha e^{-q(t-t)}$  and  $K(z_0, t_0) \in \ker(L - \beta I)$ .

The Banach space  $X^\alpha$  can be written locally as  $X^\alpha = X_1^\alpha \oplus X_2^\alpha$  where  $X_i^\alpha, i = 1, 2$  are invariant sub manifolds associated to the spectral sets  $\sigma_i$  with projections  $E_i, i = 1, 2$ . If  $L_i = L/X_i^\alpha$ , we have that  $\sigma(L_i) = \sigma_i$  and the bounds ([4]).

$$(1.3) \quad \begin{aligned} \|e^{-L_1 t} E_1 z\| &\leq M e^{-\beta t} \|E_1 z\|_\alpha \leq M e^{-\beta t} t^{-\alpha} \|E_1 z\|; & t > 0 \\ \|e^{-L_2 t} E_2 z\| &\leq M e^{-\rho t} \|E_2 z\|_\alpha \leq M e^{-\rho t} \|E_2 z\|; & t < 0 \end{aligned}$$

Let  $x = E_1 z$ , and  $y = E_2 z$ . Then equation (1.1) can be written as

$$(1.4) \quad \begin{aligned} \dot{x} + L_1(t)x &= E_1 g(x, y, t) = g_1(x, y, t) \\ \dot{y} + L_2(t)y &= E_2 g(x, y, t) = g_2(x, y, t). \end{aligned}$$

Let us assume either one of the following conditions on  $C(t)$

$$H2.1 \quad \int_{\mathbb{R}} |C(t)|^2 dt < P^2 < \infty.$$

$$H2.2 \quad C(t) \text{ is bounded that is } \|C(t)\| < k \text{ some } k > 0.$$

We know that the linear systems  $\dot{x} + L_1(t)x = 0$ , and  $\dot{y} + L_2(t)y = 0$ , have unique solutions  $x(t) = x(t; t_0, x_0); y(t) = y(t; t_0, y_0)$  such that  $x(t_0) = x_0, y(t_0) = y_0$ . These solution generate a family of evolution operator  $\{T_1(t, s)/t > s\}$  and  $\{T_2(t, s)/t < s\}$  such that

$$x(t; t_0, x_0) = T_1(t, t_0)x_0; y(t; t_0, y_0) = T_2(t, t_0)y_0.$$

Using Gronwall's inequality [4, Lemma 7.11], we obtain the following.

**LEMMA 1.** Under the hypothesis H1, we have:

- (i) If  $C(t)$  satisfies H2.1 then for  $0 < \alpha < 1/2$  there exist a constant  $K$  such that

$$\begin{aligned} \|T_1(t, s)\| &< Ke^{-\beta_1(t-s)}; & t > s \\ \|T_2(t, s)\| &< Ke^{-\rho(t-s)}; & t < s \end{aligned}$$

with  $\beta_1 = \beta - PM/\sqrt{1 - 2\alpha} > 0$ .

- (ii) If  $C(t)$  satisfies H2.2 then there exists a constant  $K$  such that

$$\begin{aligned} \|T_1(t, s)\| &\leq Ke^{-(\beta - (kM\Gamma(1-\alpha))^{1/1-\alpha})(t-s)}; & t \geq s \\ \|T_2(t, s)\| &\leq Ke^{\delta(t-s)}; & t < s \end{aligned}$$

with  $\delta = \beta - kM > 0$

PROOF: Let us prove the bounds for  $T_1(t, s)$ :

- (i)

$$\begin{aligned} x(t) &= e^{-L(t-s)}x(s) + \int_s^t e^{-L(t-r)}C(r)x(r) dr \|x(t)\|_\alpha \\ &\leq Me^{-\beta(t-s)}\|x(s)\|_\alpha + \int_s^t Me^{-\beta(t-r)}(t-r)^{-\alpha}\|C(r)\|\|x(r)\|_\alpha dr \Rightarrow \|x(t)\|_\alpha e^{\beta(t-s)} \\ &\leq M\|x(s)\|_\alpha + \int_s^t Me^{\beta(r-s)}(t-r)^{-\alpha}\|C(r)\|\|x(r)\|_\alpha dr \end{aligned}$$

using Gronwall's inequality [4]

$$\|x(t)\|_\alpha e^{\beta(t-s)} \leq M\|x(s)\|_\alpha e^{M \int_s^t (t-r)^{-\alpha} |C(r)| dr}$$

Since for  $0 < \alpha < 1/2$

$$\begin{aligned} \int_s^t (t-r)^{-\alpha}\|C(r)\| dr &\leq \left(\int_s^t (t-r)^{-2\alpha} dr\right)^{1/2} \left(\int_s^t \|C(r)\|^2 dr\right)^{1/2} \\ &\leq [P/\sqrt{1 - 2\alpha}](t-s)^{(1/2 - \alpha)} \end{aligned}$$

the result follows.

- (ii)

$$\|x(t)\|_\alpha \leq Me^{\beta(t-s)}\|x(s)\|_\alpha + \int_s^t Me^{-\beta(t-r)}(t-r)^{-\alpha}\|C(r)\|\|x(r)\|_\alpha dr$$

then

$$\|x(t)\|_{\alpha} e^{\beta(t-s)} \leq M \|x(s)\|_{\alpha} + \int_s^t M e^{\beta(r-s)} (t-r)^{-\alpha} \|C(r)\| \|x(r)\|_{\alpha} dr$$

Using Gronwall's inequality [4]

$$\|x(t)\|_{\alpha} e^{\beta(t-s)} \leq K \|x(s)\|_{\alpha} E_{1-\alpha}(\Theta(t-s))$$

where

$$\Theta = (kM\Gamma(1-\alpha))^{1/1-\alpha}; E_{1-\alpha}(\Theta(t-s)) \approx 1/(1-\alpha)e^{\Theta(t-s)}$$

Hence we have

$$\|T_1(t,s)x(s)\|_{\alpha} \leq K \|x(s)\|_{\alpha} e^{-(\beta-(kM\Gamma(1-\alpha))^{1/1-\alpha})(t-s)}.$$

□

Immediately, from the lemma, we have.

**THEOREM 1.** *There exist local stable ( $W^s$ ) and unstable ( $W^u$ ) manifolds of (1.4).*

**PROOF:** Let

$$S = \left\{ z_0 / \|E_1 z_0\| < p/K, \|z(t, t_0, z_0)\|_{\alpha} < p, t \geq t_0 \right\}$$

If  $z_0 \in S$  then

$$z(t) = x(t) + y(t) \in X_1^{\alpha} \oplus X_2^{\alpha},$$

where

$$y(t) = T_2(t, t_0) E_2 z_0 + \int_{t_0}^t T_2(t, s) E_2 g(s, z(s)) ds.$$

Hence

$$T_2(0, t)y(t) = T_2(0, t_0) E_0 z_0 + \int_{t_0}^t T_2(0, s) E_2 g(s, z(s)) ds.$$

But

$$\begin{aligned} \|T_2(0, t)y(t)\|_{\alpha} &\leq K e^{-\delta t} \|y(t)\|_{\alpha} \rightarrow 0, \text{ as } t \rightarrow \infty \Rightarrow T_2(0, t_0) E_2 z_0 \\ &= - \int_{t_0}^{\infty} T_2(0, s) E_2 g(s, z(s)) ds \Rightarrow E_2 z_0 \\ &= - \int_{t_0}^{\infty} T_2(0, s) E_2 g(s, z(s)) ds, \quad t \geq t_0 \Rightarrow z(t) \\ &= T_1(t, t_0) a + \int_{t_0}^t T_1(t, s) E_1 g(s, z(s)) ds - \int_t^{\infty} T_2(t, s) E_2 g(s, z(s)) ds \subseteq R(z) \end{aligned}$$

say.

Similarly if  $a \in X_1$  with  $\|a\| < p/2K$  then we shall prove that there exists a unique solution,  $z(t, t_0, a)$ , with  $E_1 z_0 = E_1(z(t_0, t_0, a)) = a$ , and  $\|z\|_\alpha < p, \forall t > t_0$ . In fact

$$\begin{aligned} \|z\|_\alpha &\leq K e^{-\beta_1(t-t_0)} \|a\| + \int_{t_0}^t K e^{-\beta_1(t-s)} \|E_1 g(s, z(s))\| ds + \int_t^\infty K e^{\delta(t-s)} \|E_2 g(s, z(s))\| ds \\ &\leq p/2 + Kk(p) \left( \|E_1\| \int_0^\infty e^{-\beta_1 u} du + \|E_2\| \int_0^\infty e^{-\delta u} du \right) < p \end{aligned}$$

so  $R(z)$  is a contraction map, in the space of continuous functions with  $\sup \|z\|_\alpha < p$  and satisfying  $E_1 z(t_0) = a$ . Hence there exist a unique fixed point  $z(t; t_0, a)$ . Furthermore, from the integral representation it follows that the application  $t \rightarrow z(t, t_0, a)$  is Holder continuous. Therefore if  $z$  is a solution of the equation (1.2) with initial conditions.

$$h(a) \equiv z(t_0, t_0, a) = a - \int_{t_0}^\infty T_2(t_0, s) E_2 g(s, z(s)) ds$$

then  $E_1 h(a) \equiv a$  Moreover

$$S = \{h(a)/a \in X_1^\alpha, \|a\|_\alpha \leq p/2K\}$$

and  $\|h(a) - a\|_\alpha = 0(\|a\|_\alpha)$ . Similarly

$$S = W^u(0) = \{h(a)/a \in X_2^\alpha, \|a\|_\alpha \leq p/2K\}. \quad \square$$

REMARK. The stable and unstable manifolds are given locally by

$$W_{loc}^s : y = h(x, t); \quad W_{loc}^u : x = k(y, t)$$

Letting

$$x \rightarrow x - k(y, t), \quad y \rightarrow y - h(x, t)$$

then

$$W_{loc}^s : y = 0; \quad W_{loc}^u : x = 0$$

and thus equation (1.4) becomes

$$\begin{aligned} \dot{x} + L_1(t)x &= f_1(x, y, t)x \\ \dot{y} + L_2(t)y &= f_2(x, y, t)y \end{aligned} \tag{1.5}$$

with  $f_i(0, 0, t) = 0 \quad \forall t > 0$  The integral form of (1.5) is given by

$$\begin{aligned} x(t) &= T_1(t, t_0)x_0 + \int_{t_0}^t T_1(t, s) f_1(s, x(s), y(s))x(s) ds \\ y(t) &= T_2(t, t_1)y_1 + \int_{t_1}^t T_2(t, s) f_2(s, x(s), y(s))y(s) ds \end{aligned} \tag{1.6}$$

for any  $t_0$  and  $t_1$ .

**LEMMA 2.** For  $\|x_0\|_\alpha, \|y_1\|_\alpha$  sufficiently small there exist a unique solution of (1.5) in a neighbourhood of the origin for  $0 < t_0 < t_1$

**PROOF:** Let

$$H = \left\{ (x, y) / \|x(t)\|_\alpha, \|y(s)\|_\alpha < K_1 < \infty \right\},$$

$H$  is a complete metric space with the norm:

$$d((x_1, y_1), (x_2, y_2)) = \|x_2 - x_1\|_\alpha + \|y_2 - y_1\|_\alpha.$$

Let  $T(x, y) = (T_1(x, y), T_2(x, y))$  where  $T_1$  and  $T_2$  are given a the right hand side of (1.6). Then  $T : H \rightarrow H$  is a contraction map:

$$\begin{aligned} \|T_1(x, y)\|_\alpha &\leq K e^{-\beta(t-t_0)} \|x_0\|_\alpha + \int_{t_0}^t K e^{-\beta(t-s)} k(p) \|x(s)\|_\alpha ds \Rightarrow \|T_1(x, y)\|_\alpha e^{\beta(t-t_0)} \\ &\leq K \|x_0\|_\alpha + K \int_{t_0}^t e^{\beta(s-t_0)} k(p) \|x(s)\|_\alpha ds \\ &\leq K \|x(t_0)\|_\alpha \left( 1 + \int_{t_0}^t k(p) ds \right) \leq p \end{aligned}$$

Similarly

$$\|T_2(x, y)\|_\alpha \leq K e^{\delta(t-t_1)} \|y_1\|_\alpha + \int_t^{t_1} K e^{\delta(t-s)} k(p) \|y(s)\|_\alpha ds \leq p$$

Furthermore

$$\|T_1(x, y) - T_1(x_1, y_1)\|_\alpha \leq \int_{t_0}^t K e^{-\beta(t-s)} k(p) \|x(s) - x_1(s)\|_\alpha ds \leq q \|x - x_1\|_\alpha$$

and

$$\|T_2(x, y) - T_2(x_1, y_1)\|_\alpha \leq \int_t^{t_1} K e^{\delta(t-s)} k(p) \|x(s) - x_1(s)\|_\alpha ds \leq q \|y - y_1\|_\alpha$$

with  $q < 1$ , for small  $k(p)$ .

Then the result follows by the fixed point theorem. □

**LEMMA 3.** The solution of (1.1) under the hypothesis H1-H2.1 satisfies

$$\|z(t)\|_\alpha \leq K_3 e^{-\beta_1(t-s)} \|z(s)\|_\alpha$$

PROOF: Let

$$H = \left\{ z(t) / \|z(t)\|_\alpha \leq K_3 e^{-\beta_1(t-s)} \|z(s)\|_\alpha \right\}$$

and define on  $H$

$$F(z) = T(t, s)z(s) + \int_s^t T(t, r)g_1(r, z)z(r) dr$$

Then

$$\begin{aligned} \|F(z)\|_\alpha &\leq K e^{-\beta_1(t-s)} \|z(s)\|_\alpha + \int_s^t K e^{-\beta_1(t-r)} \|g_1(r, z)\| \|z(r)\|_\alpha dr \Rightarrow \|F(z)\|_\alpha e^{\beta_1(t-s)} \\ &\leq K \|z(s)\|_\alpha + \int_s^t K K_3 e^{\beta_1(r-s)} \|g_1(r, z)\| \|z(s)\|_\alpha e^{-\beta(r-s)} dr \\ &\leq K \|z(s)\|_\alpha \left( 1 + \int_s^t K_3 \|g_1(r, z)\| dr \right) \leq K_1 \end{aligned}$$

but

$$\int_s^t \|g_1(r, z)\| dr \leq \int_s^t K_3 \left( e^{-\beta_1(t-s)} \|z(s)\| \right)^\alpha dr < K_2$$

Then  $F(z) \in H$  and  $F$  is a contraction. In effect

$$\|F(u) - F(v)\|_\alpha \leq \int_s^t \|T(t, r)(g(r, u) - g(r, v))\|_\alpha dr \leq \int_s^t K e^{-\beta_1(t-r)} k(p) |dr| \|u - v\|_\alpha$$

For small  $k(p)$  we have

$$\|F(u) - F(v)\|_\alpha \leq q \|u - v\|_\alpha \quad q < 1.$$

**THEOREM 2.** Under the conditions of the lemma the solution  $z(t)$  has an exponential expansion (taking  $\varphi = \beta_1$ ) if

$$(2\beta)^{1-2\alpha} > 4P^2M^2\Gamma(1 - 2\alpha)$$

PROOF: Let  $X = X_1^\alpha \oplus X_2^\alpha$  where  $X_1^\alpha = \ker(L - \beta I)$ ;  $X_2^\alpha = \Im(L - \beta I)$  and  $L_i = L/X_i^\alpha$  and  $E_i$  be projections,  $i = 1, 2$ . Then  $z = u + v \in X^\alpha$ . Then

$$v(t) = e^{-L_2(t-t_0)} E_2(z_0) + \int_{t_0}^t e^{-L_2(t-s)} (C(s) + E_2 g(t, z)) v(s) ds$$

Let  $\gamma, \sigma$  such that  $0 < \beta < \sigma < \gamma$ . Then we have

$$\|v(t)\|_\alpha \leq K e^{-\sigma(t-t_0)} \|E_2(z_0)\|_\alpha.$$

Let

$$H = \left\{ v(t) / \|v(t)\|_\alpha \leq K_3 e^{-\sigma(t-t_0)} \|E_2(z_0)\|_\alpha \right\}$$

Then if  $F(v)$  is the right hand side of the integral equation, we have

$$\begin{aligned} \|F(v)\|_\alpha &\leq M e^{-\gamma(t-t_0)} \|E_2(z_0)\|_\alpha + \int_{t_0}^t K e^{-\gamma(t-s)} (t-s)^{-\alpha} \left( \|E_2 g(s, z)\| \right. \\ &\quad \left. + \|C(s)\| \right) \|v(s)\|_\alpha ds \\ &\leq M e^{-\gamma(t-t_0)} \|E_0 z_0\|_\alpha + M e^{-\gamma(t-t_0)} \int_{t_0}^t (t-s)^{-\alpha} \left( \|C(s)\| \right. \\ &\quad \left. + \|E_2 g(s, z)\| \right) e^{-(\gamma-\sigma)(t-s)} \|E_2 z_0\|_\alpha ds \\ &\leq M e^{-\sigma(t-t_0)} \|E_2 z_0\|_\alpha \left( 1 + \int_{t_0}^t (t-s)^{-\alpha} \|C(s)\| e^{-(\gamma-\sigma)(t-s)} ds \right. \\ &\quad \left. + \int_{t_0}^t (t-s)^{-\alpha} \|E_2 g\| e^{-(\gamma-\sigma)(t-s)} ds \right) \\ &\leq M e^{-\sigma(t-t_0)} \|E_2 z_0\|_\alpha \left( 1 + \left[ \int_{t_0}^t \|C(s)\|^2 ds \right]^{1/2} \left[ \int_{t_0}^t (t-s)^{-2\alpha} e^{-2(\gamma-\sigma)(t-s)} ds \right]^{1/2} \right. \\ &\quad \left. + k(p) \int_{t_0}^t (t-s)^{-\alpha} e^{-(\gamma-\sigma)(t-s)} ds \right) \leq K e^{-\sigma(t-t_0)} \end{aligned}$$

Furthermore  $F$  is a contraction, since

$$\begin{aligned} \|F(v_1) - F(v_2)\|_\alpha &\leq M \int_{t_0}^t e^{-\gamma(t-s)} (t-s)^{-\alpha} \left( \|C(s)\| + \|E_2 g\| \right) \|v_1 - v_2\|_\alpha ds \\ &\leq M \left( \int_{t_0}^t e^{-\gamma(t-s)} (t-s)^{-\alpha} \left( \|C(s)\| ds + \int_{t_0}^t e^{-\gamma(t-s)} (t-s)^{-\alpha} k(p) ds \right) \|v_1 - v_2\|_\alpha \right) \\ &\leq M \left( P \left[ \int_{t_0}^t e^{-2\gamma(t-s)} (t-s)^{-2\alpha} ds \right]^{1/2} + k(p) \int_{t_0}^t e^{-\gamma(t-s)} (t-s)^{-\alpha} ds \right) \|v_1 - v_2\|_\alpha \\ &\leq M \left( P \left[ \frac{\Gamma(1-2\alpha)}{(2\gamma)^{1-2\alpha}} \right]^{1/2} + Lk(p) \right) \|v_1 - v_2\|_\alpha \\ &\leq \left( P \left[ \frac{\Gamma(1-2\alpha)}{(2\beta)^{1-2\alpha}} \right]^{1/2} + Lk(p) \right) \|v_1 - v_2\|_\alpha \end{aligned}$$



So let us choose  $p$  such that  $MLk(p) < 1/2$ , and taking

$$P^2M^2 \left[ \frac{\Gamma(1 - 2\alpha)}{(2\beta)^{1-2\alpha}} \right] < 1/4$$

it follows that  $F$  is a contraction as required.

On the other hand

$$\begin{aligned} & \int_{t_0}^{\infty} (t - s)^{-\alpha} e^{\beta_1(t-t_0)} e^{-\beta(t-s)} \left( \|C(s)\| + \|E_1g\| \right) \|z(s)\|_{\alpha} ds \\ & \leq \int_{t_0}^{\infty} (t - s)^{-\alpha} e^{-\beta(t-s)} e^{\beta_1(t-t_0)} \left( \|C(s)\| + \|E_1g\| \right) K e^{-\beta_1(s-t_0)} E_1z_0 ds \\ & \leq K \int_{t_0}^{\infty} (t - s)^{-\alpha} e^{-(PM/\sqrt{1-2\alpha})(t-s)} \left( \|C(s)\| + \|E_1g\| \right) E_1z_0 ds < \infty \end{aligned}$$

then

$$\begin{aligned} K(z_0, t_0) &= \lim_{t \rightarrow \infty} z(t) e^{\beta_1(t-t_0)} \\ &= E_1z_0 + \lim_{t \rightarrow \infty} \int_{t_0}^t e^{-\beta(s-t_0)} e^{\beta_1(t-t_0)} (C(s) + E_1g) z(s) ds \end{aligned}$$

and  $E_2K(z_0, t_0) = 0$ . □

**LEMMA 4.** *The solution of (1.1) under the hypothesis H1-H2 (b) satisfies*

$$\|z(t)\|_{\alpha} \leq K_1 e^{-(\beta - (kM\Gamma(1-\alpha))^{1/1-\alpha}(t-t_0))} \|z(t_0)\|_{\alpha}$$

**PROOF:**

$$\begin{aligned} \|z(t)\|_{\alpha} &\leq M e^{-\beta(t-t_0)} \|z(t_0)\|_{\alpha} \\ &\quad + M \int_{t_0}^t e^{-\beta(t-s)} (t - s)^{-\alpha} \left( \|C(s) + \|g(s, u(s))\| \right) \|z(s)\|_{\alpha} ds \end{aligned}$$

Then, using the inequality of [4, Lemma 7.11], we have

$$\|z(t)\|_{\alpha} e^{\beta(t-t_0)} \leq M \|z(t_0)\|_{\alpha} E_{1-\alpha}(\Theta(t - t_0)) \leq M \|z(t_0)\|_{\alpha} e^{-(\beta-\theta)(t-t_0)}$$

where

$$\theta = \left( M(k + k(p))\Gamma(1 - \alpha) \right)^{1/1-\alpha}$$

and the result follows. □

**THEOREM 3.** *Under the condition of the lemma the solution  $z(t)$  has an exponential expansion taking*

$$\varphi = \beta - (kM\Gamma(1 - \alpha))^{1/1-\alpha} > 0$$

**PROOF:** As in Theorem 2 let us put  $X^\alpha = X_1^\alpha \oplus X_2^\alpha, z(t) = u(t) + v(t) \in X^\alpha$  Then

$$\|v(t)\|_\alpha \leq M e^{-\delta(t-t_0)} \|E_2 z(t_0)\|_\alpha + M \int_s^t e^{-\delta(t-s)} (t-s)^{-\alpha} (\|C(s)\| + \|E_2 g\|) \|v(s)\|_\alpha ds$$

So that

$$\|v(t)\|_\alpha e^{\delta(t-t_0)} \leq M \|E_2 z(t_0)\|_\alpha + M \int_{t_0}^t e^{\delta(t-t_0)} (t-s)^{-\alpha} (k + k(p)) \|v(s)\|_\alpha ds.$$

Using Gronwall's inequality, we have:

$$\|v(t)\|_\alpha \leq M \|E_2 z(t_0)\|_\alpha e^{[-\delta + (M(k+k(p))\Gamma(1-\alpha))^{1/1-\alpha}](t-t_0)}.$$

On the other hand

$$u(t) = T(t, t_0) E_1 z_0 + \int_{t_0}^t T(t, s) E_1 g(s, z(s)) u(s) ds,$$

so

$$\begin{aligned} \|u(t)\|_\alpha &\leq K \|E_1 z(t_0)\|_\alpha e^{-[\beta - (kM\Gamma(1-\alpha))^{1/1-\alpha}](t-t_0)} \\ &\quad + K \int_{t_0}^t e^{-[\beta - (kM\Gamma(1-\alpha))^{1/1-\alpha}](t-s)} (t-s)^{-\alpha} \|E_1 g\| \|u(s)\|_\alpha ds. \end{aligned}$$

Thus

$$\begin{aligned} \|u(t)\|_\alpha e^{[\beta - (kM\Gamma(1-\alpha))^{1/1-\alpha}](t-t_0)} &\leq K \|E_1 z(t_0)\|_\alpha \\ &\quad + K \int_{t_0}^t e^{[\beta - (kM\Gamma(1-\alpha))^{1/1-\alpha}](s-t_0)} (t-s)^{-\alpha} e^{(-\alpha-1)[\beta - (M(k+k(p))\Gamma(1-\alpha))^{1/1-\alpha}](s-t_0)} ds. \end{aligned}$$

Choosing  $k(p)$  small enough the integral is bounded and

$$0 < \beta - (kM\Gamma(1 - \alpha))^{1/1-\alpha} < \delta - \left( M(k + k(p))\Gamma(1 - \alpha) \right)^{1/1-\alpha}.$$

Then

$$K(z_0, t_0) = \lim_{t \rightarrow \infty} z(t) e^{-(\beta - (kM\Gamma(1-\alpha))^{1/1-\alpha})(t-t_0)}.$$

□

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