All Solutions of the Linear Periodic System with the Bounded Reflecting Matrix are Bounded

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We consider the system

$$\frac{dx}{dt} = P(t)x, \quad P(t+2\omega) \equiv P(t), \quad x \in \mathbb{R}^n$$
(1)

with the continuous matrix P(t).

The reflecting function of this system has the form F(t, x) := F(t)x, where the reflecting matrix F(t) is the solution of the Cauchy problem

$$\frac{\partial F}{\partial t} + F(t)P(t) + P(-t)F = 0, \quad F(0) = E.$$

About that see [1, p. 31]. So if $P(t) + P(-t) \equiv 0$, then $F(t) \equiv E$, where E is identity matrix.

Theorem. If reflecting matrix F(t) of the periodic system (1) is bounded on R, then all solutions of the system (1) are bounded on R.

Example. The equation $\frac{dx}{dt} = x(1 - \cos t) \operatorname{sign} t$ has bounded reflecting matrix F(t) = 1. The non-zero solutions of equations are not bounded. But this equation is non-periodic.

References

V. I. Mironenko, Reflection Function and Periodic Solutions of Differential Equations. (Russian) "Universitetskoe", Minsk, 1986.