

Asymptotic Behaviour of $P_\omega(Y_0, 0)$ -Solutions of Second-Order Nonlinear Differential Equations with Regularly and Rapidly Varying Nonlinearities

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Consider the differential equation

$$y'' = \sum_{i=1}^m \alpha_i p_i(t) \varphi_i(y), \quad (1)$$

where $\alpha_i \in \{-1, 1\}$ ($i = \overline{1, m}$), $p_i : [a, \omega[\rightarrow]0, +\infty[$ ($i = \overline{1, m}$) are continuous functions, $-\infty < a < \omega \leq +\infty$; $\varphi_i : \Delta_{Y_0} \rightarrow]0, +\infty[$ ($i = \overline{1, m}$), where Δ_{Y_0} is a one-sided neighborhood of Y_0 , Y_0 is equal either to zero or $\pm\infty$, are continuous functions for $i = \overline{1, l}$ and twice continuously differentiable for $i = \overline{l+1, m}$, and for each $i \in \{1, \dots, l\}$ for some $\sigma_i \in \mathbb{R}$

$$\lim_{\substack{y \rightarrow Y_0 \\ y \in \Delta_{Y_0}}} \frac{\varphi_i(\lambda y)}{\varphi_i(y)} = \lambda^{\sigma_i} \text{ for any } \lambda > 0, \quad (2)$$

and for each $i \in \{l+1, \dots, m\}$ –

$$\varphi'_i(y) \neq 0 \text{ as } y \in \Delta_{Y_0}, \quad \lim_{\substack{y \rightarrow Y_0 \\ y \in \Delta_{Y_0}}} \varphi_i(y) \in \{0, +\infty\}, \quad \lim_{\substack{y \rightarrow Y_0 \\ y \in \Delta_{Y_0}}} \frac{\varphi'_i(y) \varphi_i(y)}{\varphi_i'^2(y)} = 1. \quad (3)$$

It follows from the conditions (2) and (3) that φ_i ($i = \overline{1, l}$) are regularly varying functions, as $y \rightarrow Y_0$, of orders σ_i and φ_i ($i = \overline{l+1, m}$) are rapidly varying functions, as $y \rightarrow Y_0$ (see [4, Introduction, pp. 2, 4]).

Definition. A solution y of the differential equation (1) is called $P_\omega(Y_0, \lambda_0)$ – solution, where $-\infty \leq \lambda_0 \leq +\infty$, if it is defined on some interval $[t_0, \omega[\subset [a, \omega[$ and satisfies the following conditions

$$\lim_{t \uparrow \omega} y(t) = Y_0, \quad \lim_{t \uparrow \omega} y'(t) = \begin{cases} \text{either } 0, \\ \text{or } \pm\infty, \end{cases} \quad \lim_{t \uparrow \omega} \frac{y'^2(t)}{y''(t)y(t)} = \lambda_0.$$

By its asymptotic properties, the class of $P_\omega(Y_0, \lambda_0)$ – solutions is split into 4 non-intersecting subsets that correspond to the next value of the parameter λ_0

$$\lambda_0 \in \mathbb{R} \setminus \{0, 1\}, \quad \lambda_0 = 1, \quad \lambda_0 = 0, \quad \lambda_0 = \pm\infty.$$

The existence conditions of $P_\omega(Y_0, \lambda_0)$ – solutions of the differential equation (1) and asymptotic representations, as $t \uparrow \omega$, of such solutions and their first-order derivatives, are established for each of these cases in the case where, for some $s \in \{1, \dots, m\}$

$$\lim_{t \uparrow \omega} \frac{p_i(t) \varphi_i(y(t))}{p_s(t) \varphi_s(y(t))} = 0 \text{ for all } i \in \{1, \dots, m\} \setminus \{s\}, \quad (4)$$

i.e., where the right-hand side of Eq. (1) for each such solution y is equivalent for $t \uparrow \omega$ to one term with regularly or rapidly varying nonlinearity (see [1–3]).

In this paper, we formulate the main results obtained for the case $\lambda_0 = 0$.
Let

$$\Delta_{Y_0} = \Delta_{Y_0}(b), \text{ where } \Delta_{Y_0}(b) = \begin{cases} [b, Y_0[, & \text{if } \Delta_{Y_0} \text{ is a left neighborhood of } Y_0, \\]Y_0, b], & \text{if } \Delta_{Y_0} \text{ is a right neighborhood of } Y_0, \end{cases}$$

and the number b satisfy the inequalities

$$|b| < 1 \text{ as } Y_0 = 0 \text{ and } b > 1 \text{ (} b < -1 \text{) as } Y_0 = +\infty \text{ (} Y_0 = -\infty \text{)}.$$

We set

$$\begin{aligned} \nu_0 = \text{sign } b, \quad \nu_1 = \begin{cases} 1, & \text{if } \Delta_{Y_0}(b) = [b, Y_0[, \\ -1, & \text{if } \Delta_{Y_0}(b) =]Y_0, b], \end{cases} \quad \pi_\omega(t) = \begin{cases} t, & \text{if } \omega = +\infty, \\ t - \omega, & \text{if } \omega < +\infty, \end{cases} \\ J_{1s}(t) = \int_{A_{1s}}^t p_s(\tau) d\tau, \quad J_{2s}(t) = \int_{A_{2s}}^t J_{1s}(\tau) d\tau, \quad J_{3s}(t) = \int_{A_{3s}}^t \pi_\omega(\tau) p_{0s}(\tau) d\tau, \\ H_s(y) = \int_{B_s}^y \frac{du}{\varphi_s(u)}, \quad B_s = \begin{cases} b, & \text{if } \int_b^{Y_0} \frac{dy}{\varphi_s(y)} = \pm\infty, \\ Y_0, & \text{if } \int_b^{Y_0} \frac{dy}{\varphi_s(y)} = \text{const}, \end{cases} \quad Z_s = \lim_{\substack{y \rightarrow Y_0 \\ y \in \Delta_{Y_0}(b)}} H_s(y), \\ J_{\varphi_s}(t) = \int_{A_{\varphi_s}}^t p_{0s}(\tau) \varphi_s(H_s^{-1}(-\alpha_s J_{3s}(\tau))) d\tau, \quad E_s(t) = \alpha_s \pi_\omega^2(t) p_{0s}(t) \varphi'_s(H_s^{-1}(-\alpha_s J_{3s}(t))), \\ G_s(t) = \left. \frac{y \varphi'_s(y)}{\varphi_s(y)} \right|_{y=H_s^{-1}(-\alpha_s J_{3s}(t))}, \quad \Phi_s(t) = \left. \frac{y (\frac{\varphi'_s(y)}{\varphi_s(y)})'}{\frac{\varphi'_s(y)}{\varphi_s(y)}} \right|_{y=H_s^{-1}(-\alpha_s J_{3s}(t))}, \\ \mu_s = \text{sign } \varphi'_s(y), \quad \gamma_s = \lim_{t \uparrow \omega} \frac{E_s(t) \Phi_s(t)}{G_s(t)}, \quad \psi_s(t) = \int_{t_0}^t \frac{|E_s(\tau)|^{\frac{1}{2}}}{\pi_\omega(\tau)} d\tau, \end{aligned}$$

where $s \in \{1, \dots, m\}$, $p_{0s} : [a, \omega[\rightarrow]0, +\infty[$ are continuous functions so that $p_{0s}(t) \sim p_s(t)$ as $t \uparrow \omega$, every limit of integration $A_{1s}, A_{2s}, A_{3s}, A_{\varphi_s}$ is equal to either a or ω and is chosen so that the corresponding integral tends either to $\pm\infty$, or to zero with $t \uparrow \omega$, t_0 is some number of $[a, \omega[$.

Theorem 1. *Let $\sigma_s \neq 1$ for some $s \in \{1, \dots, l\}$ and there exist finite or equal to infinity limit*

$$\lim_{t \uparrow \omega} \frac{\pi_\omega(t) J'_{1s}(t)}{J_{1s}(t)}.$$

For existence of $P_\omega(Y_0, 0)$ – solutions of equation (1), satisfied the limit relations (4), it is necessary that the inequalities

$$\alpha_s \nu_0 (1 - \sigma_s) J_{2s}(t) > 0, \quad \alpha_s \nu_1 \pi_\omega(t) < 0 \text{ as } t \in]a, \omega[\tag{5}$$

and conditions

$$\alpha_s \lim_{t \uparrow \omega} J_{2s}(t) = Z_s, \quad \lim_{t \uparrow \omega} \frac{\pi_\omega(t) J'_{1s}(t)}{J_{1s}(t)} = -1, \quad \lim_{t \uparrow \omega} \frac{J_{1s}^2(t)}{p_s(t) J_{2s}(t)} = 0, \quad (6)$$

$$\lim_{t \uparrow \omega} \frac{p_i(t) \varphi_i(H_s^{-1}(\alpha_s J_{2s}(t)))}{p_s(t) \varphi_s(H_s^{-1}(\alpha_s J_{2s}(t)))} = 0 \text{ for all } i \in \{1, \dots, l\} \setminus \{s\}, \quad (7)$$

$$\lim_{t \uparrow \omega} \frac{p_i(t) \varphi_i(H_s^{-1}(\alpha_s J_{2s}(t)(1 + \delta_i)))}{p_s(t) \varphi_s(H_s^{-1}(\alpha_s J_{2s}(t)))} = 0 \text{ for all } i \in \{l+1, \dots, m\}$$

hold, where δ_i are arbitrary numbers of a one-sided neighborhood of zero. Moreover, for each of such solutions the following asymptotic representations hold

$$y(t) = H_s^{-1}(\alpha_s J_{2s}(t)) [1 + o(1)] \text{ at } t \uparrow \omega, \quad (8)$$

$$y'(t) = \frac{J_{1s}(t) H_s^{-1}(\alpha_s J_{2s}(t))}{(1 - \sigma_s) J_{2s}(t)} [1 + o(1)] \text{ at } t \uparrow \omega. \quad (9)$$

Theorem 2. Let $\sigma_s \neq 1$ for some $s \in \{1, \dots, l\}$, conditions (5)–(7) hold and

$$\lim_{t \uparrow \omega} \frac{p_i(t) \varphi_i(H_s^{-1}(\alpha_s J_{2s}(t)(1 + u)))}{p_s(t) \varphi_s(H_s^{-1}(\alpha_s J_{2s}(t)))} = 0 \text{ for all } i \in \{l+1, \dots, m\}$$

uniformly with respect to $u \in [-\delta, \delta]$ for any $0 < \delta < 1$. Then the differential equation (1) has $P_\omega(Y_0, 0)$ – solutions that admit the asymptotic representations (8) and (9). Moreover, if $\alpha_s \nu_0(1 - \sigma_s) \pi_\omega(t) < 0$ as $t \in]a, \omega[$, there is a one-parameter family of such solutions in case $\omega = +\infty$ and two-parameter family in case $\omega < +\infty$.

Theorem 3. Let for some $s \in \{l+1, \dots, m\}$ the function p_s might be representable in the form

$$p_s(t) = p_{0s}(t) [1 + r_s(t)], \quad \text{where } \lim_{t \uparrow \omega} r_s(t) = 0, \quad (10)$$

$p_{0s} : [a, \omega[\rightarrow]0, +\infty[$ is a continuously differentiable function, $r_s : [a, \omega[\rightarrow]-1, +\infty[$ is a continuous function, and let the conditions

$$\frac{\varphi_s(y) \varphi'_i(y)}{\varphi'_s(y) \varphi_i(y)} = O(1) \quad (i = \overline{l+1, m}) \text{ for } y \rightarrow Y_0 \quad (11)$$

hold. Then, for the existence of $P_\omega(Y_0, 0)$ – solutions of the differential equation (1) satisfying conditions (4), it is necessary that, there exist finite or equal to infinity limit

$$\lim_{t \uparrow \omega} \frac{\pi_\omega(t) J'_{\varphi_s}(t)}{J_{\varphi_s}(t)},$$

and the conditions

$$\alpha_s \nu_1 \pi_\omega(t) < 0, \quad \alpha_s \mu_s J_{3s}(t) > 0 \text{ as } t \in]a, \omega[, \quad (12)$$

$$-\alpha_s \lim_{t \uparrow \omega} J_{3s}(t) = Z_s, \quad \lim_{t \uparrow \omega} \frac{\pi_\omega(t) J'_{\varphi_s}(t)}{J_{\varphi_s}(t)} = -1, \quad \lim_{t \uparrow \omega} \frac{\pi_\omega^2(t) p_{0s}(t) \varphi_s(H_s^{-1}(-\alpha_s J_{3s}(t)))}{H_s^{-1}(-\alpha_s J_{3s}(t))} = 0, \quad (13)$$

$$\lim_{t \uparrow \omega} \frac{p_i(t) \varphi_i(H_s^{-1}(-\alpha_s J_{3s}(t)))}{p_s(t) \varphi_s(H_s^{-1}(-\alpha_s J_{3s}(t)))} = 0 \text{ for all } i \in \{1, \dots, m\} \setminus \{s\} \quad (14)$$

be satisfied. Moreover, each such solutions has the asymptotic representations

$$y(t) = H_s^{-1}(-\alpha_s J_{3s}(t)) \left[1 + \frac{o(1)}{G_s(t)} \right] \text{ at } t \uparrow \omega, \quad (15)$$

$$y'(t) = -\alpha_s \pi_\omega(t) p_{0s}(t) \varphi_s(H_s^{-1}(-\alpha_s J_{3s}(t))) [1 + o(1)] \text{ at } t \uparrow \omega. \quad (16)$$

Theorem 4. *Let for some $s \in \{l + 1, \dots, m\}$ the conditions (10), (11), (12)–(14) be satisfied and*

$$\lim_{t \uparrow \omega} \frac{\pi_\omega(t) J'_{3s}(t)}{J_{3s}(t)} = \eta_s, \text{ where } \eta_s \in \mathbb{R}.$$

Then:

- 1) *if $\eta_s > 0$ or $\eta_s = 0$ and $\alpha_s \mu_s = 1$, the differential equation (1) has a one-parameter family of $P_\omega(Y_0, 0)$ – solutions with the asymptotic representations (15) and (16);*
- 2) *if $\eta_s < 0$ or $\eta_s = 0$ and $\alpha_s \mu_s = -1$, there is a two-parameter family of $P_\omega(Y_0, 0)$ – solutions which admit the asymptotic representations (15), (16) in case $\omega < +\infty$ and there is at least one such solution in case $\omega = +\infty$.*

Theorem 5. *Let for some $s \in \{l + 1, \dots, m\}$ the function p_s be representable in the form (10), let conditions (11), (12)–(14) hold, and let the limits (which are finite or equal to $\pm\infty$)*

$$\lim_{t \uparrow \omega} \frac{\pi_\omega(t) J''_{\varphi_s}(t)}{J'_{\varphi_s}(t)}, \quad \lim_{\substack{y \rightarrow Y_0 \\ y \in \Delta_{Y_0}(b)}} \frac{(\frac{\varphi'_s(y)}{\varphi_s(y)})'}{(\frac{\varphi'_s(y)}{\varphi_s(y)})^2} \cdot \sqrt{\left| \frac{y \varphi'_s(y)}{\varphi_s(y)} \right|}, \quad \gamma_s = \lim_{t \uparrow \omega} \frac{E_s(t) \Phi_s(t)}{G_s(t)}, \quad \lim_{t \uparrow \omega} \frac{\psi''_s(t) \psi_s(t)}{\psi'^2_s(t)}$$

exist. Then:

- 1) *if $\alpha_s \mu_s = 1$, the differential equation (1) has a one-parameter family of $P_\omega(Y_0, 0)$ – solutions which admit the asymptotic representations (15) and (16) and are such that their derivatives satisfy the asymptotic relation*

$$y'(t) = -\alpha_s \pi_\omega(t) p_{0s}(t) \varphi_s(H_s^{-1}(-\alpha_s J_{3s}(t))) [1 + |E_s(t)|^{-\frac{1}{2}} o(1)] \text{ at } t \uparrow \omega;$$

- 2) *if $\alpha_s \mu_s = -1$ and*

$$\gamma_s \neq \frac{1}{3}; \quad \lim_{t \uparrow \omega} \psi_s(t) r_s(t) = 0, \quad \lim_{t \uparrow \omega} \psi_s^2(t) \left[r_s(t) + 2 + \frac{\pi_\omega(t) J''_{\varphi_s}(t)}{J'_{\varphi_s}(t)} \right] = 0,$$

$$\lim_{t \uparrow \omega} \frac{\psi_s(t)}{E_s(t)} = 0 \text{ at } \gamma_s = 0, \quad \lim_{t \uparrow \omega} \psi_s^2(t) \sum_{\substack{i=1 \\ i \neq s}}^m \frac{p_i(t) \varphi_i(H_s^{-1}(-\alpha_s J_{3s}(t)))}{p_s(t) \varphi_s(H_s^{-1}(-\alpha_s J_{3s}(t)))} = 0,$$

the differential equation (1) has a $P_\omega(Y_0, 0)$ – solution with asymptotic representations

$$y(t) = H_s^{-1}(-\alpha_s J_{3s}(t)) \left[1 + \frac{o(1)}{G_s(t) \psi_s(t)} \right] \text{ at } t \uparrow \omega,$$

$$y'(t) = -\alpha_s \pi_\omega(t) p_{0s}(t) \varphi_s(H_s^{-1}(-\alpha_s J_{3s}(t))) [1 + |E_s(t)|^{-\frac{1}{2}} \psi_s^{-1}(t) o(1)] \text{ at } t \uparrow \omega.$$

Moreover, there exists a two-parameter family of such solutions in case when $\gamma_s \in (0, 1/3)$ or $\gamma_s = 0$ and $\alpha_s \nu_1 = 1$.

References

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