

**The Asymptotic Properties
of $P_\omega(Y_0, Y_1, \lambda_0)$ -solutions of Second Order Differential Equations
with the Product of a Regularly Varying Function
of Unknown Function and a Rapidly Varying Function
of its First Derivative**

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We consider the following differential equation

$$y'' = \alpha_0 p(t) \varphi_0(y') \varphi_1(y). \quad (1)$$

In this equation $\alpha_0 \in \{-1; 1\}$, functions $p : [a, \omega[\rightarrow]0, +\infty[$ ($-\infty < a < \omega \leq +\infty$) and $\varphi_i : \Delta_{Y_i} \rightarrow]0, +\infty[$ ($i \in \{0, 1\}$) are continuous, $Y_i \in \{0, \pm\infty\}$, Δ_{Y_i} is either the interval $[y_i^0, Y_i[$ or the interval $]Y_i, y_i^0]$. If $Y_i = +\infty$ ($Y_i = -\infty$), we put $y_i^0 > 0$ ($y_i^0 < 0$).

We also suppose that function φ_1 is a regularly varying as $y \rightarrow Y_1$ function of index σ_1 [7, p. 10-15], function φ_0 is twice continuously differentiable on Δ_{Y_0} and satisfies the next conditions

$$\varphi_0'(y) \neq 0 \text{ as } y \in \Delta_{Y_0}, \quad \lim_{\substack{y \rightarrow Y_0 \\ y \in \Delta_{Y_0}}} \varphi_0(y) \in \{0, +\infty\}, \quad \lim_{\substack{y \rightarrow Y_0 \\ y \in \Delta_{Y_0}}} \frac{\varphi_0(y) \varphi_0''(y)}{(\varphi_0'(y))^2} = 1. \quad (2)$$

It follows from the above conditions (2) that the function φ_0 and its derivative of the first order are rapidly varying functions as the argument tends to Y_0 [1]. Thus, the investigated differential equation contains the product of a regularly varying function of unknown function and a rapidly varying function of its first derivative in its right-hand side.

Previously we obtained results for this kind of equation containing a rapidly varying function of unknown function and a regularly varying function of its first derivative [2].

The main aim of the article is the investigation of conditions of the existence of following class of solutions of equation (1).

Definition 1. The solution y of equation (1), defined on the interval $[t_0, \omega[\subset [a, \omega[$, is called $P_\omega(Y_0, Y_1, \lambda_0)$ -solution ($-\infty \leq \lambda_0 \leq +\infty$), if the following conditions take place

$$y^{(i)} : [t_0, \omega[\rightarrow \Delta_{Y_i}, \quad \lim_{t \uparrow \omega} y^{(i)}(t) = Y_i \quad (i = 0, 1), \quad \lim_{t \uparrow \omega} \frac{(y'(t))^2}{y''(t)y(t)} = \lambda_0.$$

This class of solutions was defined in the work by V. M. Evtukhov [3] for the n -th order differential equations of Emden–Fowler type and was concretized for the second-order equation. Due to the asymptotic properties of functions in the class of $P_\omega(Y_0, Y_1, \lambda_0)$ -solutions [4], every such solution belongs to one of four non-intersecting sets according to the value of λ_0 : $\lambda_0 \in \mathbb{R} \setminus \{0, 1\}$, $\lambda_0 = 0$, $\lambda_0 = 1$, $\lambda_0 = \pm\infty$.

Now we consider the case $\lambda_0 \in \mathbb{R} \setminus \{0, 1\}$ of such solutions, every $P_\omega(Y_0, Y_1, \lambda_0)$ -solution and its derivative satisfy the following limit relations

$$\frac{y'(t)}{y(t)} = \frac{\lambda_0}{(\lambda_0 - 1)\pi_\omega(t)} [1 + o(1)], \quad \frac{y''(t)}{y'(t)} = \frac{1}{(\lambda_0 - 1)\pi_\omega(t)} [1 + o(1)] \text{ as } t \uparrow \omega, \quad (3)$$

From conditions (3) it follows that such $P_\omega(Y_0, Y_1, \lambda_0)$ -solutions are regularly varying functions of index $\frac{\lambda_0}{\lambda_0 - 1}$, and their derivatives are regularly varying functions of index $\frac{1}{\lambda_0 - 1}$ as $t \uparrow \omega$ [7].

To formulate the main result, we introduce the following definitions.

Definition 2. Let $Y \in \{0, \infty\}$, Δ_Y is some one-sided neighborhood of Y . Continuous-differentiable function $L : \Delta_Y \rightarrow]0; +\infty[$ is called ([6], p.2-3) a normalized slowly varying function as $z \rightarrow Y$ ($z \in \Delta_Y$) if the next statement is valid

$$\lim_{\substack{y \rightarrow Y \\ y \in \Delta_Y}} \frac{yL'(y)}{L(y)} = 0.$$

Definition 3. We say that a slowly varying as $z \rightarrow Y$ ($z \in \Delta_Y$) function $\theta : \Delta_Y \rightarrow]0; +\infty[$ satisfies the condition S as $z \rightarrow Y$, if for any continuous differentiable normalized slowly varying as $z \rightarrow Y$ ($z \in \Delta_Y$) function $L : \Delta_{Y_i} \rightarrow]0; +\infty[$ the next relation is valid

$$\theta(zL(z)) = \theta(z)(1 + o(1)) \text{ as } z \rightarrow Y, \quad z \in \Delta_Y.$$

Definition 4. We say that a slowly varying as $z \rightarrow Y$ ($z \in \Delta_Y$) function $L_0 : \Delta_Y \rightarrow]0; +\infty[$ satisfies the condition S_1 as $z \rightarrow Y$ if for any finite segment $[a; b] \subset]0; +\infty[$ the next inequality is true

$$\limsup_{\substack{z \rightarrow Y \\ z \in \Delta_Y}} \left| \ln |z| \cdot \left(\frac{L(\lambda z)}{L(z)} - 1 \right) \right| < +\infty \text{ for all } \lambda \in [a; b].$$

Conditions S and S_1 are satisfied by functions $\ln |y|$, $|\ln |y||^\mu$ ($\mu \in \mathbb{R}$), $\ln |\ln |y||$ and many others.

Introduce the necessary notations.

$$\begin{aligned} \pi_\omega(t) &= \begin{cases} t & \text{as } \omega = +\infty, \\ t - \omega & \text{as } \omega < +\infty, \end{cases} \quad \theta_1(y) = \varphi_1(y)|y|^{-\sigma_1}, \\ \Phi_0(z) &= \int_{A_\omega}^z \frac{ds}{|s|^{\sigma_1} \varphi_0(s)}, \quad A_\omega = \begin{cases} y_1^0 & \text{as } \int_{y_1^0}^{Y_1} \frac{ds}{|s|^{\sigma_1} \varphi_0(s)} = \pm\infty, \\ Y_1 & \text{as } \int_{y_1^0}^{Y_1} \frac{ds}{|s|^{\sigma_1} \varphi_0(s)} = \text{const}, \end{cases} \\ Z_0 &= \lim_{\substack{z \rightarrow Y_1 \\ z \in \Delta_{Y_1}}} \Phi_0(z), \quad \Phi_1(z) = \int_{A_\omega}^z \Phi_0(s) ds, \quad Z_1 = \lim_{\substack{z \rightarrow Y_1 \\ z \in \Delta_{Y_1}}} \Phi_1(z), \\ F(t) &= \frac{\pi_\omega(t)I_1'(t)}{\Phi_1^{-1}(I_1(t))\Phi_1'(\Phi_1^{-1}(I_1(t)))}, \end{aligned}$$

and in the case

$$y_0^0 \lim_{t \uparrow \omega} |\pi_\omega(\tau)|^{\frac{\lambda_0}{\lambda_0 - 1}} = Y_0,$$

we have

$$I(t) = \alpha_0 y_0^0 \cdot \left| \frac{\lambda_0 - 1}{\lambda_0} \right|^{\sigma_1} \cdot \int_{B_\omega^0}^t |\pi_\omega(\tau)|^{\sigma_1} p(\tau) \theta_1(|\pi_\omega(\tau)|^{\frac{\lambda_0}{\lambda_0-1}} y_0^0) d\tau,$$

$$B_\omega^0 = \begin{cases} b & \text{if } \int_b^\omega |\pi_\omega(\tau)|^{\sigma_1} p(\tau) \theta_1(|\pi_\omega(\tau)|^{\frac{\lambda_0}{\lambda_0-1}} y_0^0) d\tau = +\infty, \\ \omega & \text{if } \int_b^\omega |\pi_\omega(\tau)|^{\sigma_1} p(\tau) \theta_1(|\pi_\omega(\tau)|^{\frac{\lambda_0}{\lambda_0-1}} y_0^0) d\tau < +\infty, \end{cases}$$

$$I_1(t) = \int_{B_\omega^1}^t \frac{I(\tau) \Phi_0^{-1}(I(\tau))}{(\lambda_0 - 1) \pi_\omega(\tau)} d\tau, \quad B_\omega^1 = \begin{cases} b & \text{if } \int_b^\omega \frac{I(\tau) \Phi_0^{-1}(I(\tau))}{(\lambda_0 - 1) \pi_\omega(\tau)} d\tau = \pm\infty, \\ \omega & \text{if } \int_b^\omega \frac{I(\tau) \Phi_0^{-1}(I(\tau))}{(\lambda_0 - 1) \pi_\omega(\tau)} d\tau < +\infty, \end{cases}$$

where $b \in [a; \omega[$ is chosen so that

$$y_0^0 \lim_{t \uparrow \omega} |\pi_\omega(\tau)|^{\frac{\lambda_0}{\lambda_0-1}} \in \Delta_{Y_0} \text{ as } t \in [b; \omega].$$

Note 1. From conditions (3) of the function φ_0 it follows that $Z_0, Z_1 \in \{0, +\infty\}$ and

$$\lim_{\substack{z \rightarrow Y_1 \\ z \in \Delta_{Y_1}}} \frac{\Phi_0''(z) \cdot \Phi_0(z)}{(\Phi_0'(z))^2} = 1, \quad \lim_{\substack{z \rightarrow Y_1 \\ z \in \Delta_{Y_1}}} \frac{\Phi_1''(z) \cdot \Phi_1(z)}{(\Phi_1'(z))^2} = 1. \quad (4)$$

Note 2. The following statements are true:

1)

$$\Phi_0(z) = (\sigma_1 - 1) \frac{\varphi_0^{\frac{\sigma_1}{\sigma_1-1}}(z)}{\varphi_0'(z)} [1 + o(1)] \text{ as } z \rightarrow Y_1, \quad y \in \Delta_{Y_1}.$$

Hence we have

$$\text{sign}(\varphi_0'(z) \Phi_0(z)) = \text{sign}(\sigma_1 - 1) \text{ as } z \in \Delta_{Y_1}.$$

2)

$$\Phi_1(z) = \frac{\Phi_0^2(z)}{y \Phi_0'(z)} [1 + o(1)] \text{ as } z \rightarrow Y_1, \quad z \in \Delta_{Y_1}.$$

Hence we have

$$\text{sign}(\Phi_1(z)) = y_0^0 \text{ as } z \in \Delta_{Y_1}.$$

3) The functions Φ_0^{-1} and Φ_1^{-1} exist and are slowly varying functions as inverse to rapidly varying functions as the arguments tend to Y_1 functions.

4) The function $\Phi_1'(\Phi_1^{-1})$ is a regularly varying function of the index 1 as the argument tends to Y_1 .

Indeed, from (4) we have

$$\begin{aligned} \lim_{z \rightarrow Z_1} \frac{(\Phi_1'(\Phi_1^{-1}(z)))'z}{\Phi_1'(\Phi_1^{-1}(z))} &= \lim_{z \rightarrow Z_1} \frac{\Phi_1''(\Phi_1^{-1}(z))z}{(\Phi_1'(\Phi_1^{-1}(z)))^2} \\ &= \lim_{y \rightarrow Y_1} \frac{\Phi_1''(\Phi_1^{-1}(\Phi_1(y)))\Phi_1(y)}{(\Phi_1'(\Phi_1^{-1}(\Phi_1(y))))^2} = \lim_{y \rightarrow Y_1} \frac{\Phi_1''(y)\Phi_1(y)}{(\Phi_1'(y))^2} = 1. \end{aligned}$$

Let $Y \in \{0, \infty\}$, Δ_Y be some one-sided neighborhood of Y . A continuous-differentiable function $L : \Delta_Y \rightarrow]0; +\infty[$ is called [6, p. 2-3] a normalized slowly varying function as $z \rightarrow Y$ ($z \in \Delta_Y$) if the next statement is valid

$$\lim_{\substack{y \rightarrow Y \\ y \in \Delta_Y}} \frac{yL'(y)}{L(y)} = 0. \tag{5}$$

We say that a slowly varying as $z \rightarrow Y$ ($z \in \Delta_Y$) function $\theta : \Delta_Y \rightarrow]0; +\infty[$ satisfies the condition S as $z \rightarrow Y$, if for any normalized slowly varying as $z \rightarrow Y$ ($z \in \Delta_Y$) function $L : \Delta_{Y_i} \rightarrow]0; +\infty[$ the following equality takes place as $z \rightarrow Y$ ($z \in \Delta_Y$),

$$\theta(zL(z)) = \theta(z)(1 + o(1)).$$

We will consider that a slowly varying as $z \rightarrow Y$ ($z \in \Delta_Y$) function $L_0 : \Delta_Y \rightarrow]0; +\infty[$ satisfies the condition S_1 as $z \rightarrow Y$ if for any finite segment $[a; b] \subset]0; +\infty[$ the next inequality is true

$$\limsup_{\substack{z \rightarrow Y \\ z \in \Delta_Y}} \left| \ln |z| \cdot \left(\frac{L(\lambda z)}{L(z)} - 1 \right) \right| < +\infty \text{ for all } \lambda \in [a; b].$$

Conditions S and S_1 are satisfied by functions $\ln |y|$, $|\ln |y||^\mu$ ($\mu \in \mathbb{R}$), $\ln |\ln |y||$ and many others.

The following theorem takes place.

Theorem. *Let $\sigma_1 \in \mathbb{R} \setminus \{1\}$, the function θ_1 satisfy the condition S , and the functions θ_1 and $\Phi_1^{-1} \cdot \frac{\Phi_1'}{\Phi_1}(\Phi_1^{-1})$ satisfy the condition S_1 . Then for the existence of $P_\omega(Y_0, Y_1, \lambda_0)$ -solutions of equation (1), in case $\lambda_0 \in \mathbb{R} \setminus \{0, 1\}$, it is necessary, and if the following condition takes place*

$$I(t)I_1(t)\sigma_1(\lambda_0 - 1) < 0 \text{ if } t \in]b, \omega[,$$

and there is a finite or infinite limit

$$\frac{\sqrt{\left| \frac{\pi_\omega(t)I_1'(t)}{I_1(t)} \right|}}{\ln |I_1(t)|},$$

it is sufficient that the next conditions

$$\begin{aligned} \pi_\omega(t)y_1^0y_0^0\lambda_0(\lambda_0 - 1) > 0, \quad y_1^0\alpha_0(\lambda_0 - 1)\pi_\omega(t) > 0 \text{ as } t \in [a; \omega[, \\ y_0^0 \cdot \lim_{t \uparrow \omega} |\pi_\omega(t)|^{\frac{\lambda_0}{\lambda_0 - 1}} = Y_0, \quad \lim_{t \uparrow \omega} I_1(t) = Z_1, \\ \lim_{t \uparrow \omega} \frac{I'(t)I_1(t)}{I_1'(t)I(t)} = 1, \quad \lim_{t \uparrow \omega} \frac{\Phi(\Phi_1^{-1}(I_1(t)))}{I(t)} = 1, \quad \lim_{t \uparrow \omega} F(t) = \frac{1}{\lambda_0 - 1} \end{aligned}$$

are fulfilled. Moreover, for each such solution the next asymptotic representations as $t \uparrow \omega$ take place

$$y'(t) = \Phi_1^{-1}(I_1(t))[1 + o(1)], \quad y(t) = \frac{(\lambda_0 - 1)\Phi_1^{-1}(I_1(t))\pi_\omega(t)}{\lambda_0} [1 + o(1)].$$

For the equation under the investigation the question of the active existence of $P_\omega(Y_0, Y_1, \lambda_0)$ -solutions, in case $\lambda_0 \in \mathbb{R} \setminus \{0, 1\}$, that have the received asymptotic representations, has been reduced to the question of the existence of infinitely small as arguments tend to ω solutions of the corresponding, equivalent to the investigated equation, systems of non-autonomous quasi-linear differential equations that admit applications of the known results from the works by V. M. Evtukhov and A. M. Samoilenko [5].

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