

Periodic Solutions of a Pendulum Like Planar System

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We consider the periodic problem

$$u' = f(t, u, v), \quad v' = p(t) \sin u + q(t); \quad u(0) = u(\omega), \quad v(0) = v(\omega). \tag{1}$$

Here we assume that $p, q \in L([0, \omega])$, $p \not\equiv 0$, and $f \in Car([0, \omega] \times \mathbb{R}^2)$ satisfies the conditions

$$f(t, x, y) \operatorname{sgn} y \geq 0, \quad |f(t, x, y)| \leq h(t, |y|) \quad \text{for } t \in [0, \omega], \quad x, y \in \mathbb{R},$$

where $h \in Car([0, \omega] \times \mathbb{R}_+)$ is non-decreasing in the second argument.

The theory of BVPs for non-autonomous and non-resonant systems is quite well developed (see, [3]). However, (1) is a resonant type problem. Some particular cases of (1) are studied in the literature, but usually under the assumption that $\int_0^\omega q(s) ds = 0$ (see, e.g., [2, 4]). As for the case $\int_0^\omega q(s) ds \neq 0$, there are only a few results available in the existing literature (see, [1, 5]). Below we present new results concerning the existence, multiplicity, and localization of solutions of (1).

We use the following notation:

$$[x]_\pm = \frac{1}{2} (|x| \pm x),$$

$$q_0(t) = \max \{ \|[q]_+\|_L, \|[q]_-\|_L \}, \quad H(y) = \int_0^\omega h(s, |y|) ds,$$

$$a(\ell) = \frac{\pi}{2} + \frac{1}{4} H(\ell), \quad b(\ell) = \frac{\pi}{2} - \frac{1}{4} H(\ell),$$

$$I_{ak}(\ell) =] - a(\ell) + 2k\pi, a(\ell) + 2k\pi[, \quad I_{bk}(\ell) =] - b(\ell) + 2k\pi, b(\ell) + 2k\pi[,$$

$$J_{ak}(\ell) =] - a(\ell) + (2k + 1)\pi, a(\ell) + (2k + 1)\pi[, \quad I_{bk}(\ell) =] - b(\ell) + (2k + 1)\pi, b(\ell) + (2k + 1)\pi[,$$

$$B(\ell) = \left\{ v \in C([0, \omega]) : \|v\|_C \leq \ell, \quad v(t_0) = 0 \text{ for some } t_0 \in [0, \omega] \right\}.$$

Theorem 1. *Let $\sigma \in \{-1, 1\}$, $\ell \stackrel{\text{def}}{=} \|[\sigma p]_-\|_L + q_0$, and the conditions*

$$H(\ell) < 2\pi, \tag{2}$$

$$\|[\sigma p]_-\|_L + \left| \int_0^\omega q(s) ds \right| \leq \|[\sigma p]_+\|_L \cos \frac{H(\ell)}{4} \tag{3}$$

hold. Then, for any $k \in \mathbb{Z}$, problem (1) possesses a solution (u_k, v_k) such that $v_k \in B(\ell)$, and

$$\text{Range } u_k \subseteq \overline{I_{ak}(\ell)}, \quad \overline{I_{bk}(\ell)} \cap \text{Range } u_k \neq \emptyset \quad \text{if } \sigma = 1,$$

and

$$\text{Range } u_k \subseteq \overline{J_{ak}(\ell)}, \quad \overline{J_{bk}(\ell)} \cap \text{Range } u_k \neq \emptyset \quad \text{if } \sigma = -1.$$

Remark 1. Inequality (3) is optimal for the solvability of (1) and cannot be replaced by

$$\|[\sigma p]_-\|_L + \left| \int_0^\omega q(s) ds \right| \leq (1 + \varepsilon) \|[\sigma p]_+\|_L \cos \frac{H(\ell)}{4},$$

no matter how small $\varepsilon > 0$ is.

Theorem 1 guarantees that problem (1) possesses infinitely many solutions (u_k, v_k) . However, it may happen that $u_{k+1} \equiv u_k + 2\pi$ (for example, if $f(t, x + 2\pi, y) \equiv f(t, x, y)$). Introduce the following definition.

Definition 1. Solutions (u_1, v_1) and (u_2, v_2) of (1) are said to be geometrically distinct (g.d.) if $u_1 - u_2 \not\equiv 2\pi n$ for $n \in \mathbb{Z}$.

Theorem 2. Let $\sigma \in \{-1, 1\}$, $\ell \stackrel{\text{def}}{=} \frac{1}{2} (\|p\|_L + \|q\|_L)$, inequality (2) hold, and

$$\|[\sigma p]_-\|_L + \left| \int_0^\omega q(s) ds \right| < \|[\sigma p]_+\|_L \cos \frac{H(\ell)}{4}.$$

Then, for any $k \in \mathbb{Z}$, problem (1) possesses a pair of g.d. solutions (u_{1k}, v_{1k}) and (u_{2k}, v_{2k}) such that $v_{ik} \in B(\ell)$ for $i = 1, 2$, and

$$\text{Range } u_{1k} \subset I_{ak}(\ell), \quad I_{bk}(\ell) \cap \text{Range } u_{1k} \neq \emptyset, \quad \text{and} \quad \text{Range } u_{2k} \subset J_{ak}(\ell), \quad J_{bk}(\ell) \cap \text{Range } u_{2k} \neq \emptyset.$$

Definition 2. Solutions (u_1, v_1) and (u_2, v_2) of (1) are said to be consecutive if $u_1(t) \leq u_2(t)$ for $t \in [0, \omega]$, $u_1 \not\equiv u_2$, and problem (1) has no solution (u, v) satisfying $u_1(t) \leq u(t) \leq u_2(t)$ for $t \in [0, \omega]$, $u \not\equiv u_1$, and $u \not\equiv u_2$.

It is worth mentioning that a pair of consecutive solutions may not be geometrically distinct and vice versa.

In order to formulate the next theorem, we need to introduce the following hypothesis:

$$\left. \begin{array}{l} \text{the function } f(t, x, \cdot) : \mathbb{R} \rightarrow \mathbb{R} \text{ is non-decreasing for a.e. } t \in [0, \omega] \text{ and all } x \in \mathbb{R}, \\ \text{mes } \{t \in [0, \omega] : f(t, x, y) \neq 0\} > 0 \text{ for } x, y \in \mathbb{R}, \quad y \neq 0, \\ \text{for every } \varepsilon > 0 \text{ and } r > 0 \text{ there exists } f_{\varepsilon r} \in L([0, \omega]) \text{ such that} \\ |f(t, x_2, y) - f(t, x_1, y)| \leq f_{\varepsilon r}(t) \text{ for } t \in [0, \omega], \quad |x_2 - x_1| \leq \varepsilon, \quad |y| \leq r. \end{array} \right\} \quad (\text{A})$$

Theorem 3. Let $\sigma \in \{-1, 1\}$, $\ell \stackrel{\text{def}}{=} \|[\sigma p]_-\|_L + q_0$, $\ell^* \stackrel{\text{def}}{=} \frac{1}{2} (\|p\|_L + \|q\|_L)$, and hypothesis (A) hold. Let, moreover, $H(\ell^*) < \pi$ and

$$\|[\sigma p]_-\|_L - \|[\sigma p]_+\|_L \cos \frac{H(\ell^*)}{2} < \left| \int_0^\omega q(s) ds \right| \leq \|[\sigma p]_+\|_L \cos \frac{H(\ell)}{4} - \|[\sigma p]_-\|_L.$$

Then, for any $k \in \mathbb{Z}$, problem (1) possesses a pair of consecutive solutions (u_{1k}, v_{1k}) and (u_{2k}, v_{2k}) such that either (u_{1k}, v_{1k}) or (u_{2k}, v_{2k}) is Lyapunov unstable, $v_{ik} \in B(\ell)$ for $i = 1, 2$, and

$$\text{Range}(u_{1k} - 2k\pi) \subseteq \left[-a(\ell), \frac{\pi}{2} \right], \quad \text{Range}(u_{2k} - 2k\pi) \subset \left] \frac{\pi}{2}, \frac{5\pi}{2} \right[\quad \text{if } \sigma \int_0^\omega q(s) ds \geq 0,$$

and

$$\text{Range}(u_{1k} - 2k\pi) \subset \left] -\frac{5\pi}{2}, -\frac{\pi}{2} \right[, \quad \text{Range}(u_{2k} - 2k\pi) \subseteq \left] -\frac{\pi}{2}, a(\ell) \right] \quad \text{if } \sigma \int_0^\omega q(s) \, ds \leq 0.$$

Moreover, if, for $i \in \{1, 2\}$, the inequality $(-1)^i \sigma \int_0^\omega q(s) \, ds \geq 0$ holds, then, for every solution (u, v) of problem (1), the condition

$$\left\{ (-1)^i \frac{\pi}{2} + 2\pi n : n \in \mathbb{Z} \right\} \cap \text{Range } u \neq \emptyset$$

is satisfied.

Now, we consider a particular case of (1), namely, the problem

$$u' = h(t)\varphi(v), \quad v' = p(t) \sin u + q(t); \quad u(0) = u(\omega), \quad v(0) = v(\omega), \tag{4}$$

where $\varphi : \mathbb{R} \rightarrow \mathbb{R}$ is an increasing continuous function satisfying the conditions $\varphi(-y) = -\varphi(y)$ and $\varphi(y) > 0$ for $y > 0$, and $h \in L([0, \omega])$ is a non-trivial non-negative function. Moreover, we assume that

$$\varphi^*(x, y) \stackrel{\text{def}}{=} \frac{\varphi(x) - \varphi(y)}{x - y} \text{ is continuous}$$

and we put

$$\varphi_r^* \stackrel{\text{def}}{=} \max \{ \varphi^*(x, y) : x, y \in [-r, r] \}.$$

Definition 3. A pair of solutions (u_1, v_1) and (u_2, v_2) of (4) is called a fundamental system of solutions if, for any solution (u, v) of (4), there exists $k \in \mathbb{Z}$ such that either $u \equiv u_1 + 2k\pi$ or $u \equiv u_2 + 2k\pi$.

Theorem 4. Let $\sigma \in \{-1, 1\}$, $\ell^* \stackrel{\text{def}}{=} \frac{1}{2} (\|p\|_L + \|q\|_L)$, and

$$\sigma p(t) \geq 0 \quad \text{for } t \in [0, \omega]. \tag{5}$$

Let, moreover,

$$\|h\|_L \varphi(\ell^*) < \pi, \quad \varphi_{\ell^*}^* \|h\|_L \|p\|_L \leq 16, \quad \text{and} \quad \left| \int_0^\omega q(s) \, ds \right| < \|p\|_L \cos \frac{\|h\|_L \varphi(\ell^*)}{2}.$$

Then, problem (4) possesses a fundamental system of solutions (u_1, v_1) and (u_2, v_2) such that $v_1, v_2 \in B(\ell^*)$, and

$$\text{Range } u_1 \subset \left] -\frac{\pi}{2}, \frac{\pi}{2} \right[\quad \text{and} \quad \text{Range } u_2 \subset \left] \frac{\pi}{2}, \frac{3\pi}{2} \right[.$$

Moreover, for $\sigma = 1$, (u_1, v_1) is unstable, while for $\sigma = -1$, (u_2, v_2) is unstable.

As an example, we consider the so-called relativistic problem

$$u' = h(t) \frac{v}{\sqrt{1+v^2}}, \quad v' = p(t) \sin u + q(t); \quad u(0) = u(\omega), \quad v(0) = v(\omega). \tag{6}$$

It is clear that $H(y) = \|h\|_L \frac{|y|}{\sqrt{1+y^2}}$ in this case. Therefore, taking into account that $H(y) < \|h\|_L$ and the monotonicity of the cosine function, we get from Theorem 3 the following corollary.

Corollary 1. Let $\sigma \in \{-1, 1\}$, $\|h\|_L \leq 2\pi$, and

$$\left| \int_0^\omega q(s) \, ds \right| \leq \|[\sigma p]_+\|_L \cos \frac{\|h\|_L}{4} - \|[\sigma p]_-\|_L.$$

Then, problem (6) possesses a pair of g.d. solutions (u_1, v_1) and (u_2, v_2) . If, moreover, $\|h\|_L < \pi$ and

$$\left| \int_0^\omega q(s) \, ds \right| \geq \|[\sigma p]_-\|_L - \|[\sigma p]_+\|_L \cos \frac{\|h\|_L}{4},$$

then (u_1, v_1) and (u_2, v_2) are consecutive solutions and at least one of them is unstable.

Theorem 4 implies the following corollary.

Corollary 2. Let $\sigma \in \{-1, 1\}$ and (5) be fulfilled. Let, moreover,

$$\|h\|_L \leq \pi, \quad \|h\|_L \|p\|_L \leq 16, \quad \text{and} \quad \left| \int_0^\omega q(s) \, ds \right| \leq \|p\|_L \cos \frac{\|h\|_L}{2}.$$

Then, the conclusions of Theorem 4 hold for problem (6).

At last we mention that the above theorems also guarantee a localization of the second component of solutions (see, the conditions like $v \in B(\ell)$). Therefore, our results can be applied to some singular problems as well. For example, let us consider the so-called mean curvature problem

$$u' = f(t, u) \frac{v}{\sqrt{1-v^2}}, \quad v' = p(t) \sin u + q(t); \quad u(0) = u(\omega), \quad v(0) = v(\omega),$$

where $f \in \text{Car}([0, \omega] \times \mathbb{R})$ and $0 \leq f(t, x) \leq h(t)$ for $t \in [0, \omega]$, $x \in \mathbb{R}$. Theorem 1 yields the following corollary.

Corollary 3. Let $\sigma \in \{-1, 1\}$, $\ell \stackrel{\text{def}}{=} \|[\sigma p]_-\|_L + q_0$, $\ell < 1$, and inequalities (2) and (3) be satisfied with $H(\ell) \stackrel{\text{def}}{=} \frac{\|h\|_L \ell}{\sqrt{1-\ell^2}}$. Then, problem (6) possesses infinitely many solutions.

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