Anti-Perron Effect of Changing Characteristic Exponents in Differential Systems

N. A. Izobov

Department of Differential Equations, Institute of Mathematics, National Academy of Sciences of Belarus, Minsk, Belarus E-mail: izobov@im.bas-net.by

A. V. Il'in

Lomonosov Moscow State University, Moscow, Russia E-mail: iline@cs.msu.su

The anti-Perron effect [1–3] (opposite to the well-known Perron one [4, 5]) presupposed the change of all positive characteristic exponents $\lambda_1(A) \leq \cdots \leq \lambda_n(A)$ of linear approximation

$$\dot{x} = A(t)x, \ x \in \mathbb{R}^n, \ t \ge t_0, \tag{1}$$

with the bounded infinitely differentiable coefficients to negative in (some) nontrivial solutions of the differential system

$$\dot{y} = A(t)y + f(t,y), \quad y \in \mathbb{R}^n, \quad t \ge t_0, \tag{2}$$

also with an infinitely differentiable vector-function from the known classes of small perturbations. This effect is of great interest in its applications as compared with the Peron effect (devoted in a cycle of author's works). In the present report, we give an account of the results obtained by the author for the realization of anti-Prron effect.

 1^0 . In a class of linear exponentially decreasing perturbations the following theorem is valid.

Theorem 1 ([1]). For any parameters $\lambda_n \geq \cdots \geq \lambda_1 > 0$, $\theta > 1$, $0 < \sigma < \lambda_1 + \theta^{-1}\lambda_2$, there exist:

- 1) system (1) with exponents $\lambda_i(A) = \lambda_i$, $i = \overline{1, n}$;
- 2) a linear perturbation $f(t,y) \equiv Q(t)y$ with the exponent $\lambda[Q] \leq -\sigma < 0$ such that system (2) has exactly n-1 linearly independent solutions $Y_1(t), \ldots, Y_{n-1}(t)$ with the Liapounov exponents

$$\lambda[Y_i] = \left[\theta(\sigma - \lambda_1) - \lambda_{i+1}\right](\theta - 1)^{-1}, \quad i = \overline{1, n-1}.$$

Remark 1. The variant $\lambda_1(A) > 0$, $\lambda_n(A+Q) < 0$, $\lambda[Q] < 0$ remains open.

2⁰. In the case of linear perturbations $Q(t) \to 0$, as $t \to +\infty$, the following theorem is valid.

Theorem 2 ([2]). For any parameters $0 < \lambda_1 \leq \cdots \leq \lambda_n$, $\mu_1 \leq \cdots \leq \mu_n < 0$, there exist:

- 1) system (1) with the exponents $\lambda_i(A) = \lambda_i$, $i = \overline{1, n}$;
- 2) the perturbation $Q(t) \to 0$, $t \to +\infty$ such that $\lambda_i(A+Q) = \mu_i$, $i = \overline{1, n}$.

 $\mathbf{3}^{0}$. In the case of nonlinear *m*-perturbations

$$||f(t,y)|| \le C_f ||y||^m, \ m > 1, \ y \in \mathbb{R}^n, \ t \ge t_0,$$
(3)

the following theorem holds.

Theorem 3 ([3]). For any parameters m > 1, $\theta > 1$ and $\lambda > 0$, there exist:

- 1) two-dimensional system (1) with exponents $\lambda_1(A) = \lambda_2(A) = \lambda > 0$;
- 2) an infinitely differentiable perturbation (3) such that the nonlinear system (2) has the solution Y(t) with the exponent

$$\lambda[Y] = -\frac{\lambda(\theta+1)}{m\theta-1} \,.$$

The anti-Perron effect in the case under consideration is realized for a great number of solutions of the perturbed system. These systems belong to the spatially-time octants

$$R_1^2 = \{ y \in \mathbb{R}^2 : y_1 \ge 0, y_2 \ge 0 \} \times T_0, \quad R_2^2 = \{ y \in \mathbb{R}^2 : y_1 \le 0, y_2 \ge 0 \} \times T_0$$
$$R_3^2 = \{ y \in \mathbb{R}^2 : y_1 \le 0, y_2 \le 0 \} \times T_0, \quad R_4^2 = \{ y \in \mathbb{R}^2 : y_1 \ge 0, y_2 \le 0 \} \times T_0$$

in which $y = (y_1, y_2) \in \mathbb{R}^2$, $T_0 = [t_0, +\infty)$, $t_0 \ge 0$.

The following theorem is valid.

Theorem 4. For any parameters $\lambda > 0$, $m_4 \ge m_3 \ge m_2 \ge m_1 > 1$, $\theta > 1$, there exist:

- 1) two-dimensional linear system (1) with the characteristic exponents $\lambda_1(A) = \lambda_2(A) = \lambda > 0$;
- 2) an infinitely differentiable m_1 -perturbation $f(t, y) : [t_0, +\infty) \times \mathbb{R}^2 \to \mathbb{R}^2$ which is simultaneously an m_i -perturbation in the octant R_i^2 for any $i = \overline{1, 4}$ such that the perturbed system (2) has the solutions $Y_i \subset R_i^2$, $i = \overline{1, 4}$, with exponents

$$\lambda[Y_i] = -\lambda \frac{\theta + 1}{m_i \theta - 1} < 0.$$

Remark 2. An analogous to Theorem 3 statement on the existence of two-dimensional systems (1) with all positive exponents and (2) with perturbation (3) having 4 nontrivial solutions with negative different Liapounov exponents, is valid.

References

- N. A. Izobov and A. V. Il'in, On the existence of linear differential systems with all positive characteristic exponents of the first approximation and with exponentially decaying perturbations and solutions. (Russian) *Differ. Uravn.* 57 (2021), no. 11, 1450–1457; translation in *Differ. Equ.* 57 (2021), no. 11, 1426–1433.
- [2] N. A. Izobov and A. V. Il'in, Linear version of the anti-Perron effect of change of positive characteristic exponents to negative ones. (Russian) *Differ. Uravn.* 58 (2022), no. 11, 1443– 1452; translation in *Differ. Equ.* 58 (2022), no. 11, 1439–1449.
- [3] N. A. Izobov and A. V. Il'in, Existence of an anti-Perron effect of change of positive exponents of the linear approximation system to negative ones under perturbations of a higher order of smallness. (Russian) *Differ. Uravn.* **59** (2023), no. 12, 1599–1605; translation in *Differ. Equ.* **59** (2023), no. 12, 1591–1597.

- [4] G. A. Leonov, Chaotic Dynamics and Classical Theory of Motion Stability. (Russian) NITs RKhD, Izhevsk, Moscow, 2006.
- [5] O. Perron, Die Stabilitätsfrage bei Differentialgleichungen. (German) Math. Z. **32** (1930), no. 1, 703–728.