ON THE ASYMPTOTIC BEHAVIOR OF SOLUTIONS OF SECOND ORDER LINEAR DIFFERENTIAL EQUATIONS

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In this paper we study the behavior of solutions of the differential equation

(1) \[ u'' = (f(t) + g(t))u \]
as \( t \to \infty \). We assume that the general solution of

(2) \[ z'' = f(t)z \]
is known, and prove the following theorem.

**Theorem.** Let \( z_1 \) and \( z_2 \) be independent solutions of (2), let \( g \) be continuous in \( 0 \leq t < \infty \), and assume that

\[
\int_0^\infty |g|y dt < \infty ,
\]

where

\( y(t) = \max[|z_1(t)|^2, |z_2(t)|^2] \).

Then, if \( a \) and \( b \) are arbitrary constants, there is a solution of (1) which can be written in the form

\[ u = a(t)z_1 + b(t)z_2 , \]

with \( \lim_{t \to \infty} a(t) = a \) and \( \lim_{t \to \infty} b(t) = b \).

In the proof of this theorem, we use a lemma due to Bellman [1, p. 35].

**Lemma.** If \( u, v \geq 0 \), if \( c_1 \) is a positive constant, and if

\[ u \leq c_1 + \int_0^t uv dt_1 , \]

then

\[ u \leq c_1 \exp \left( \int_0^t v dt_1 \right) . \]

**Proof of the theorem.** We write

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(4) \[ u = A'z_1 + Bz_2 \]
and require that
(5) \[ A's_1 + B's_2 = 0. \]
Differentiating (4) twice yields
\[ u'' = A's_1' + Bz_2' + A'z_1' + B's_2'. \]
From (2) and (4), the sum of the first two terms is \( f(t)u \). Hence, from (1) and (4),
(6) \[ A's_1' + B's_2' = g(Az_1 + Bz_2). \]
Equations (5) and (6) can be solved to yield
\[ A' = \frac{g_2}{W}(Az_1 + Bz_2), \]
\[ B' = \frac{-g_1}{W}(Az_1 + Bz_2), \]
where \( W = z_1'z_2 - z_2'z_1 \) = constant. Integrate (7) to obtain
\[ (8) \quad A(t) = A(0) + \frac{1}{W} \int_0^t g_2(Az_1 + Bz_2)dx, \]
\[ (9) \quad B(t) = B(0) - \frac{1}{W} \int_0^t g_1(Az_1 + Bz_2)dx \]
for \( t \geq 0 \). From this it follows that
\[ |A(t)| + |B(t)| \leq |A(0)| + |B(0)| + \frac{2}{W} \int_0^t |y| |A| + |B| dy. \]
From Bellman's lemma
\[ |A(t)| + |B(t)| \leq (|A(0)| + |B(0)|) \exp \frac{2}{W} \int_0^t |y| dy \]
for positive \( t \), and therefore, from (3), \( A \) and \( B \) are bounded. Now it follows that the integrals on the right sides of (8) and (9) are convergent at infinity, so that \( \lim_{t \to \infty} A(t) \) and \( \lim_{t \to \infty} B(t) \) exist and are finite.

Let \( A_1(t) \) and \( B_1(t) \), and \( A_2(t) \) and \( B_2(t) \) be the solutions of (7) such that \( A_1(0) = 1, B_1(0) = 0, A_2(0) = 0, B_2(0) = 1 \). Denote \( \lim_{t \to \infty} A_i(t) = a_i \), and \( \lim_{t \to \infty} B_i(t) = b_i \) \( (i = 1, 2) \). We have shown above that these
limits exist. The function $A_1B_2 - A_2B_1$ is a constant (unity), since its
derivative vanishes identically, as may be seen from (7). Hence
$a_1b_2 - a_2b_1 = 1$, and it is easy to verify that \( \alpha(t) \) and \( \beta(t) \), defined by
\[
\alpha(t) = (b_2a - a_2b)A_1(t) + (ba_1 - ab_1)A_2(t),
\]
\[
\beta(t) = (b_2a - a_2b)B_1(t) + (ba_1 - ab_1)B_2(t),
\]
satisfy the requirements of the theorem.

This theorem contains a previously known result [1, p. 112] to the
effect that, if every solution of (2) is bounded, and if \( \int g(t) dt < \infty \),
then every solution of (1) is bounded. It also contains results of
Fubini [2], who studied the special cases \( f(t) = 1 \) and \( f(t) = -1 \).

For the special case \( f(t) = 0 \), one can conclude from the present
theorem that, if \( \int g(t) dt < \infty \), then every solution of \( u'' = g(t)u \) can
be written in the form \( u = A(t) + B(t)t \), where \( A \) and \( B \) approach
prescribed limits. This in turn contains a result of Sansone [3],
demonstrated under the assumption that \( |g(t)| < k't^c, \ k > 0, c > 3 \).

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theorem could be stated in its present form, which is stronger than
my original result, and for drawing my attention to the results of
Fubini and Sansone.

References

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2. G. Fubini, Studi asintotici per alcune equazioni differenziali, Rend. Reale
3. G. Sansone, Equazioni differenziali nel campo reale, 2nd ed., Nicola Zanichelli,
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