UPPER AND LOWER BOUNDS OF THE NORM OF SOLUTIONS OF DIFFERENTIAL SYSTEMS

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1. Let $I$ denote the half-line $0 \leq t < \infty$ and $R^n$ the $n$-dimensional Euclidean space. We consider the differential system

$$x' = f(t, x); \quad x(t_0) = x_0, \quad (t_0 \geq 0)$$

where $x$ and $f$ are $n$-dimensional vectors and the function $f(t, x)$ is continuous and defined on the product space $I \times R^n$. Let $|x|$ denote any convenient norm of $x$.

Let the function $V(t, x) \geq 0$ be continuous and defined on $I \times R^n$. Suppose further that $V(t, x)$ satisfies a Lipschitz condition in $x$ locally for each $t \in I$ and that $V(t, x) \to \infty$ as $|x| \to \infty$. Then we can prove the following results.

**Theorem 1.** Let the function $W(t, r)$ be continuous and defined for $t \in I, r \geq 0$. Suppose that $r(t)$ is the maximal solution of the differential equation

$$r' = W(t, r); \quad r(t_0) = r_0,$$

existing for all $t$ to the right of $t_0$. Assume that

$$V(t + \lambda^{-1}, x + \lambda^{-1}f(t, x)) \leq V(t, x) + \lambda^{-1}W(t, V(t, x)) + o(\lambda^{-1}),$$

for each $t \in I, x \in R^n$ and for all sufficiently large $\lambda > 0$. Then, if $x(t)$ is any solution of (1) such that $V(t_0, x_0) \leq r_0$, $x(t)$ can be continued as far as $r(t)$ exists and

$$V(t, x(t)) \leq r(t), \quad (t \geq t_0).$$

If $V(t, x(t))$ is regarded as a measure of a solution $x(t)$ of (1), the following result gives a better control than (4).

**Theorem 2.** Suppose that the assumptions of Theorem 1 hold except that the condition (3) is replaced by

$$V(t + \lambda^{-1}, x + \lambda^{-1}f(t, x)) \leq V(t, x)(1 + \lambda^{-1}L(t)) + \lambda^{-1}W(t, V(t, x))e^{\sigma(t)}e^{-\sigma(t)} + o(\lambda^{-1}),$$

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where \( L(t) \) is continuous for \( t \in I \) and \( \alpha(t) = -\int_{t_0}^t L(s)ds \). Then the inequality (4) is replaced by

\[
V(t, x(t))e^{\alpha(t)} \leq r(t), \quad (t \geq t_0).
\]

It is clear that Theorem 2 includes Theorem 1 and hence we prove Theorem 2.

**Proof of Theorem 2.** Let \( x(t) \) be any solution of (1) such that \( V(t_0, x_0) = r_0 \). Define \( m(t) = V(t, x(t))e^{\alpha(t)} \). Then \( m(t_0) \leq r_0 \), since \( \alpha(t_0) = 0 \). As \( V(t, x) \) is assumed to satisfy a Lipschitz condition, we have, for small \( h > 0 \),

\[
m(t + h) - m(t) \leq ke^{-l(t+h)} (e\| h + e^{\alpha(t+h)}V(t + h, x(t)
+ hf(t, x(t))) - e^{\alpha(t)}V(t, x(t)),
\]

where the vector \( e \) tends to zero as \( h \) tends to zero and \( k \) is the Lipschitz constant. Now taking \( h = \lambda^{-1} \) and using (5), one obtains

\[
m(t + h) - m(t) \leq ke^{\alpha(t+h)} (e\| h + V(t, x(t))[e^{\alpha(t+h)} - e^{\alpha(t)}]
+ he^{\alpha(t+h)}[L(t)V(t, x(t)) + W(t, m(t))e^{-\alpha(t)} + o(h)],
\]

which in its turn yields the inequality

\[
\limsup_{h \to 0+} \left[ \frac{m(t + h) - m(t)}{h} \right] \leq W(t, m(t)).
\]

This is sufficient to prove the result (6) as far as \( x(t) \) exists, following the argument used in the lemma in [6].

Now suppose that \( x(t) \) cannot be continued as far as \( r(t) \) exists. Then there is a positive number \( t_1 \) such that \( x(t) \) cannot be extended to the closed interval \( t_0 \leq t \leq t_1 \). This implies that there cannot exist an increasing sequence \( \{ t_n \} \) tending to \( t_1 \) such that \( x(t_n) \) is bounded, which means that \( x(t_n) \to \infty \) as \( t \to t_1 - 0 \). Since \( V(t, x) \to \infty \) as \( |x| \to \infty \), we get from (6) that \( r(t_1 - 0) \to \infty \). This contradiction proves that \( x(t) \) exists as far as \( r(t) \) exists in view of a result of Wintner [10].

**Remark.** We observe that \( W(t, r) \) need not be non-negative. Taking \( V(t, x) = |x| \) and \( W(t, r) = k(t)r \) or \( k(t)g(r) \), where \( k(t) \) is continuous and \( g(r) > 0 \) for \( r > 0 \), the upper bounds referred to in \([1; 2; 7; 8]\) can be obtained from Theorem 1 without demanding as much. In that case, condition (2) reduces to

\[
|x + \lambda^{-1}f(t, x)| \leq |x| + \lambda^{-1}k(t)g(|x|) + o(\lambda^{-1}),
\]

which is weaker than the corresponding condition, viz;

\[
|f(t, x)| \leq k(t)g(|x|).
\]

Obviously the latter condition demands \( k(t)g(r) \) to be non-negative.
We also note that Theorems 1 and 2 contain the work of Conti [3].
The condition (2) is not strong enough to yield the lower bound referred to in [7; 8]. We state the following result to that effect.

**Theorem 3.** Let the condition (2) of Theorem 1 be replaced by
\[ V(t + \lambda^{-1}, x + \lambda^{-1} f(t, x)) \geq V(t, x) - \lambda^{-1} W(t, V(t, x)) + o(\lambda^{-1}). \]
Then, as long as \( s(t) \geq 0 \) and \( x(t) \) exists
\[ V(t, x(t)) \geq s(t), \]
where \( s(t) \) is the minimal solution of \( r' = -W(t, r) \), \( s(t_0) \leq V(t_0, x_0) \).

2. Consider the differential equation
\[ (1') x' = A(t)x + F(t, x) = f(t, x) \text{ say,} \]
where \( A(t) \) is a continuous \( n \times n \) matrix. It is easy to show that by using our results one can generalize some known results pertaining to the above equation.

**Theorem 4.** Suppose that the assumptions of Theorem 1 are satisfied.
Let
\[ b(\mid x \mid) = V(t, x), \]
where \( b(r) \) is continuous, increasing in \( r \) and \( b(r) > 0 \) for \( r > 0 \). Then, if the scalar differential equation (2) is (i) stable; (ii) asymptotically stable, the system (1') is (i) stable; (ii) asymptotically stable, respectively.

**Proof.** For any \( \epsilon > 0 \), if \( \mid x \mid = \epsilon \), we have from (7), \( b(\epsilon) \leq V(t, x) \). If equation (2) is stable, given \( b(\epsilon) \) and \( t_0 \geq 0 \), there exists a \( d = d(t_0, \epsilon) \) such that \( r(t) < b(\epsilon) \) for \( t \geq t_0 \), whenever \( r_0 \leq d \). Let \( x(t) \) be any solution of (1') satisfying \( V(t_0, x_0) \leq r_0 \leq d \). Then we derive \( \mid x_0 \mid \leq b^{-1}(d) = \gamma \) say. For such solutions, we have from Theorem 1
\[ V(t, x(t)) \leq r(t), \quad (t \geq t_0). \]
If possible, let \( \mid x(t_1) \mid = \epsilon \) for some \( t_1 > t_0 \). Then one gets
\[ b(\epsilon) \leq V(t_1, x(t_1)) \leq r(t_1) < b(\epsilon), \]
a contradiction which proves the stability of the system (1').
To prove asymptotic stability, suppose if possible, \( \mid x(t_0) \mid > \eta \), where \( \{t_n\} \) is a divergent sequence and \( \eta > 0 \) is arbitrary. Then one obtains, as before,
\[ b(\eta) \leq V(t_n, x(t_n)) \leq r(t_n). \]
Since equation (2) is asymptotically stable, \( r(t_n) \to 0 \) as \( t_n \to \infty \). This
implies a contradiction because $b(\eta) > 0$. Hence $x(t) \to 0$ as $t \to \infty$ and the proof is complete.

**Theorem 5.** Let the assumptions of Theorem 2 be satisfied. Let the conditions corresponding to $b(r)$ and (7) also hold. Suppose that $\alpha(t) \to \infty$ as $t \to \infty$. Then, if the equation (2) is stable, the system (1') is asymptotically stable.

**Proof.** Following the same argument as in Theorem 4 we have now to replace (8) by

$$V(t, x(t))e^{\alpha(t)} \leq r(t), \quad (t \geq t_0).$$

Let $\{t_n\}$ be a divergent sequence and if possible, $|x(t_n)| > \eta$, where $\eta > 0$ is arbitrary. Then one gets

$$e^{\alpha(t_n)}b(\eta) < b(\epsilon).$$

Since $\alpha(t_n) \to \infty$ as $t_n \to \infty$, this leads to a contradiction and proves the result.

The above theorems generalize some results of Halany [5] and Santoro [3].

**Remark.** Since the previous considerations demand, as was pointed out, $W(t, r)$ to be non-negative, which implies that the solutions $r(t)$ of (2) are nondecreasing as $t$ increases, one has limitations in assuming the properties that $r(t)$ should satisfy. For instance, $r(t) \to 0$ as $t \to \infty$ is impossible, as we have assumed in Theorem 4. The practical importance of our approach can be seen from the special case. Suppose that $V(t, x) = x \cdot x$. Then it is enough to take $L(t) = 2\lambda(t)$, where $\lambda(t)$ is the largest eigenvalue of $\frac{1}{2}[A(t) + A^*(t)]$, $A^*(t)$ being the transpose of $A(t)$, and $x \cdot F(t, x) \leq k(t)x \cdot x$. Such a choice works in both the theorems above, since $\lambda(t)$ and $k(t)$ need not be positive for all $t \geq t_0$.

Theorem 1 can be used in a slightly different way so as to yield another type of information regarding the solutions of (1').

Let $U(t)$ be the matrix solution of $U'(t) = A(t)U(t)$, $U(t_0) =$ unit matrix. Setting $x = U(t)y$ and using the method of variation of constants, it is easy to obtain the differential equation

$$y' = U^{-1}(t)F(t, U(t)y) = f(t, y) \text{ say}.$$ 

If the assumptions of Theorem 1 are satisfied for this $f(t, y)$, we have immediately

$$V(t, y(t)) \leq r(t), \quad (t \geq t_0).$$

If further $V(t, x) = |x|$, one obtains from the definition of $y$ that

$$|x(t)| \leq r(t)|U(t)|, \quad (t \geq t_0),$$
where $x(t)$ is any solution of (1') with $|x_0| \leq r_0$. This implies that the behaviour of solutions of the perturbed system depends on that of the unperturbed system, if $r(t)$ is bounded. Such a result was obtained by Golomb [4] under stronger assumptions.

REFERENCES


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