ON NONLINEAR SECOND ORDER DIFFERENTIAL EQUATIONS

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1. The purpose of this paper is to consider the existence of large zeros for solutions of a class of nonlinear second order differential equations considered recently by C. T. Taam [2; 3; 4]. Equations of this type occur in astrophysics in considering the equilibrium of a gaseous configuration in stellar space, in atomic physics in the form of the Fermi-Thomas equation, and in mechanics in the study of free vibration of a hard spring not subject to damping.

A solution will be an absolutely continuous real-valued function with an absolutely continuous derivative and satisfying the differential equation almost everywhere in the sense of Carathéodory [5]. All solutions considered are different from the identically zero solution. All coefficients are assumed to be real-valued, bounded, Lebesgue-measurable functions of a real variables x for $x \ge 0$. For the existence and uniqueness of solutions see Chapters I, II of [5].

- 2. Theorem 1. Let the following conditions be satisfied:
- (i) $f_n(x)$ has a positive lower bound for $x \ge 0$,
- (ii) $f_i(x) \ge 0$, $f'_i(x) \in \mathcal{L}(0, \infty)$, $i = 1, 2, \dots, n, x \ge 0$, $f'_i(x) \le 0$,
- (iii) n a positive integer greater than one,
- (iv) $\int_0^\infty \sum_{i=1}^n f_i(x) x^{2i-1} dx < \infty.$

Then,

(1)
$$y'' + \sum_{i=1}^{n} f_i(x) y^{2i-1} \leq 0.$$

has no solutions y(x) with arbitrarily large positive zeros.

PROOF. According to Taam [2], for every solution y(x) of (1), y(x) and y'(x) are bounded on $0 \le x < \infty$. Now let R(x) be an amplitude variable defined for solutions y(x) of (1) by

(2)
$$R(x) = \left(\frac{y'^2}{2} + \sum_{i=1}^n f_i y^{2i}\right).$$

R(x) is positive for $x \ge 0$ and

(3)
$$R'(x) = \sum_{i=1}^{n} f_i' y^{2i} \le 0.$$

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Equations (2), (3) imply that for any solution y(x) of (1), y'(x) remains bounded as $x \to \infty$. Let us assume that y(x), a solution of (1), has arbitrarily positive zeros

$$(4) x_1, x_2, \cdots, x_j, x_{j+1}, \cdots$$

and let x_j be a zero for which $y'(x_j) > 0$. Let \hat{x}_j be the first zero of y'(x) on (x_j, x_{j+1}) . Upon integrating (1) over the interval (x_j, \hat{x}_j) we have

(5)
$$y'(\hat{x}_i) - y'(x_i) + \int_{x_i}^{\hat{x}_i} \sum_{i=1}^n f_i y^{2i-1} dx = 0,$$

or,

(6)
$$y'(x_j) = \int_{x_i}^{\hat{x}_j} \sum_{i=1}^n f_i y^{2i-1} dx.$$

Now y'(x) > 0 and y''(x) < 0 so y(x) is concave downward on (x_j, \hat{x}_j) , thus y'(x) is decreasing on (x_j, \hat{x}_j) . So on (x_j, \hat{x}_j) we have,

$$(7) \quad 0 \leq y(x) \leq y'(x_i)(x-x_i); \quad 0 \leq [y(x)]^{2i-1} \leq [y'(x_i)(x-x_i)]^{2i-1}$$

for $i=1, 2, \dots, n$. Now from (6) and (7) we have

(8)
$$y'(x_j) \leq \int_{x_i}^{\hat{x}_j} \sum_{i=1}^n f_i [y'(x_j)(x-x_j)]^{2i-1} dx.$$

Since $y'(x_j)$ is positive and bounded on (x_j, \hat{x}_j) then for some index $k, 1 \le k \le n$, we have,

(9)
$$1 \leq \frac{1}{y'(x_j)} \int_{x_i}^{\hat{x}_j} \sum_{i=1}^n f_i [y'(x_j)(x-x_j)]^{2i-1} dx,$$

or,

(10)
$$1 \leq [y'(x_j)]^{k-1} \int_{x_j}^{\hat{x}_j} \sum_{i=1}^n x^{2i-1} f_i dx.$$

As the zeros of y(x), a solution of (1), become arbitrarily large, and since $y'(x_j)$ is bounded as $x_j \rightarrow \infty$, then the right-hand side of (10) tends to zero. Hence we reach a contradiction and the theorem holds.

- 3. Theorem 2. Let the following conditions be satisfied:
- (i) $f_n(x)$ has a positive lower bound for $x \ge 0$,
- (ii) $f_i(x) \ge 0, f_i'(x) \le 0, f_i'(x) \in \mathfrak{L}(0, \infty), i = 1, 2, \dots, n, x \ge 0,$
- (iii) n a positive integer greater than one,
- (iv) y(x) be a solution of (1) with arbitrarily large positive zeros.

Then

(11)
$$\int_0^\infty x \sum_{i=1}^n f_i(x) dx = \infty.$$

Let us assume that (11) fails to hold and then show that there exists a solution y(x) of (1) such that $y'(\infty) = 0$, $y(\infty) = 1$ which implies that y(x) is not oscillatory for large positive values of x. This is equivalent to showing the existence of a solution of the following integral equation

(12)
$$y(x) = 1 - \int_{-\infty}^{\infty} (t - x) \sum_{i=1}^{n} f_i y^{2i-1} dt.$$

Making use of the method of successive approximation as indicated by Atkinson [1], a solution to (12) may be shown to exist. Thus we reach a contradiction to (iv).

References

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