EXISTENCE OF PERIODIC SOLUTION FOR FIRST ORDER NONLINEAR NEUTRAL DELAY EQUATIONS

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In this paper by using the coincidence degree theory, sufficient conditions are given for the existence of periodic solutions of the first order nonlinear neutral delay differential equation.

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1. Introduction

In [3], Kuang and Feldstein proposed to study the existence of a periodic solution for the first order periodic neutral delay equation. In particular, Gopalsamy, He and Wen [2] studied the existence of periodic solutions of the first order neutral delay logistic equation. In this paper, we discuss the following nonlinear neutral delay equation:

\[ [x(t) + cx(t - \tau)]' + g(t, x(t - \sigma)) = p(t), \]

where \( \tau, \sigma \) and \( c \) are constants, and \( \tau \geq 0, \sigma \geq 0, |c| < 1 \); \( g \in C(R^2, R) \), \( g(t, x) \) is a function with period \( T(>0) \) for \( t \), and \( g(t, x) \) is nondecreasing for \( x \) in \([0, +\infty)\); \( p \in C(R, R) \), \( p(t, T) = p(t) \) for \( t \in R \) and \( \int_0^T p(t) dt = 0 \). Using coincidence degree theory developed by Mawhin [1], we establish a theorem of the existence of periodic solutions with period \( T \) of Equation (1).

2. Main Result

The following result provides sufficient conditions for the existence of periodic solution of Equation (1).

**Theorem:** Assume that there exist constants \( D > 0 \) and \( M > 0 \) such that
\[ xg(t,x) > 0 \text{ for } t \in R \text{ and } |x| \geq D, \] (2)

\[ g(t,x) \geq -M \text{ for } t \in R \text{ and } x \leq -D, \] (3)

and

\[ |g(t,x)| \leq g(t, |x|) \text{ for } (t,x) \in R^2. \] (4)

Then there exists a periodic solution with period \( T \) of Equation (1).

In order to prove the above theorem, we introduce the following preliminaries.

Let \( X \) and \( Z \) be two Banach spaces. Consider an operator equation,

\[ Lx = \lambda Nx, \]

where \( L: \text{Dom}L \cap X \rightarrow Z \) is a linear operator and \( \lambda \in [0,1] \) is a parameter. Let \( P \) and \( Q \) denote two projectors,

\[ P: \text{Dom}L \cap X \rightarrow \text{Ker}L \text{ and } Q: Z \rightarrow Z/\text{Im}L. \]

We will use the following result of Mawhin [1].

**Lemma 1:** Let \( X \) and \( Y \) be two Banach spaces and \( L \) be a Fredholm mapping with index null. Assume that \( \Omega \) is open bounded in \( X \) and \( N: \Omega \rightarrow Z \) is \( L \)-compact on \( \partial \Omega \). Furthermore, suppose that

(a) for each \( \lambda \in (0,1) \), \( x \in \partial \Omega \in \text{Dom}L, \)
\[ Lx \neq \lambda Nx; \]

(b) for each \( x \in \partial \Omega \cap \text{Ker}L, \)
\[ QNx \neq 0, \]

and

\[ \text{deg}\{QN, \Omega \cap \text{Ker}L, 0\} \neq 0, \]

then \( Lx = Nx \) has at least one solution in \( \Omega \cap \text{Dom}L \).

To prove Lemma 2, we make the following preparations. Set

\[ X: = \{ x \in C^1(R,R) | x(t+T) = x(t) \} \]

and define the norm on \( X \) as \[ \| x \| = \max_{t \in [0,T]} \{ |x(t)|, |x'(t)| \}. \]

Similarly, set \[ Z: = \{ z \in C(R,R) | z(t+T) = z(t) \} \]

and define the norm on \( Z \) as \[ \| z \|_0 = \max_{t \in [0,T]} |z(t)|. \] Then both \((X, \| \cdot \|)\) and \((Z, \| \cdot \|_0)\) are Banach spaces. Define respectively the operators \( L \) and \( N \) as

\[ L: X \rightarrow Z, \quad x(t) \rightarrow x'(t), \] (5)
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We know that \( \text{Ker}L = R \). Define, respectively, the projective operators \( P \) and \( Q \) as

\[
P: X \rightarrow \text{Ker}L, \quad x \mapsto P_x = \frac{1}{T} \int_0^T x(t)dt,
\]

and

\[
Q: Z \rightarrow Z/\text{Im}L, \quad z \mapsto Qz = \frac{1}{T} \int_0^T z(t)dt.
\]

Hence, we have \( \text{Im}P = \text{Ker}L \) and \( \text{Im}L = \text{Ker}Q \). Consider the equation

\[
x'(t) + \lambda cx'(t - \tau) + \lambda g(t, x(t - \sigma)) = \lambda p(t),
\]

where \( \lambda \in (0, 1) \) is a parameter.

**Lemma 2:** Suppose that conditions (2)-(4) are satisfied. If \( x(t) \) is any periodic solution with period \( T \) of Equation (9), then there exist positive constants \( D_j (j = 0, 1) \) independent of \( \lambda \) and such that

\[
| x(t) | \leq D_0 \quad \text{and} \quad | x'(t) | \leq D_1, \quad t \in [0, T].
\]

**Proof:** Suppose that \( x(t) \) is a periodic solution with period \( T \) of Equation (9). By integrating (9) from 0 to \( T \), we find

\[
\int_0^T g(t, x(t - \sigma))dt = 0.
\]

Set

\[
E_1 = \{ t \in [0, T] | x(t - \sigma) > D \}, \quad E_2 = [0, T] \setminus E_1.
\]

Since \( g \in C(R^2, R) \) and \( g(t, x) \) is a function with period \( T \) for \( t \), we know that

\[
\sup_{(t, x) \in R \times [-D, D]} | g(t, x) | = \max_{(t, x) \in [0, T] \times [-D, D]} | g(t, x) | < \infty.
\]

From (2) and (3) we see that

\[
\int_{E_2} | g(t, x(t - \sigma)) | dt \leq T \max\{ M, \sup_{(t, x) \in R \times [-D, D]} | g(t, x) | \}.
\]

Using (2) and (11), we have

\[
\int_{E_1} | g(t, x(t - \sigma)) | dt = \int_{E_1} g(t, x(t - \sigma))dt.
\]
By (12) and (13), we have

\[ \int_0^T |g(t, x(t - \sigma))| \, dt \leq 2T \max\left\{ M, \sup_{(t, x) \in \mathbb{R} \times [-D, D]} \left| g(t, x) \right| \right\}. \]

Thus

\[ \int_0^T |g(t, x(t - \sigma))| \, dt \leq K_0, \quad (14) \]

where \( K_0 \) is a positive constant. Since \( x'(t) \) is a periodic function with period \( T \), it follows from (9) that

\[
\int_0^T \left| x'(t) \right| \, dt \leq \lambda \left| c \right| \left( \int_0^T \left| x'(t - \sigma) \right| \, dt + \int_0^T \left| g(t, x(t - \sigma)) \right| \, dt + \int_0^T \left| p(t) \right| \, dt \right) \\
\leq \left| c \right| \left( \int_0^T \left| x'(t) \right| \, dt + \int_0^T \left| g(t, x(t - \sigma)) \right| \, dt + T \max_{t \in [0, T]} \left| p(t) \right| \right). \quad (15)
\]

From (14) and (15) we see that

\[ \int_0^T \left| x'(t) \right| \, dt \leq \left| c \right| \int_0^T \left| x'(t) \right| \, dt + K_1, \quad \text{where } K_1 = K_0 + T \max_{t \in [0, T]} \left| p(t) \right|. \quad (16) \]

It follows from (16) that

\[ \int_0^T \left| x'(t) \right| \, dt \leq K_2, \quad (17) \]

where \( K_2 = K_1/(1 - \left| c \right|) \). By (2) and (11), there exists \( t_1 \in [0, T] \) such that \( \left| x(t_1 - \sigma) \right| < D \). Taking \( t_1 - \sigma = nT + t_2 \), where \( n \) is an integer and \( t_2 \in [0, T] \), we have

\[ \left| x(t_2) \right| < D. \quad (18) \]

Then, by (17) and (18), we conclude that for any \( t \in [0, T] \),
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$$|x(t)| = |x(t_2) + \int_{t_2}^{t} x'(s)ds| \leq |x(t_2)| + \int_{0}^{T} |x'(t)|dt$$

$$\leq |x(t_2)| + K_2 < D_0, \quad (19)$$

where $D_0 = D + K_2$. Since $x(t)$ is a periodic function with period $T$, from (19) we see that $|x(t - \sigma)| < D_0$ for $t \in [0, T]$. Note that $g(t, x)$ is nondecreasing for $x$ in $[0, +\infty)$. Hence we have for any $t \in [0, T]$,

$$|g(t, x(t - \sigma))| \leq g(t, |x(t - \sigma)|) \leq g(t, D_0). \quad (20)$$

Note that if $g(t, D_0)$ is a periodic continuous function, then there exists a positive constant $K_3$, for any $t \in [0, T]$, such that

$$g(t, D_0) \leq |g(t, D_0)| \leq K_3. \quad (21)$$

From (9), (20), (21) and note that $x'(t)$ is a periodic function with period $T$, we conclude that for any $t \in [0, T]$

$$|x'(t)| \leq \lambda |c| |x'(t - \tau)| + \lambda |g(t, x(t - \sigma))| + \lambda |p(t)|$$

$$\leq |c| \max_{t \in [0, T]} |x'(t)| + g(t, x(t - \sigma)) + \max_{t \in [0, T]} |p(t)| \quad (22)$$

$$\leq |c| \max_{t \in [0, T]} |x'(t)| + g(t, D_0) + \max_{t \in [0, T]} |p(t)|$$

$$\leq |c| \max_{t \in [0, T]} |x'(t)| + K_3 + \max_{t \in [0, T]} |p(t)|. \quad (23)$$

Letting $K_4 = K_3 + \max_{t \in [0, T]} |p(t)|$, for any $t \in [0, T]$ we have

$$|x'(t)| \leq |c| \max_{t \in [0, T]} |x'(t)| + K_4. \quad (23)$$

By (23) we obtain

$$\max_{t \in [0, T]} |x'(t)| \leq |c| \max_{t \in [0, T]} |x'(t)| + K_4.$$

Thus,

$$\max_{t \in [0, T]} |x'(t)| \leq D_1, \quad (24)$$

where $D_1 = K_4/(1 - |c|)$. The proof of Lemma 2 is complete.

Proof of the Theorem: Suppose that $x(t)$ is any periodic solution with period $T$ of Equation (9). By Lemma 2, there exist positive constants $D_j$ ($j = 0, 1$), which are independent of $\lambda$, such that

$$|x(t)| \leq D_0 \text{ and } |x'(t)| \leq D_1, \ t \in [0, T].$$
Let \( D_2 = \max\{D_0, D_1, D\} + 1 \), and

\[
\Omega: = \{x \in X \mid \|x\| < D_2\}.
\]

In view of (2), we see that

\[
-\frac{1}{T} \int_0^T g(t, -D_2)dt > 0 \quad \text{and} \quad -\frac{1}{T} \int_0^T g(t, D_2)dt < 0.
\] (25)

By (5)-(7) and (8), we know that \( L \) is the Fredholm operator with index null and \( N \) is \( L \)-compact on \( \bar{\Omega} \) (see [1]). In terms of evaluation of a bound of periodic solutions in Lemma 2, we know that for any \( x \in \partial \Omega \cap \text{Dom}L \) and \( \lambda \in (0, 1) \), \( Lx \neq \lambda Nx \). Since for any \( x \in \partial \Omega \cap \text{Ker}L, \ x = D_2 (> D) \) or \( x = -D_2 \), in view of (25) and \( \int_0^T p(t)dt = 0 \), we have

\[
QN x = \frac{1}{T} \int_0^T \left[ -c x'(t-\tau) - g(t, x(t-\sigma)) + p(t) \right] dt
\]

\[
= -\frac{1}{T} \int_0^T g(t, \pm D_2)dt \neq 0,
\]

which shows that

\[
\deg\{QN, \Omega \cap \text{Ker}L, 0\} \neq 0.
\]

By Lemma 1, there exists a periodic solution with period \( T \) of Equation (1). The proof is complete.

**Example:** Consider the equation

\[
[x(t) - \frac{1}{3} x(t-\pi)]' + e^{\sin t} x(t-\pi) e^{x(t-\pi)} = \frac{4}{3}\cos t - \sin t.
\] (26)

It is easy to verify that for Equation (26), all the conditions of the theorem are satisfied with \( D > 0 \) and \( M = 3 \). Thus Equation (26) has a periodic solution with period \( 2\pi \). We see that \( x(t) = \sin t \) is such a periodic solution of Equation (26).

**References**


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