A NOTE ON PERIODIC SOLUTIONS OF FUNCTIONAL DIFFERENTIAL EQUATIONS

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(Received September 15, 1983)

ABSTRACT. The existence of periodic solution for a certain functional differential equation with quasibounded nonlinearity is established.

KEY WORDS AND PHRASES. *Quasibounded nonlinearity, periodic solution.*

1980 MATHEMATICS SUBJECT CLASSIFICATION CODE. 34K15.

1. INTRODUCTION.

Let C_r denote the Banach space of continuous R^n -valued functions on $[-r, 0]$ with the supremum norm, i.e., for each $\phi \in C_r$, $\|\phi\| = \max_{-r \leq \theta \leq 0} |\phi(\theta)|$. Also for a given continuous R^n -valued function x defined on $[-r, b)$ with $b > 0$ and for $0 \leq t < b$, let x_t be the function in C_r defined by $x_t(\theta) = x(t+\theta)$ for all $\theta \in [-r, 0]$.

Consider the following functional differential equation

$$x'(t) = L(t, x_t) + f(t, x_t), \quad (1.1)$$

where L and f are continuous mappings from $[0, \infty) \times C_r$ into R^n , $L(t+T, \phi) = L(t, \phi)$ and $f(t+T, \phi) = f(t, \phi)$ for all $(t, \phi) \in [0, \infty) \times C_r$ and for some $T > 0$, $L(t, \phi)$ is linear in ϕ for fixed t , and f maps closed and bounded sets into bounded sets. Assume that the equation

$$x'(t) = L(t, x_t) \quad (1.2)$$

has no nontrivial T -periodic solutions. Also, without loss of generality we assume $T \geq r$.

Fennell [2] has established the existence of T -periodic solution for the equation (1.1) by assuming

$$\lim_{\|\phi\| \rightarrow \infty} \frac{|f(t, \phi)|}{\|\phi\|} = 0 \quad (1.3)$$

uniformly in t . It is the purpose of this note to generalize Fennell's result by relaxing this requirement. We shall see that the limit in (1.3) can be allowed to be positive.

Using the mapping f in (1.1), we give the following definition. The function

f is said to be quasibounded with respect to ϕ if the number

$$|f| = \min_{0 < \rho < \infty} \left(\max_{\substack{\|\phi\| \geq \rho \\ 0 \leq t \leq T}} \frac{|f(t, \phi)|}{\|\phi\|} \right) \quad (1.4)$$

is finite; in this case, $|f|$ is called the quasinorm of f . In recent years, equations with quasibounded nonlinearities have been studied extensively. We shall show that if f is quasibounded and has a quasinorm smaller than a certain positive number then Eq. (1.1) has at least one T -periodic solution. Our proof uses a technique generalizing that used in [2].

2. THE RESULTS.

Under the assumption for (1.2), the functional differential equation

$$x'(t) = L(t, x_t) + h(t), \quad (2.1)$$

where L is the same as in (1.1) and $h: [0, \infty) \rightarrow \mathbb{R}^n$ is continuous and T -periodic, has a unique T -periodic solution. Let $x(\psi, h): [-r, \infty) \rightarrow \mathbb{R}^n$ denote the solution of (2.1) with initial value $\psi \in C_r$. Let $U: C_r \rightarrow C_r$ be the operator defined by $U\phi = x_T(\phi, 0)$. Then U is completely continuous and the T -periodic solution of (2.1) is determined by the initial function $\psi = (I - U)^{-1}x_T(0, h)$. Let $\ell(t)$ be the norm of the operator $L(t, \phi)$,

$$E = \exp\left(\int_0^T \ell(s) ds\right),$$

and

$$K = TE^2 \| (I - U)^{-1} \| + TE. \quad (2.2)$$

THEOREM. If, in addition to the given assumptions for the equation (1.1), f is quasibounded with respect to ϕ and has a quasinorm $|f| < 1/K$, where K is given by (2.2), then (1.1) has at least one T -periodic solution.

PROOF. The following inequality

$$\|x_t(\phi, h)\| \leq \{\|\phi\| + \int_0^t |h(s)| ds\} \exp\left(\int_0^t \ell(s) ds\right), \quad t \geq 0, \quad (2.3)$$

which follows from (2.1) and Gronwall's lemma, will be needed.

Let X be the Banach space of continuous T -periodic functions from $[-r, \infty)$ into $\mathbb{R}^n$ with the supremum norm. For each $\phi \in X$, let $\hat{f}(\phi)(t) = f(t, \phi_t)$. Then $\hat{f}(\phi): [0, \infty) \rightarrow \mathbb{R}^n$ is continuous and T -periodic. Let $\psi = (I - U)^{-1}x_T(0, \hat{f}(\phi))$. Then $\psi \in C_r$. Now, define a mapping $P: X \rightarrow X$ by $P\phi = x(\psi, \hat{f}(\phi))$, i.e., $P\phi$ is the unique T -periodic solution of

$$x'(t) = L(t, x_t) + f(t, \phi_t).$$

Then P is a continuous mapping.

Since $|f| < 1/K$, there exists $\epsilon > 0$ such that $|f| + \epsilon < 1/K$. Then by the definition of quasiboundedness (1.4) there exists $\rho(\epsilon) > 0$ such that

$$\frac{|f(t, \phi)|}{\|\phi\|} < \frac{1}{K} \quad \text{whenever} \quad \|\phi\| \geq \rho(\epsilon) \quad \text{and} \quad 0 \leq t \leq T.$$

Let

$$N = \max\{|f(t, \phi)| : \phi \in C_T, \|\phi\| \leq \rho(\epsilon), 0 \leq t \leq T\}.$$

Then let $M = \max\{KN, \rho(\epsilon)\}$ and

$$D = \{\phi \in X : \|\phi\| \leq M\}.$$

We claim that (i) $P(D) \subset D$ and (ii) $P(D)$ is relatively compact.

Using the inequality (2.3), we obtain that

$$\|P\phi\| = \max_{0 \leq t \leq T} |P\phi(t)| \leq K \max_{0 \leq s \leq T} |f(s, \phi_s)|.$$

Now for $\phi \in D$ and $0 \leq s \leq T$, if $\|\phi_s\| \leq \rho(\epsilon)$ then $K|f(s, \phi_s)| \leq KN \leq M$ and if $\|\phi_s\| > \rho(\epsilon)$ then $K|f(s, \phi_s)| < \|\phi_s\| \leq \|\phi\| \leq M$. Thus $\|P\phi\| \leq M$ whenever $\phi \in D$. This proves (i). (ii) can be established by using an argument similar to that used in [2].

By Schauder's fixed point theorem ([3], or see [1, p. 131]) there exists $\phi \in D$ such that $P\phi = \phi$, which completes the proof of the theorem.

COROLLARY (FENNELL [2]). If, in addition to the given assumptions for the equation (1.1), f satisfies the condition (1.3), then (1.1) has at least one T -periodic solution.

PROOF. The condition (1.3) implies that $|f| = 0$.

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