Slowly Varying Solutions of Essentially Nonlinear Differential Equations of Second Order

M. A. Bilozerova

Odessa I. I. Mechnikov National University, Odessa, Ukraine E-mail: Marbel@ukr.net

G. A. Gerzhanovskaya

State University of Intellectual Technologies and Communications, Odessa, Ukraine E-mail: greta.odessa@gmail.com

The differential equation

$$y'' = \alpha_0 p(t) \varphi_0(y) \varphi_1(y') \exp(R(|\ln|yy'||)),$$
(1)

where $\alpha_0 \in \{-1, 1\}$, $p : [a, \omega[\rightarrow]0, +\infty[(-\infty < a < \omega \le +\infty), \varphi_i : \Delta_{Y_i} \rightarrow]0, +\infty[$ are continuous functions, $Y_i \in \{0, \pm\infty\}$ $(i = 0, 1), \Delta_{Y_i}$ is a onesided neighborhood of Y_i , every function $\varphi_i(z)$ (i = 0, 1) is a regularly varying function as $z \rightarrow Y_i$ $(z \in \Delta_{Y_i})$ of order $\sigma_i, \sigma_0 + \sigma_1 \ne 1, \sigma_1 \ne 0$, the function $R :]0, +\infty[\rightarrow]0, +\infty[$ is continuously differentiable and regularly varying on infinity of the order $\mu, 0 < \mu < 1$, the derivative function of the function R is monotone, is considered in the work.

Definition. The solution y of equation (1) is called $P_{\omega}(Y_0, Y_1, \lambda_0)$ if it is defined on $[t_0, \omega] \subset [a, \omega]$ and

$$\lim_{t \uparrow \omega} y^{(i)}(t) = Y_i \ (i = 0, 1), \quad \lim_{t \uparrow \omega} \frac{(y'(t))^2}{y(t)y''(t)} = \lambda_0$$

A lot of works (see, for example, [2, 3]) have been devoted to the establishing asymptotic representations of $P_{\omega}(Y_0, Y_1, \lambda_0)$ -solutions of equations of the form (1), in which $R \equiv 0$. The $P_{\omega}(Y_0, Y_1, \lambda_0)$ -solutions of equation (1) are regularly varying functions as $t \uparrow \omega$ of index $\frac{\lambda_0}{\lambda_0-1}$ if $\lambda_0 \in R \setminus \{0, 1\}$. The asymptotic properties and necessary and sufficient conditions of existence of such solutions of equation (1) have been received in [1].

The case $\lambda_0 = 0$ is one of cases of the most difficulty because in this cases such solutions are slowly varying functions as $t \uparrow \omega$. Some results about asymptotic properties and existence of $P_{\omega}(Y_0, Y_1, \lambda_0)$ -solutions of equation (1) in this special case are presented in the work.

We say that a slowly varying as $z \to Y$ ($z \in \Delta_Y$) function $\theta : \Delta_Y \to]0, +\infty[$ satisfies the condition S, if for any continuous differentiable function $L : \Delta_{Y_i} \to]0, +\infty[$ such that

$$\lim_{\substack{z \to Y_i \\ z \in \Delta_{Y_i}}} \frac{zL'(z)}{L(z)} = 0,$$

the next equality

$$\Theta(zL(z)) = \Theta(z)(1+o(1))$$
 is true as $z \to Y$ $(z \in \Delta_Y)$

holds.

We need the next subsidiary notations

$$\pi_{\omega}(t) = \begin{cases} t & \text{as } \omega = +\infty, \\ t - \omega & \text{as } \omega < +\infty, \end{cases} \quad \Theta_{i}(z) = \varphi_{i}(z)|z|^{-\sigma_{i}} \quad (i = 0, 1),$$
$$I(t) = \alpha_{0} \int_{A_{\omega}}^{t} p(\tau)d\tau, \quad A_{\omega} = \begin{cases} a, & \text{if } \int_{a}^{\omega} p(\tau)d\tau = +\infty, \\ \omega, & \text{if } \int_{a}^{\omega} p(\tau)d\tau < +\infty. \end{cases}$$

In the case

$$\lim_{t \uparrow \omega} \frac{\operatorname{sign} y_0^1}{|\pi_{\omega}(t)|} = Y_1,$$

we put

$$J(t) = \int_{B_{\omega}}^{t} \left| I(\tau)\Theta_{1} \left(\frac{\operatorname{sign} y_{0}^{1}}{|\pi_{\omega}(t)|} \right) \right|^{\frac{1}{1-\sigma_{1}}} d\tau,$$

$$B_{\omega} = \begin{cases} b, & \text{if } \int_{b}^{\omega} \left| I(\tau)\Theta_{1} \left(\frac{\operatorname{sign} y_{0}^{1}}{|\pi_{\omega}(t)|} \right) \right|^{\frac{1}{1-\sigma_{1}}} d\tau = +\infty, \\ \omega, & \text{if } \int_{b}^{\omega} \left| I(\tau)\Theta_{1} \left(\frac{\operatorname{sign} y_{0}^{1}}{|\pi_{\omega}(t)|} \right) \right|^{\frac{1}{1-\sigma_{1}}} d\tau < +\infty, \end{cases}$$

$$N(t) = \frac{(1-\sigma_{1})I(t)|(1-\sigma_{1})I(t)\Theta_{1}(\frac{y_{1}^{0}}{|\pi_{\omega}(t)|})|^{\frac{1}{\sigma_{1}-1}}}{I'(t)R'(|\ln|\pi_{\omega}(t)||)}.$$

Theorem 1. Let in equation (1) the function $\varphi_1(y')$ satisfy the condition S and the next condition take place

$$\lim_{t\uparrow\omega} \frac{R(|\ln|\pi_{\omega}(t)||)J(t)}{\pi_{\omega}(t)\ln|\pi_{\omega}(t)|J'(t)} = 0.$$
(2)

Then for the existence of $P_{\omega}(Y_0, Y_1, 0)$ -solutions of equation (1) the next conditions are necessary and sufficient

$$\begin{split} &\lim_{t\uparrow\omega} y_0^0 |J(t)|^{\frac{1-\sigma_1}{1-\sigma_0-\sigma_1}} = Y_0, \quad \lim_{t\uparrow\omega} \frac{J'(t)}{y_1^0 |J(t)|} = Y_1, \quad \lim_{t\uparrow\omega} \frac{\pi_\omega(t)I'(t)}{I(t)} = \sigma_1 - 1, \\ &\frac{I(t)}{y_1^0(1-\sigma_1)} > 0 \ as \ t\in]a, \omega[\,, \quad \frac{y_0^0 y_1^0(1-\sigma_1)J(t)}{1-\sigma_0-\sigma_1} > 0 \ as \ t\in]b, \omega[\,. \end{split}$$

For such solutions the next asymptotic representations take place as $t \uparrow \omega$:

$$\frac{y(t)}{|\exp(R(|\ln|y(t)y'(t)||))\varphi_0(y(t))|^{\frac{1}{1-\sigma_1}}} = \frac{1-\sigma_0-\sigma_1}{1-\sigma_1} |1-\sigma_1|^{\frac{1}{1-\sigma_1}} J(t)[1+o(1)],$$
$$\frac{y(t)}{y'(t)} = \frac{(1-\sigma_0-\sigma_1)J(t))}{(1-\sigma_1)J'(t)} [1+o(1)].$$

Theorem 2. Let in Theorem 1 condition (2) do not hold but the function φ_1 satisfy the condition S, p be a twice continuously differentiable function, and the next condition takes place

$$\lim_{t\uparrow\omega}\frac{\pi_{\omega}(t)N'(t)}{R'(|\ln|\pi_{\omega}(t)||)N(t)} = 0.$$

Then for the existence of $P_{\omega}(Y_0, Y_1, 0)$ -solutions of equation (1), for which there exists a finite or infinite limit $\lim_{t\uparrow\omega} \frac{\pi_{\omega}(t)y''(t)}{y'(t)}$, the next conditions are necessary and sufficient

$$\lim_{t\uparrow\omega} y_0^0 \exp\left(R(|\ln|\pi_{\omega}(t)||)\right)^{\frac{\sigma_1-1}{1-\sigma_0-\sigma_1}} = Y_0, \quad \lim_{t\uparrow\omega} \frac{-\alpha_0}{\pi_{\omega}(t)} = Y_1, \quad \lim_{t\uparrow\omega} \frac{\pi_{\omega}(t)I'(t)}{I(t)} = \frac{\sigma_1-1}{\alpha_0},$$
$$\alpha_0 y_1^0 \pi_{\omega}(t) < 0, \quad \alpha_0 (1-\sigma_1)(1-\sigma_0-\sigma_1) y_0^0 R'(|\ln|\pi_{\omega}(t)||) > 0.$$

For such solutions the next asymptotic representations take place as $t \uparrow \omega$:

$$\frac{y(t)}{|\varphi_0(y(t))\exp(R(|\ln|y(t)y'(t)||))|^{\frac{1}{1-\sigma_1}}} = \frac{1-\sigma_0-\sigma_1}{1-\sigma_1}N(t)[1+o(1)],$$
$$\frac{y'(t)}{y(t)} = \frac{I'(t)R'(|\ln|\pi_\omega(t)||)}{(1-\sigma_0-\sigma_1)(1-\sigma_1)I(t)}[1+o(1)].$$

Theorem 3. Let in Theorem 1 conditions (2) do not hold but the function φ_1 satisfy the condition S, p be a twice continuously differentiable function, and the next condition takes place

$$\lim_{t\uparrow\omega}\frac{\pi_{\omega}(t)N'(t)}{R'(|\ln|\pi_{\omega}(t)||)N(t)} = M \in R \setminus \{0,1\}.$$

Then for the existence of $P_{\omega}(Y_0, Y_1, 0)$ -solutions of equation (1), for which there exists a finite or infinite limit $\lim_{t\uparrow\omega} \frac{\pi_{\omega}(t)y''(t)}{y'(t)}$, the next conditions are necessary and sufficient

$$\lim_{t \uparrow \omega} y_0^0 \Big(\exp(R(|\ln |\pi_\omega(t)||)) \Big)^{\frac{\sigma_1 - 1}{1 - \sigma_0 - \sigma_1}} = Y_0, \quad \lim_{t \uparrow \omega} \frac{-\alpha_0}{\pi_\omega(t)} = Y_1, \quad \lim_{t \uparrow \omega} \frac{\pi_\omega(t)I'(t)}{I(t)} = \frac{\sigma_1 - 1}{\alpha_0}$$
$$\alpha_0 y_1^0 \pi_\omega(t) < 0, \quad \alpha_0 (1 - M)(1 - \sigma_1)(1 - \sigma_0 - \sigma_1) y_0^0 R' \big(|\ln |\pi_\omega(t)|| \big) > 0.$$

For such solutions the next asymptotic representations take place as $t \uparrow \omega$:

$$\frac{y(t)}{|\varphi_0(y(t))\exp(R(|\ln|y(t)y'(t)||))|^{\frac{1}{1-\sigma_1}}} = \frac{1-\sigma_0-\sigma_1}{(1-\sigma_1)(1-M)}N(t)[1+o(1)],$$
$$\frac{y'(t)}{y(t)} = \frac{I'(t)R'(|\ln|\pi_\omega(t)||)(1-M)}{(1-\sigma_0-\sigma_1)(1-\sigma_1)I(t)}[1+o(1)].$$

Let consider some more specific class of differential equations of the form (1) and use Theorems 1, 2 and 3. The differential equation

$$y'' = mt^{\sigma_1 - 2} \exp(k \ln^{\gamma} t) |y|^{\sigma_0} |y'|^{\sigma_1} \exp\left((|\ln |yy'||)^{\mu}\right)$$
(3)

on the interval $[t_0, +\infty[(t_0 > 0)]$, where $m \in] -\infty, 0[, k \in]0, +\infty[, \gamma, \mu \in]0; 1[, \sigma_0, \sigma_1 \in \mathbb{R}, \sigma_0 + \sigma_1 \neq 1, \sigma_1 \neq 1$, is the equation of the form (1), where

$$\alpha_0 = \operatorname{sign} m = -1, \ p(t) = mt^{\sigma_1 - 2} \exp(k \ln^{\gamma} t), \ \varphi_0 = |y|^{\sigma_0}, \ \varphi_1 = |y|^{\sigma_1}, \ R(z) = z^{\mu}.$$

This function φ_1 satisfies the condition S. Let consider the case when $\omega = Y_0 = Y_1 = +\infty$.

Using Theorem 1 we obtain that if $\mu - \gamma < 0$, then for the existence $P_{+\infty}(+\infty, +\infty, 0)$ -solutions of equation (3) the following condition

$$1 - \sigma_0 - \sigma_1 > 0 \tag{4}$$

is necessary and sufficient.

Moreover, for each such solution the following asymptotic representations take place as $t \to +\infty$:

$$y^{\frac{1-\sigma_0-\sigma_1}{1-\sigma_1}} \exp\left(\frac{|\ln|y(t)y'(t)||^{\mu}}{\sigma_1-1}\right) = \frac{1-\sigma_0-\sigma_1}{\gamma k} \exp\left(\frac{k\ln^{\gamma}t}{1-\sigma_1}\right)\ln^{1-\gamma}t[1+o(1)],$$
$$\frac{y(t)}{y'(t)} = \frac{(1-\sigma_0-\sigma_1)\gamma k}{(1-\sigma_1)^2}\frac{\ln^{\gamma-1}t}{t} [1+o(1)].$$

Let us now consider the case $\mu - \gamma > 0$. In this case by Theorem 2 we obtain that for $\mu - \gamma > 0$ for existence of $P_{+\infty}(+\infty, +\infty, 0)$ -solutions to equation (3) condition (4) is necessary and sufficient. Moreover, each such solution satisfies the next asymptotic representations as $t \to +\infty$:

$$y^{\frac{1-\sigma_0-\sigma_1}{1-\sigma_1}} \exp\left(\frac{|\ln|y(t)y'(t)||^{\mu}}{\sigma_1-1}\right) = \frac{1-\sigma_0-\sigma_1}{\mu(1-\sigma_1)} \exp\left(\frac{k\ln^{\gamma}t}{1-\sigma_1}\right) \ln^{1-\mu}t[1+o(1)],$$
$$\frac{y'(t)}{y(t)} = \frac{\mu}{\sigma_0+\sigma_1-1} t^{\sigma_1-2}\ln^{\gamma-1}t[1+o(1)].$$

Let us now consider the case $\mu = \gamma$. By Theorem 3 we obtain that for existence of $P_{+\infty}(+\infty, +\infty, 0)$ solutions to equation (3) condition (4) together with the condition

$$(1 - \sigma_1 - k)(1 - \sigma_1) > 0$$

is necessary and sufficient. Moreover, each such solution satisfies the next asymptotic representations as $t \to +\infty$:

$$y^{\frac{1-\sigma_0-\sigma_1}{1-\sigma_1}} \exp\left(\frac{|\ln|y(t)y'(t)||^{\mu}}{\sigma_1-1}\right) = \frac{1-\sigma_0-\sigma_1}{\mu(1-\sigma_1-k)} \exp\left(\frac{k\ln^{\gamma}t}{1-\sigma_1}\right) \ln^{1-\mu}t[1+o(1)],$$
$$\frac{y'(t)}{y(t)} = \frac{\mu(1-\sigma_1-k)}{(\sigma_0+\sigma_1-1)(1-\sigma_1)} t^{\sigma_1-2} \ln^{\gamma-1}t[1+o(1)].$$

References

- M. A. Belozerova and G. A. Gerzhanovskaya, Asymptotic representations of the solutions of second-order differential equations with nonlinearities that are in some sense close to regularly varying. (Russian) *Mat. Stud.* 44 (2015), no. 2, 204–214.
- [2] M. O. Bilozerova, Asymptotic representations of solutions of second order differential equations with non-linearities which, to some extent, are close to the power ones. (Ukrainian) Nauk. Visn. Chernivets kogo Univ., Mat. 374 (2008), 34–43.
- [3] V. M. Evtukhov and M. A. Belozerova, Asymptotic representations of solutions of second-order essentially nonlinear nonautonomous differential equations. (Russian) Ukraïn. Mat. Zh. 60 (2008), no. 3, 310–331; translation in Ukrainian Math. J. 60 (2008), no. 3, 357–383.
- [4] E. Seneta, *Regularly Varying Functions*. Lecture Notes in Mathematics, Vol. 508. Springer-Verlag, Berlin-New York, 1976.