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## On the existence of periodic solutions to Rayleigh differential equation of neutral type in the critical case\*

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## Abstract

In this paper, the authors study the existence of periodic solutions for a second order neutral functional differential equation

 $(x(t) - cx(t - \tau))'' = f(x'(t)) + g(t, x(t - \mu(t))) + e(t)$ 

in the critical case |c| = 1. By analyzing some properties of the linear difference operator  $A : [Ax](t) = x(t) - cx(t - \tau)$  and using Mawhin's continuation theorem, some new results are obtained. © 2006 Elsevier Ltd. All rights reserved.

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## 1. Introduction

In recent years, we noticed that the existence of periodic solutions for the following types of neutral differential equation with deviating arguments

$$\frac{d}{dt}(x(t) - bx(t - \tau)) = -ax(t - r + \gamma h(t, x(t + \cdot))) + f(t),$$
  
$$\frac{d}{dt}(u(t) - ku(t - \tau)) = g_1(u(t)) + g_2(u(t - \tau_1)) + p(t)$$

and

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$$u(t) - ku(t-\tau))'' + f(u(t))u'(t) + \sum_{j=1}^{n} \beta_j(t)g(u(t-\gamma_j(t))) = p(t),$$

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were studied by papers [1–3]. But the conditions of constants  $|b| \neq 1$  in [1] and  $|k| \neq 1$  in [2,3] were required. For example, in [2,3], under the assumption  $|k| \neq 1$ , we obtained that  $A : C_{2\pi} := \{x : x \in C(R, R), x(t + 2\pi) \equiv x(t)\} \rightarrow C_{2\pi}, [Ax](t) = x(t) - kx(t - \tau)$  has a unique inverse  $A^{-1} : C_{2\pi} \rightarrow C_{2\pi}$  defined by

$$[A^{-1}f](t) = \begin{cases} \sum_{j \ge 0} k^j f(t-j\tau), & |k| < 1, \\ -\sum_{j \ge 1} k^{-j} f(t+j\tau), & |k| > 1, \end{cases}$$

and then

$$\int_{0}^{2\pi} |[A^{-1}f](t)| dt \le \frac{1}{|1-|k||} \int_{0}^{2\pi} |f(t)| dt, \quad \forall f \in C_{2\pi},$$
(1.1)

which was crucial for estimating *a priori bounds* of periodic solutions in the no-critical case  $|k| \neq 1$ . Under the critical condition |c| = 1, we studied a first order neutral differential equation

 $(x(t) - cx(t - \tau))' = g(t, x(t - \mu(t))) + e(t),$ 

a Duffing differential equation of neutral type

 $(x(t) - cx(t - \tau))'' = g(t, x(t - \mu(t))) + e(t),$ 

and a Liénard differential equation of neutral type

$$(x(t) - cx(t - \tau))'' = f(x(t))x'(t) + g(t, x(t - \mu(t))) + e(t)$$

in [4–6], respectively.

In this paper, we continue to study a Rayleigh differential equation of neutral type

$$(x(t) - cx(t - \tau))'' = f(x'(t)) + g(t, x(t - \mu(t))) + e(t),$$
(1.2)

where  $f \in C(R, R)$ ,  $g \in C(R \times R, R)$  with  $g(t + 2\pi, x) \equiv g(t, x)$ ,  $\forall x \in R$ , *e* and  $\mu$  are continuous periodic functions with period  $2\pi$ ,  $c, \tau \in R$  are two constants with |c| = 1. By employing Mawhin's continuation theorem and topological degree theory, we obtain some new results on the existence of  $2\pi$ -periodic solutions to Eq. (1.2).

The significance is that the approaches used for estimating *a priori bounds* of periodic solutions in the present paper are different from the corresponding ones in [1–6]. This is mainly due to the fact that here, on the one hand formula (1.1) which is crucial for obtaining *a priori bounds* of periodic solution in [1–3] does not hold in the critical case |c| = 1, and on the other hand, the crucial step  $\int_0^{2\pi} f(x(s))x'(s)ds = 0$  which is required in [5] for estimating *a priori bounds* of periodic solution is no longer valid for Eq. (1.2).

Throughout this paper, Z is the set of integers,  $Z_1$  is the set of odd integers,  $Z_2$  is the set of even integers, N is the set of odd positive integers and N<sub>2</sub> is the set of even positive integers. Let  $C_{2\pi} = \{x : x \in C(R, R), x(t + 2\pi) \equiv x(t)\}$  with the norm  $|\varphi|_0 = \max_{t \in [0, 2\pi]} |\varphi(t)|, C_{2\pi}^+ = \{x : x \in C_{2\pi}, x(t + \pi) \equiv x(t)\}, C_{2\pi}^0 = \{x : x \in C_{2\pi}, \int_0^{2\pi} x(s) ds = 0\}, C_{2\pi}^{+,0} = \{x : x \in C_{2\pi}, \int_0^{2\pi} x(s) ds = 0\}$ , and  $C_{2\pi}^- = \{x : x \in C_{2\pi}, x(t + \pi) \equiv -x(t)\}$  equipped with the norm  $|\cdot|_0; C_{2\pi}^1 = \{x : x \in C^1(R, R), x(t + 2\pi) \equiv x(t)\}$  with the norm  $|\varphi|_{C_{2\pi}^1} = \max\{|\varphi|_0, |\varphi'|_0\}; L_{2\pi}^2 = \{x : x(t) \stackrel{\text{a.e.}}{=} x(t + 2\pi), t \in R \text{ and } \int_0^{2\pi} |x(s)|^2 ds < +\infty\}, L_{2\pi}^{2+} = \{x : x \in L_{2\pi}^2, x(t) \stackrel{\text{a.e.}}{=} x(t + \pi), t \in R\}, L_{2\pi}^{2-} = \{x : x \in L_{2\pi}^2, x(t) \stackrel{\text{a.e.}}{=} -x(t + \pi), t \in R\}$ , and the norm is defined by  $|\varphi|_2 = \left(\int_0^{2\pi} |\varphi(s)|^2 ds\right)^{1/2}$ . Clearly,  $C_{2\pi}^1, C_{2\pi}^-, C_{2\pi}, C_{2\pi}^+, C_{2\pi}^0, C_{2\pi}^{+,0}, L_{2\pi}^2, L_{2\pi}^{2+} \text{ and } L_{2\pi}^{2-} \text{ are all } Banach spaces.$  Further, we denote  $\bar{h} = \frac{1}{2\pi} \int_0^{2\pi} h(s) ds, |h|_1 = \int_0^{2\pi} |h(s)| ds, \forall h \in L_{2\pi}^2$ .

## 2. Main lemmas

In this section, we analyze some properties of the linear difference operator  $A : [Ax](t) = x(t) - cx(t - \tau)$ , which will be used to estimate *a priori bounds* of periodic solutions in Section 3.

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