Ivo Res Asymptotic properties of solutions of the differential equation $\{A_{n-1}^{-1}(t) \dots [A_1^{-1}(t)y']' \dots\}' = A_n(t)y + F(t)$

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ASYMPTOTIC PROPERTIES OF SOLUTIONS OF THE DIFFERENTIAL EQUATION

 $\{A_{n-1}^{-1}(t)\dots [A_1^{-1}(t)y']'\dots\}' = A_n(t)y + F(t)$

IVO RES, Brno (Received May 2, 1978)

1. INTRODUCTION

The object under consideration is the nth order nonhomogeneous linear differential equation of the form

(1,1) $\{A_{n-1}^{-1}(t) \dots [A_1^{-1}(t) y']' \dots\}' = A_n(t) y + F(t).$

As the asymptotic properties of solution of equation (1,1) for $F(t) \equiv 0$ were studied in [5], the form of the particular solution of equation (1,1) and of its certain derivatives will be constructed and their asymptotic properties studied under a convenient combination of conditions.

In the course of study it was found advantageous to use the so called Peano-Baker method, for it allowed to express the particular solution $y_1(t)$ of equation (1,1) in the form of infinite series converging on the interval *I*. The advantage of this method lies especially in the fact that when we express the solution in an approximate manner, it is possible to obtain a simple estimation of the error.

Let us make the following agreements:

1° If a is a real number, then the symbol $\int A_j(v) dv$ denotes:

- a) Rieman's integral for $a_j = a$
- b) $\lim_{\tau\to\infty}\int_{\tau}^{t}A_{j}(v) dv$ for $a_{j} = \infty$.
- 2° Throughout this paper it will be assumed that:

$$A_{i}(t) \in C_{0}(I), \quad i = 1, 2, ..., n, \quad A_{i}(t) > 0 \quad \text{for } i = 1, 2, ..., n - 1,$$
$$A_{i}^{-1}(t) = \frac{1}{A_{i}(t)}, \quad F(t) \in C_{0}(I), \quad I = \langle t_{0}, \infty \rangle.$$

3° Provided no misunderstanding occurs, only $\int_{a_j} A_j$, F will be used instead of $\int_{a_j} A_j(v) dv$, F(t), etc.

2. DEFINITIONS AND NOTATIONS

Definition 2.1. Denote $D = \frac{d}{dt}$ and define the linear differential operators

(2,1)
$$L_s = A_s^{-1} D A_{s-1}^{-1} D \dots D A_1^{-1} D, \quad \text{for } s = 1, 2, \dots, n-1$$

$$L_n = DL_{n-1}$$

The identical operator is denoted by the symbol L_0 .

Definition 2.2. Suppose that the function $h(t) \in C_0(I)$. Let the symbol Q_j , j = 1, 2, ..., n denote the integral operator which maps the set of functions of C_0 into itself

(2,3)
$$Q_{j}(h) = \int_{a_{j}}^{t} A_{j}(v) h(v) dv,$$

and let Q(h) be defined by

(2,4)
$$Q(h) = \int_{a_0}^{t} F(v) h(v) dv$$

For $j \neq k$, j, k = 1, 2, ..., n define the operator $Q_j Q_k$

(2,5)
$$Q_{j}Q_{k}(h) = \int_{a_{j}}^{t} A_{j}(v) \int_{a_{k}}^{v} A_{k}(u) h(u) du dv$$

and the operator $Q_j Q$ by

(2,6)
$$Q_{j}Q(h) = \int_{a_{j}}^{t} A_{j}(v) \int_{a_{0}}^{v} F(u) h(u) \, \mathrm{d}u \, \mathrm{d}v.$$

The construction of further operators that occur in this paper will, similarly as above, be written in the form of products, such as $DQ_{j}(h) = A_{j}h$.

Definition 2.3. Let $a \in I$ be a real number and let a_i , i = 1, 2, ..., n denote either a or $+\infty$, $h(t) \in C_0(I)$. Define the integral operators \mathscr{C}_j , j = 1, 2, ..., n by relation

(2,7)
$$\mathscr{C}_{j}(h) = Q_{j}Q_{j+1} \dots Q_{n}Q_{n+1} \dots Q_{n+j-1}(h)$$

where $Q_{n+j} = Q_j$.

Furthermore, let us put

(2,8)
$$\mathscr{G}_{j}^{0}(h) = h, \quad \mathscr{G}_{j}^{r}(h) = \mathscr{G}_{j}^{r-1}(h), \quad r = 1, 2, ...$$

Definition 2.4. Let j, k be natural numbers $1 \leq j, k \leq n, h(t) \in C_0(I)$. Define the integral operators

(2,9)

$$X_{j,l}(h) = h,$$

$$X_{j,k}(h) = Q_j Q_{j+1} \dots Q_{k-1}(h), \quad \text{for } j < k,$$

$$X_{j,k}(h) = 0, \quad \text{for } j > k.$$

Definition 2.5. Let j be a natural number $1 \leq j \leq n - 1$. Define the functions

(2,10)
$$\Phi_{j}(t) = Q_{j}Q_{j+1} \dots Q_{n-1}Q(1)$$

Furthermore, let us put

$$\Phi_n(t) = Q(1).$$

Definition 2.6. Let $h(t) \in C_0(I)$. The symbols q_j , j = 1, 2, ..., n and q denote the operator

(2,12)
$$q_j(h) = \int_{a_j}^{b} |A_j(v)| h(v) dv, \quad q(h) = \int_{a_0}^{b} |F(v)| h(v) dv.$$

By the product of operators q_jq_k and q_jq , we understand the operator

(2,13)
$$q_{j}q_{k}(h) = \int_{a_{j}}^{i} |A_{j}(v)| \int_{a_{k}}^{v} |A_{k}(u)| h(u) du dv,$$
$$q_{j}q(h) = \int_{a_{j}}^{i} |A_{j}(v)| \int_{a_{0}}^{v} |F(u)| h(u) du dv.$$

Definition 2.7. Let j be a natural number $1 \leq j \leq n$. Define the functions

(2,14) $\gamma_{j}(t) = |q_{j}q_{j+1} \dots q_{n}q_{n+1} \dots q_{n+j-1}(1)|,$

while putting $q_{n+j} = q_j$.

Definition 2.8. Let j be a natural number $1 \leq j \leq n - 1$. Define the functions

(2,15)
$$\varphi_j(t) = |q_j q_{j+1} \dots q_{n-1} q(1)|$$

Furthermore, we put

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$$\varphi_n(t) = |q(1)|.$$

Definition 2.9. Let j, k be natural numbers. Define the functions

$$\begin{aligned} & x_{j} f(t) = 1 \\ & x_{j,k}(t) = |q_{j}q_{j+1} \dots q_{k-1}(1)|, \quad \text{for } j < k \\ & x_{j,k}(t) = |q_{j}q_{j+1} \dots q_{n} \dots q_{n+k-1}(1)|, \quad \text{for } j > k \end{aligned}$$

while putting $q_{n+j} = q_j$.

3. LEMMAS AND RELATIONS BETWEEN OPERATORS

Lemma 3.1. Let the operators \mathscr{C}_j and the functions Φ_j be defined by the formulae (2,8), (2,10), and (2,11). Then it holds

(3,1)
$$\mathscr{C}'_{j}(\Phi_{j}) = Q_{j}\mathscr{C}'_{j+1}(\Phi_{j+1}), \quad \text{for } j = 1, 2, ..., n-1, r = 0, 1, ...$$

(3,2)
$$\mathscr{C}'_{j}(\Phi_{j}) = Q_{j}\mathscr{C}^{r-1}_{j+1}(\Phi_{j+1}), \quad \text{for } j = n, r = 1, 2, ...$$

while putting $\mathscr{C}_{n+1} = \mathscr{C}_1$, $\Phi_{n+1} = \Phi_1$.

The proofs for existence of these relations will be given by using the method of complete induction. Both being analogous, only the proof of (3,1) will be given.

For r = 1 with regard to (2,7) and (2,10),

$$\mathscr{C}_{j}^{1}(\Phi_{j}) = Q_{j}Q_{j+1} \dots Q_{n}Q_{n+1} \dots Q_{n+j-1}(\Phi_{j}) = Q_{j}Q_{j+1} \dots Q_{n}Q_{n+1} \dots Q_{n+j-1}Q_{j}(\Phi_{j+1}) = Q_{j}\mathscr{C}_{j+1}(\Phi_{j+1}),$$

which is the relation (3,1) for r = 1.

And now suppose that (3,1) holds; then according to (2,8), (2,7) and (3,1),

$$\mathscr{C}_{j}^{r+1}(\varPhi_{j}) = \mathscr{C}_{j}\mathscr{C}_{j}^{r}(\varPhi_{j}) = Q_{j}Q_{j+1} \dots Q_{n}Q_{n+1} \dots Q_{n+j-1}Q_{n+j}\mathscr{C}_{j+1}^{r}(\varPhi_{j+1}) = Q_{j}\mathscr{C}_{j+1}^{r+1}(\varPhi_{j+1}) = Q_{j}\mathscr{C}_{j+1}^{r+1}(\varPhi_{j+1}).$$

The proof is completed.

Lemma 3.2. It holds

$$L_i(\Phi_1) = \Phi_{i+1}, \quad \text{for } i = 1, 2, \dots, n-1,$$

$$L_n(\Phi_1) = F,$$

$$L_n \mathscr{C}_1(h) = A_n h.$$

These statements follow immediately from definitions 2.1, 2.3, and 2.5.

4. ASYMPTOTIC PROPERTIES OF SOLUTION OF DIFFERENTIAL EQUATION (1,1)

In this Section we shall deal with formal construction of the particular solution $y_1(t)$ of differential equation (1,1) and its derivation having the form $L_s y_1$. Using the notation as indicated above, the equation under consideration may be written as

$$L_n y = A_n y + F.$$

Theorem 4.1. Suppose that 2° holds; then the particular solution $y_1(t)$ of differential equation (4,1) can be expressed in a formal way as

(4,2)
$$y_1(t) = \sum_{r=0}^{\infty} \mathscr{C}_1^r(\Phi_1).$$

The proof will be given by verification. According to (2,7), (2,8), and Lemma 3.2 we obtain

$$L_{n}y_{1} = L_{n}\sum_{r=0}^{\infty} \mathscr{C}_{1}^{r}(\Phi_{1}) = L_{n}\mathscr{C}_{1}^{0}(\Phi_{1}) + L_{n}\sum_{r=1}^{\infty} \mathscr{C}_{1}^{r}(\Phi_{1}) =$$

= $L_{n}(\Phi_{1}) + \sum_{r=1}^{\infty} L_{n}\mathscr{C}_{1}\mathscr{C}_{1}^{r-1}(\Phi_{1}) = F + \sum_{r=1}^{\infty} A_{n}\mathscr{C}_{1}^{r-1}(\Phi_{1}) =$
= $F + A_{n}\sum_{r=1}^{\infty} \mathscr{C}_{1}^{r-1}(\Phi_{1}) = F + A_{n}\sum_{r=0}^{\infty} \mathscr{C}_{1}^{r}(\Phi_{1}) = F + A_{n}y_{1}.$

Hence $L_n y_1 = F + A_n y_1$; thus the proof is complete.

Theorem 4.2. Suppose that 2° holds; then

(4,3)
$$L_{s}y_{1}(t) = \sum_{r=0}^{\infty} \mathscr{C}_{s+1}^{r}(\varPhi_{s+1}), \quad \text{for } s = 0, 1, ..., n-1.$$

The proof will be given by the method of complete induction. According to (2,1), (3,1), and (4,2) and for s = 1,

$$L_1 y_1 = A_1^{-1} D y_1 = A_1^{-1} D \sum_{r=0}^{\infty} \mathscr{C}_1^r (\Phi_1) = A_1^{-1} D \sum_{r=0}^{\infty} Q_1 \mathscr{C}_2^r (\Phi_2) = \sum_{r=0}^{\infty} \mathscr{C}_2^r (\Phi_2),$$

and thus (4,3) holds for s = 1.

Now suppose that (4,3) holds for s = j - 2. Then

$$L_{j-1}y_1 = A_{j-1}^{-1}DL_{j-2}y_1 = A_{j-1}^{-1}D\sum_{r=0}^{\infty} \mathscr{C}_{j-1}^r(\Phi_{j-1}).$$

If $j \neq n$, we obtain according to (3,1)

$$L_{j-1}y_1 = A_{j-1}^{-1}D\sum_{r=0}^{\infty}Q_{j-1}\mathscr{C}_j(\Phi_j) = \sum_{r=0}^{\infty}\mathscr{C}_j(\Phi_j).$$

If j = n, we obtain according to (3,2)

$$L_{n-1}y_1 = A_{n-1}^{-1}D\sum_{r=0}^{\infty} \mathscr{C}_{n-1}^r(\Phi_{n-1}) = A_{n-1}^{-1}D\sum_{r=0}^{\infty}Q_{n-1}\mathscr{C}_n^r(\Phi_n) = \sum_{r=0}^{\infty} \mathscr{C}_n^r(\Phi_n).$$

The proof is completed since (4,3) holds also for s = j - 1.

Note 4.3. From the previous relation we can easily verify that $y_1(t)$ is a formal solution to (4,1). Indeed, according to (3,2),

$$DL_{n-1}y_{1} = L_{n}y_{1} = D\sum_{r=0}^{\infty} \mathscr{C}_{n}^{r}(\Phi_{n}) = D[\Phi_{n} + \sum_{r=1}^{\infty} \mathscr{C}_{n}^{r}(\Phi_{n})] =$$
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$$= D[\Phi_{n} + \sum_{r=1}^{\infty} Q_{n} \mathscr{C}_{n+1}^{r-1}(\Phi_{n+1})] = D[\Phi_{n} + Q_{n} \sum_{r=0}^{\infty} \mathscr{C}_{n+1}^{r}(\Phi_{n+1})] =$$
$$= D[\Phi_{n} + Q_{n} \sum_{r=0}^{\infty} \mathscr{C}_{1}^{r}(\Phi_{1})] = F + A_{n} y_{1}.$$

Note 4.4. In the subsequent Section we shall study uniform convergence of the series (4,3). We shall prove that $y_1(t)$ is a solution of (4,1) on an interval $I_1 \in I$ if the series (4,3) are uniformly convergent on I_1 for s = 0, 1, ..., n - 1.

5. UNIFORM CONVERGENCES OF FUNCTION SERIES

Theorem 5.1. Suppose that 2° holds and $a_i = \infty$ for all i = 0, 1, ..., n. Assume

$$\psi(5,1) \qquad \qquad \gamma_{s+1}(t) < \infty, \qquad \varphi_{s+1}(t) < \infty, \qquad \text{for } s = 0, 1, ..., n-1.$$

If so, the series (4,3) converge uniformly on the interval I.

Proof. The uniform convergence of series (4,3) is proved by constructing their convergent majorants. Applying complete induction we can prove that

(5,2)
$$|\mathscr{C}_{s+1}^{r}(\varPhi_{s+1})| \leq \varphi_{s+1}(t) \frac{\gamma_{s+1}^{r}(t)}{r!}, \quad \text{for } s = 0, 1, ..., n-1.$$

Indeed, for r = 1,

$$|\mathscr{C}_{s+1}^{1}(\Phi_{s+1})| = |Q_{s+1}Q_{s+2} \dots Q_{n+s}Q_{n+s+1} \dots Q_{n+n-1}Q(1)| \le \le |q_{s+1}q_{s+2} \dots q_{n+s}q_{n+s+1} \dots q_{n+n-1}q(1)| \le \le \gamma_{s+1}(t)\varphi_{s+1}(t),$$

which is the inequality of (5,2) for r = 1.

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Suppose that (5,2) holds. Then

$$|\mathscr{C}_{s+1}^{r+1}(\Phi_{s+1})| = |\mathscr{C}_{s+1}\mathscr{C}_{s+1}^{r}(\Phi_{s+1})| =$$

$$= |Q_{s+1}Q_{s+2}\dots Q_{n+s}[\mathscr{C}_{s+1}^{r}(\Phi_{s+1})]| \leq |q_{s+1}q_{s+2}\dots q_{n+s}(|\mathscr{C}_{s+1}^{r}(\Phi_{s+1})|)| \leq$$

$$\leq \varphi_{s+1}(t) \left| \int_{\infty}^{t} \frac{\gamma_{s+1}^{r}(\tau)}{r!} |A_{s+1}(\tau)| q_{s+2}\dots q_{n+s}(1) \right| =$$

$$= \varphi_{s+1}(t) \left| \int_{\infty}^{t} \frac{\gamma_{s+1}^{r}(\tau)}{r!} \gamma_{s+1}^{r}(\tau) d\tau \right| = \varphi_{s+1}(t) \frac{\gamma_{s+1}^{r+1}(t)}{(r+1)!}.$$

Hence the inequality of (5,2) is proved. For every $t \in I$

$$\sum_{r=0}^{\infty} |\mathscr{C}_{s+1}^{r}(\varPhi_{s+1})| \leq \varphi_{s+1}(t) \sum_{r=0}^{\infty} \frac{\gamma_{s+1}^{r}(t)}{r!} \leq \varphi_{s+1}(t_{0}) \sum_{r=0}^{\infty} \frac{\gamma_{s+1}^{r}(t_{0})}{r!}.$$

The series

$$\varphi_{s+1}(t_0) \sum_{r=0}^{\infty} \frac{\gamma_{s+1}^r(t_0)}{r!}$$

is the convergent majorant to series (4,3). The statement of Theorem 5.1 is proved.

Theorem 5.2. Suppose that 2° holds. Be $a_i = \infty$ for all i = 0, 1, ..., n. If

(5,3)
$$\int_{t_0}^{\infty} |A_i(s) ds| < \infty, \quad \int_{t_0}^{\infty} |F(s) ds| < \infty, \quad \text{for } i = 1, 2, ..., n,$$

then all series of (4,3) converge uniformly on the interval I.

The proof of this Theorem being analogous to that of the foregoing one, may be omitted.

Theorem 5.3. If the conditions given for Theorem 5.1 are fulfilled, then for $t \in I$ the following estimate holds:

(5,4)
$$|L_{s}y_{1} - \sum_{r=0}^{n} \mathscr{C}_{s+1}^{r}(\Phi_{s+1})| \leq \varphi_{s+1}(t) \frac{\gamma_{s+1}^{n+1}(t)}{(n+1)!} \exp{\{\gamma_{s+1}(t)\}}.$$

Proof. Let us denote

$$R_{n+1}(t) = \sum_{r=n+1}^{\infty} \mathscr{C}_{s+1}^{r}(\Phi_{s+1}).$$

Then according to (5,2)

$$|R_{n+1}(t)| \leq \varphi_{s+1}(t) \sum_{r=n+1}^{\infty} \frac{\gamma_{s+1}^{r}(t)}{r!} = \varphi_{s+1}(t) \left[\frac{\gamma_{s+1}^{n+1}(t)}{(n+1)!} + \frac{\gamma_{s+1}^{n+2}(t)}{(n+2)!} + \dots \right] = \\ = \varphi_{s+1}(t) \frac{\gamma_{s+1}^{n+1}(t)}{(n+1)!} \left[1 + \frac{\gamma_{s+1}(t)}{n+2} + \frac{\gamma_{s+1}^{2}(t)}{(n+2)(n+3)} + \dots \right] < \\ < \varphi_{s+1}(t) \frac{\gamma_{s+1}^{n+1}(t)}{(n+1)!} \exp \{\gamma_{s+1}(t)\},$$

which was to be proved.

Theorem 5.4. Suppose that 2° holds. Let $a_i = a$ for all i = 0, 1, ..., n. Then the series of (4,3) converge uniformly on the interval $I_1 = \langle t_0, b \rangle$, where $b > t_0$ is an arbitrary number.

The proof of this Theorem is analogous to that of 5.1. Since

(5,5)
$$|\mathscr{C}_{s+1}^{r}(\Phi_{s+1})| \leq \varphi_{s+1}(b) \frac{\gamma_{s+1}^{r}(b)}{r!},$$

the series $\sum_{r=0}^{\infty} \varphi_{s+1}(b) \frac{\gamma_{s+1}(b)}{r!}$ is a convergent majorant to the series (4,3), so that (4,3) converges uniformly on the interval I_1 .

Theorem 5.5. If the assumptions of Theorem 5.4 are fulfilled, then for $t \in I_1$ it holds

(5,6)
$$|L_{s}y_{1} - \sum_{r=0}^{n} \mathscr{C}_{s+1}^{r}(\Phi_{s+1})| \leq \varphi_{s+1}(t) \frac{\gamma_{s+1}^{n+1}(t)}{(n+1)!} \exp{\{\gamma_{s+1}(t)\}}.$$

The proof of this Theorem, being analogous to that of 5.3, may be omitted.

Lemma 5.6. Provided, $\gamma_j(t) < \infty$, $\varphi_j(t) < \infty$, then it holds

$$(5,7) \qquad |\mathscr{C}'_{j}(\Phi_{j})| \leq \sup_{s \in J} \varphi_{j}(s) \cdot (\sup_{s \in J} \gamma_{j}(s))^{r}.$$

The proof will be given by using complete induction. For r = 1 it is

$$\mathscr{C}_{j}^{1}(\Phi_{j}) \mid = \mid Q_{j}Q_{j+1} \cdots Q_{n+j-1}(\Phi_{j}) \mid \leq \mid q_{j}q_{j+1} \cdots q_{n+j-1}(\mid \Phi_{j} \mid) \mid \leq \\ \leq \sup_{s \in J} \varphi_{j}(s) \mid q_{j}q_{j+1} \cdots q_{n+j-1}(1) \mid \leq \sup_{s \in J} \varphi_{j}(s) \sup_{s \in J} \gamma_{j}(s),$$

which is the inequality of (5,7) for r = 1.

Now suppose that (5,7) holds. Then according to (2,8)

$$|\mathscr{C}_{j}^{r+1}(\Phi_{j})| = |\mathscr{C}_{j}\mathscr{C}_{j}^{r}(\Phi_{j})| \leq |q_{j}q_{j+1} \dots q_{n+j-1}(|\mathscr{C}_{j}^{r}(\Phi_{j})|)| \leq$$

$$\leq \sup_{s \in J} \varphi_{j}(s) (\sup_{s \in J} \gamma_{j}(s))^{r} |q_{j}q_{j+1} \dots q_{n+j-1}(1)| \leq$$

$$\leq \sup_{s \in J} \varphi_{j}(s) (\sup_{s \in J} \gamma_{j}(s))^{r} \sup_{s \in J} \gamma_{j}(s) =$$

$$= \sup_{s \in J} \varphi_{j}(s) (\sup_{s \in J} \gamma_{j}(s))^{r+1}.$$

The proof is thus completed.

Theorem 5.7. Suppose that 2° holds. Let us assume that for some $s, 0 \leq s \leq n - 1$, $a_{s+1} = \infty$, and that there exists at least one $i, 0 \leq i \leq n$ so that $a_i = a$. Suppose that it holds

(5,8)
$$\gamma_{s+1}(t) < \infty, \qquad \varphi_{s+1}(t) < \infty.$$

If $a \ge t_0$ is such that $\gamma_{s+1}(a) < 1$, then the series (4,3) converges uniformly on the interval $\langle a, \infty \rangle$.

Proof. If the assumptions of (5,8) are fulfilled, the functions $\gamma_{s+1}(t)$ and $\varphi_{s+1}(t)$ are finite, continuous, and decreasing. Hence there exists a number $a \ge t_0$ such that

$$\gamma_{s+1}(t) \leq \gamma_{s+1}(a) < 1$$

for $t \in \langle a, \infty \rangle$. According to Lemma 5.6., for $t \ge a$ it is

(5,9)
$$|\mathscr{C}_{s+1}^{r}(\Phi_{s+1})| \leq \varphi_{s+1}(a) \gamma_{s+1}^{r}(a).$$

Since $\gamma_{s+1}(a) < 1$, the geometric series $\sum_{r=0}^{\infty} \varphi_{s+1}(a) \cdot \gamma_{s+1}^{r}(a)$ is a convergent majorant

to the series (4,3); therefore (4,3) converges uniformly on the interval (a, ∞) . The proof is completed.

Theorem 5.8. If the assumptions of Theorem 5.7 are fulfilled, then for $t \in (a, \infty)$ the following estimate holds:

(5,10)
$$|L_{s}y_{1} - \sum_{r=0}^{n} \mathscr{C}_{s+1}^{r}(\Phi_{s+1})| \leq \gamma_{s+1}^{n+1}(a) \frac{\varphi_{s+1}(a)}{1 - \gamma_{s+1}(a)}$$

Proof. Denote

$$R_{n+1}(t) = \sum_{r=n+1}^{\infty} \mathscr{C}_{s+1}^r (\Phi_{s+1}).$$

According to (5,9)

$$|R_{n+1}(t)| \leq \varphi_{s+1}(a) \sum_{r=n+1}^{\infty} \gamma_{s+1}^{r}(a) =$$

$$= \varphi_{s+1}(a) [\gamma_{s+1}^{n+1}(a) + \gamma_{s+1}^{n+2}(a) + \gamma_{s+1}^{n+3}(a) + \gamma_{s+1}^{n+4}(a) + \dots] =$$

$$= \varphi_{s+1}(a) \gamma_{s+1}^{n+1}(a) [1 + \gamma_{s+1}(a) + \gamma_{s+1}^{2}(a) + \dots] =$$

$$= \gamma_{s+1}^{n+1}(a) \frac{\varphi_{s+1}(a)}{1 - \gamma_{s+1}(a)}.$$

The proof is completed.

Theorem 5.9. Suppose that 2° holds. Let $a_{s+1} = a$ and there exists $i, 0 \leq i \leq n$ so that $a_i = \infty$. Let a_i be the first number in the cycle of $a_{s+1}, a_{s+2}, \ldots, a_{n+s}$ such that $a_i = \infty$. Suppose that

(5,11)
$$\gamma_l(t) < \infty, \quad \varphi_l(t) < \infty, \quad \cdots$$

hold and there exists a number $a \ge t_0$ such that $\gamma_l(a) < 1$. Then the series (4,3) converges uniformly on the interval $\langle a, b \rangle$, where b is an arbitrary number such that b > a.

Proof. If the conditions of (5,11) are satisfied, the functions $\gamma_l(t)$ and $\varphi_l(t)$ are continuous, finite, and decreasing. Accordingly, there exists a number $a \ge t_0$ such that $\gamma_l(t) \le \gamma_l(a) < 1$ for all $t \ge a$. Taking into account the statement of Lemma 5.6, we can easily prove that

1. if $s + 1 \leq l$, then for $t \in \langle a, b \rangle$ it holds

(5,12)
$$|\mathscr{C}_{s+1}^r(\Phi_{s+1})| \leq \varkappa_{s+1,l}(b)\gamma_l^r(a)\varphi_l(a), \quad r=0,1,\ldots$$

2. if s + 1 > l, then for $t \in \langle a, b \rangle$ it holds'

(5,13)
$$|\mathscr{C}_{s+1}(\phi_{s+1})| \leq \varkappa_{s+1,l}(b) \gamma_l^{r-1}(a) \varphi_l(a), \quad r=1, 2, ...$$

On the assumption that $\gamma_i(a) < 1$, there exists in either above case a convergent

geometric series to the series (4,3), which is its majorant; thus the series (4,3) converges uniformly on the interval $\langle a, b \rangle$.

Theorem 5.10. Suppose the conditions of (5,9) are satisfied. Then for $t \in \langle a, b \rangle$ it holds

(5,14)
$$|L_{s}y_{1} - \sum_{r=0}^{n} \mathscr{C}_{s+1}^{r}(\Phi_{s+1})| \leq \varkappa_{s+1,r}(b) \gamma_{l}^{n+1}(a) \frac{\varphi_{l}(a)}{1 - \gamma_{l}(a)}$$

for $s + 1 \leq l$,

(5,15)
$$|L_{s} \mathcal{Y}_{T} - \Phi_{s+1} - \sum_{r=1}^{n} \mathcal{C}_{s+1}^{r}(\Phi_{s+1})| \leq \varkappa_{s+1,l}(b) \gamma_{l}^{n}(a) \frac{\varphi_{l}(a)}{1 - \gamma_{l}(a)},$$

for s + 1 > l.

Since the proof of this Theorem is analogous to that of 5.8, it may be omitted.

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