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## Ivo Res

Asymptotic properties of solutions of the differential equation

$$
\left\{A_{n-1}^{-1}(t) \ldots\left[A_{1}^{-1}(t) y^{\prime}\right]^{\prime} \ldots\right\}^{\prime}=A_{n}(t) y+F(t)
$$

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# ASYMPTOTIC PROPERTIES OF SOLUTIONS OF THE DIFFERENTIAL EQUATION <br> $$
\left\{A_{n-1}^{-1}(t) \ldots\left[A_{1}^{-1}(t) y^{\prime}\right]^{\prime} \ldots\right\}^{\prime}=A_{n}(t) y+F(t)
$$ 

IVO RES, Brno
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## 1. INTRODUCTION

The object under consideration is the $\boldsymbol{n}$ th order nonhomogeneous linear differential equation of the form

$$
\begin{equation*}
\left\{A_{n-1}^{-1}(t) \ldots\left[A_{1}^{-1}(t) y^{\prime}\right]^{\prime} \ldots\right\}^{\prime}=A_{n}(t) y+F(t) \tag{1,1}
\end{equation*}
$$

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:
$1^{\circ}$ If $a$ is a real number, then the symbol $\int_{a_{j}}^{t} A_{j}(v) \mathrm{d} v$ denotes:
a) Rieman's integral for $a_{j}=a$
b) $\lim _{\tau \rightarrow \infty} \int_{\tau}^{t} A_{j}(v) \mathrm{d} v$ for $a_{j}=\infty$.
$2^{\circ}$ Throughout this paper it will be assumed that:

$$
\begin{gathered}
A_{i}(t) \in C_{0}(I), \quad i=1,2, \ldots, n, \quad A_{i}(t)>0 \quad \text { for } i=1,2, \ldots, n-1, \\
A_{i}^{-1}(t)=\frac{1}{A_{i}(t)}, \quad F(t) \in C_{0}(I), \quad I=\left\langle t_{0}, \infty\right)
\end{gathered}
$$

$3^{\circ}$ Provided no misunderstanding occurs, only $\int_{j_{j}}^{1} A_{j}, F$ will be used instead of $\int_{0}^{1} A_{j}(v) \mathrm{d} v, F(t)$, etc.

## 2. DEFINITIONS AND NOTATIONS

Deffinition 2.1. Denote $\mathrm{D}=\frac{\mathrm{d}}{\mathrm{d} t}$ and define the linear differential operators

$$
\begin{equation*}
L_{s}=A_{s}^{-1} \mathrm{D} A_{s-1}^{-1} \mathrm{D} \ldots \mathrm{D} A_{1}^{-1} \mathrm{D}, \quad \text { for } s=1,2, \ldots, n-1 \tag{2,1}
\end{equation*}
$$

$$
\begin{equation*}
L_{n}=\mathrm{D} L_{n-1} . \tag{2,2}
\end{equation*}
$$

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 $Q_{j}, j=$ $=1,2, \ldots, n$ denote the integral operator which maps the set of functions of $C_{0}$ into itself

$$
\begin{equation*}
Q_{j}(h)=\int_{a_{j}}^{t} A_{j}(v) h(v) \mathrm{d} v, \tag{2,3}
\end{equation*}
$$

and let $Q(h)$ be defined by

$$
\begin{equation*}
Q(h)=\int_{a_{0}}^{t} F(v) h(v) \mathrm{d} v . \tag{2,4}
\end{equation*}
$$

For $j \neq k, j, k=1,2, \ldots, n$ define the operator $Q_{j} \ell_{k}$

$$
\begin{equation*}
Q, Q_{k}(h)=\int_{a_{j}}^{t} A_{j}(v) \int_{a_{k}}^{v} A_{k}(u) h(u) \mathrm{d} u \mathrm{~d} v \tag{2,5}
\end{equation*}
$$

and the operator $Q_{j} Q$ by

$$
\begin{equation*}
Q, Q(h)=\int_{a_{j}}^{t} A_{j}(v) \int_{a_{0}}^{D} F(u) h(u) \mathrm{d} u \mathrm{~d} v . \tag{2,6}
\end{equation*}
$$

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

Definition 2.3. Let $a \in I$ be a real number and let $a_{i}, i=1,2, \ldots, n$ denote either $a$ or $+\infty, h(t) \in C_{0}(I)$. Define the integral operators $\mathbb{C}_{j}, j=1,2, \ldots, n$ by relation

$$
\begin{equation*}
\mathscr{C}_{j}(h)=Q_{j} Q_{j+1} \ldots Q_{n} Q_{n+1} \ldots Q_{n+j-1}(h), \tag{2,7}
\end{equation*}
$$

where $\boldsymbol{Q}_{\mathrm{n}+j}=\boldsymbol{Q}_{\boldsymbol{j}}$.

Furthermore, let us put

$$
\begin{equation*}
\mathscr{C}_{,}^{0}(h)=h, \quad \mathscr{C}_{J}^{r}(h)=\mathscr{C}_{,}, \mathscr{C}_{j}^{r-1}(h), \quad r=1,2, \ldots \tag{2,8}
\end{equation*}
$$

Definition 2.4. Let $j$, $k$ be natural numbers $1 \leqq j, k \leqq n, h(t) \in C_{0}(I)$. Define the integral operators

$$
\begin{align*}
& X_{j, j}(h)=h, \\
& X_{j, k}(h)=Q_{j} Q_{j+1} \ldots Q_{k-1}(h), \quad \text { for } j<k,  \tag{2,9}\\
& X_{j, k}(h)=0, \quad \text { for } j>k .
\end{align*}
$$

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

$$
\begin{equation*}
\Phi_{f}(t)=Q_{j} Q_{j+1} \ldots Q_{n-1} Q(1) . \tag{2,10}
\end{equation*}
$$

Furthermore, let us put

$$
\begin{equation*}
\Phi_{n}(t)=Q(1) . \tag{2,11}
\end{equation*}
$$

Definition 2.6. Let $h(t) \in C_{0}(I)$. The symbols $q_{j}, j=1,2, \ldots, n$ and $q$ denote the operator

$$
\begin{equation*}
q_{j}(h)=\int_{a_{j}}^{i}\left|A_{j}(v)\right| h(v) \mathrm{d} v, \quad q(h)=\int_{a_{0}}^{i}|F(v)| h(v) \mathrm{d} v . \tag{2,12}
\end{equation*}
$$

By the product of operators $q_{j} q_{k}$ and $q_{j} q$, we understand the operator

$$
\begin{align*}
& q_{j} q_{k}(h)=\int_{a_{j}}^{i}\left|A_{j}(v)\right| \int_{a_{k}}^{i}\left|A_{k}(\dot{u})\right| h(u) \mathrm{d} u \mathrm{~d} v, \\
& q_{j} q^{\prime}(h)=\int_{a_{j}}^{t}\left|A_{j}(v)\right| \int_{a_{0}}^{0}|F(u)| h(u) \mathrm{d} u \mathrm{~d} v . \tag{2,13}
\end{align*}
$$

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

$$
\begin{equation*}
\gamma_{j}(t)=\left|q_{j} q_{j+1} \ldots q_{n} q_{n+1} \ldots q_{n+j-1}(1)\right|, \tag{2,14}
\end{equation*}
$$

while putting $q_{n+j}=q_{j}$.
Definition 2.8. Let $j$ be a natural number $1 \leqq j \leqq n-1$. Define the functions

$$
\begin{equation*}
\varphi_{j}(t)=\left|q_{j} q_{j+1} \ldots q_{n-1} q(1)\right| . \tag{2,15}
\end{equation*}
$$

Furthermore, we put

$$
\varphi_{n}(t)=|q(1)| .
$$

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

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

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 $\Phi_{j}$ be defined by the formulae $(2,8),(2,10)$, and $(2,11)$. Then it holds

$$
\begin{array}{ll}
\mathscr{C}_{j}^{r}\left(\Phi_{j}\right)=Q_{j} \mathscr{C}_{j+1}^{r}\left(\Phi_{j+1}\right), & \text { for } j=1,2, \ldots, n-1, r=0,1, \ldots \\
\mathscr{C}_{j}^{r}\left(\Phi_{j}\right)=Q_{j} \mathscr{C}_{j+1}^{r-1}\left(\Phi_{j+1}\right), & \text { for } j=n, r=1,2, \ldots \tag{3,2}
\end{array}
$$

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 $(2,10)$,

$$
\begin{gathered}
\mathscr{C}_{j}^{1}\left(\Phi_{j}\right)=Q_{j} Q_{j+1} \ldots Q_{n} Q_{n+1} \ldots Q_{n+j-1}\left(\Phi_{j}\right)= \\
=Q_{j} Q_{j+1} \ldots Q_{n} Q_{n+1} \ldots Q_{n+j-1} Q_{j}\left(\Phi_{j+1}\right)=Q_{j} \mathscr{C}_{j+1}\left(\Phi_{j+1}\right),
\end{gathered}
$$

which is the relation $(3,1)$ for $r=1$.
And now suppose that $(3,1)$ holds; then according to $(2,8),(2,7)$ and $(3,1)$,

$$
\begin{gathered}
\mathscr{C}_{j}^{r+1}\left(\Phi_{j}\right)=\mathscr{C}_{j} \mathscr{C}_{j}^{r}\left(\Phi_{j}\right)=Q_{j} Q_{j+1} \ldots Q_{n} Q_{n+1} \ldots Q_{n+j-1} Q_{n+j} \mathscr{C}_{j+1}^{r}\left(\Phi_{j+1}\right)= \\
=Q_{j} \mathscr{C}_{j+1} \mathscr{C}_{j+1}^{r}\left(\Phi_{j+1}\right)=Q_{j} \mathscr{C}_{j+1}^{r+1}\left(\Phi_{j+1}\right) .
\end{gathered}
$$

The proof is completed.
Lemma 3.2. It holds

$$
\begin{aligned}
L_{i}\left(\Phi_{1}\right) & =\Phi_{i+1}, \quad \text { for } i=1,2, \ldots, n-1 \\
L_{n}\left(\Phi_{1}\right) & =F \\
L_{n} \mathscr{C}_{1}(h) & =A_{n} h .
\end{aligned}
$$

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

$$
\begin{equation*}
L_{n} y=A_{n} y+F \tag{4,1}
\end{equation*}
$$

Theorem 4.1. Suppose that $2^{\circ}$ holds; then the particular solution $y_{1}(t)$ of differential equation $(4,1)$ can be expressed in a formal way as

$$
\begin{equation*}
y_{1}(t)=\sum_{r=0}^{\infty} \mathscr{C}_{1}^{r}\left(\Phi_{1}\right) . \tag{4,2}
\end{equation*}
$$

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

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

Hence $L_{n} y_{1}=F+A_{n} y_{1}$; thus the proof is complete.
Theorem 4.2. Suppose that $2^{\circ}$ holds; then

$$
\begin{equation*}
L_{s} y_{1}(t)=\sum_{r=0}^{\infty} \mathscr{C}_{s+1}^{r}\left(\Phi_{s+1}\right), \quad \text { for } s=0,1, \ldots, n-1 \tag{4,3}
\end{equation*}
$$

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

$$
L_{1} y_{1}=A_{1}^{-1} D y_{1}=A_{1}^{-1} D \sum_{r=0}^{\infty} \mathscr{C}_{1}^{r}\left(\Phi_{1}\right)=A_{1}^{-1} D \sum_{r=0}^{\infty} Q_{1} \mathscr{C}_{2}^{r}\left(\Phi_{2}\right)=\sum_{r=0}^{\infty} \mathscr{C}_{2}^{r}\left(\Phi_{2}\right)
$$

and thus $(4,3)$ holds for $s=1$.
Now suppose that $(4,3)$ holds for $s=j-2$. Then

$$
L_{j-1} y_{1}=A_{j-1}^{-1} D L_{j-2} y_{1}=A_{j-1}^{-1} D \sum_{r=0}^{\infty} \mathscr{C}_{j-1}^{r}\left(\Phi_{j-1}\right)
$$

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

$$
L_{j-1} y_{1}=A_{j-1}^{-1} D \sum_{r=0}^{\infty} Q_{j-1} \mathscr{C}_{j}^{r}\left(\Phi_{j}\right)=\sum_{r=0}^{\infty} \mathscr{C}_{j}^{r}\left(\Phi_{j}\right)
$$

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

$$
L_{n-1} y_{1}=A_{n-1}^{-1} D \sum_{r=0}^{\infty} \mathscr{C}_{n-1}^{r}\left(\Phi_{n-1}\right)=A_{n-1}^{-1} D \sum_{r=0}^{\infty} Q_{n-1} \mathscr{C}_{n}^{r}\left(\Phi_{n}\right)=\sum_{r=0}^{\infty} \mathscr{C}_{n}^{r}\left(\Phi_{n}\right)
$$

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),

$$
D L_{n-1} y_{1}=L_{n} y_{1}=D \sum_{r=0}^{\infty} \mathscr{C}_{n}^{r}\left(\Phi_{n}\right)=D\left[\Phi_{n}+\sum_{r=1}^{\infty} \mathscr{C}_{n}^{r}\left(\Phi_{n}\right)\right]=
$$

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

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 $s=0,1, \ldots, n-1$.

## 5. UNIFORM CONVERGENCES OF FUNCTION SERIES

Theorem 5.1. Suppose that $2^{\circ}$ holds and $a_{i}=\infty$ for all $i=0,1, \ldots, n$. Assume

$$
\begin{equation*}
\gamma_{s+1}(t)<\infty, \quad \varphi_{s+1}(t)<\infty, \quad \text { for } s=0,1, \ldots, n-1 \tag{5,1}
\end{equation*}
$$

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

$$
\begin{equation*}
\left|\mathscr{C}_{s+1}^{r}\left(\Phi_{s+1}\right)\right| \leqq \varphi_{s+1}(t) \frac{\gamma_{s+1}^{r}(t)}{r!}, \quad \text { for } s=0,1, \ldots, n-1 \tag{5,2}
\end{equation*}
$$

Indeed, for $r=1$,

$$
\begin{aligned}
\left|\mathscr{C}_{s+1}^{1}\left(\Phi_{s+1}\right)\right| & =\left|Q_{s+1} Q_{s+2} \ldots Q_{n+s} Q_{n+s+1} \ldots Q_{n+n-1} Q(1)\right| \leqq \\
& \leqq\left|q_{s+1} q_{s+2} \ldots q_{n+s} q_{n+s+1} \ldots q_{n+n-1} q(1)\right| \leqq \\
& \leqq \gamma_{s+1}(t) \varphi_{s+1}(t),
\end{aligned}
$$

which is the inequality of $(5,2)$ for $r=1$.
Suppose that $(5,2)$ holds. Then

$$
\begin{gathered}
\left|\mathscr{C}_{s+1}^{r+1}\left(\Phi_{s+1}\right)\right|=\left|\mathscr{C}_{s+1} \mathscr{C}_{s+1}^{r}\left(\Phi_{s+1}\right)\right|= \\
=\left|Q_{s+1} Q_{s+2} \ldots Q_{n+s}\left[\mathscr{B}_{s+1}^{r}\left(\Phi_{s+1}\right)\right]\right| \leqq\left|q_{s+1} q_{s+2} \ldots q_{n+s}\left(\left|\mathscr{C}_{s+1}^{r}\left(\Phi_{s+1}\right)\right|\right)\right| \leqq \\
\leqq \varphi_{s+1}(t)\left|\int_{i \infty}^{t} \frac{\gamma_{s+1}^{r}(\tau)}{r!}\right| A_{s+1}(\tau)\left|q_{s+2} \ldots q_{n+s}(1)\right|= \\
=\varphi_{s+1}(t)\left|\int_{\infty}^{t} \frac{\gamma_{s+1}^{r}(\tau)}{r!} \gamma_{s+1}^{r}(\tau) \mathrm{d} \tau\right|=\varphi_{s+1}(t) \frac{\gamma_{s+1}^{r+1}(t)}{(r+1)!} .
\end{gathered}
$$

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

$$
\sum_{r=0}^{\infty}\left|\mathscr{8}_{s+1}^{r}\left(\Phi_{s+1}\right)\right| \leqq \varphi_{s+1}(t) \sum_{r=0}^{\infty} \frac{\gamma_{s+1}^{r}(t)}{r!} \leqq \varphi_{s+1}\left(t_{0}\right) \sum_{r=0}^{\infty} \frac{\gamma_{s+1}^{r}\left(t_{0}\right)}{r!} .
$$

The series

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

is the convergent majorant to series $(4,3)$. The statement of Theorem 5.1 is proved.
Theorem 5.2. Suppose that $2^{\circ}$ holds. Be $a_{i}=\infty$ for all $i=0,1, \ldots, n$. If

$$
\begin{equation*}
\int_{i_{0}}^{\infty}\left|A_{i}(s) \mathrm{d} s\right|<\infty, \quad \int_{i_{0}}^{\infty}|F(s) \mathrm{d} s|<\infty, \quad \text { for } i=1,2, \ldots, n, \tag{5,3}
\end{equation*}
$$

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:

$$
\begin{equation*}
\left|L_{s} y_{1}-\sum_{r=0}^{n} \mathscr{C}_{s+1}^{r}\left(\Phi_{s+1}\right)\right| \leqq \varphi_{s+1}(t) \frac{\gamma_{s+1}^{n+1}(t)}{(n+1)!} \exp \left\{\gamma_{s+1}(t)\right\} \tag{5,4}
\end{equation*}
$$

Proof. Let us denote

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

Then according to $(5,2)$

$$
\begin{gathered}
\left|R_{n+1}(t)\right| \leqq \varphi_{s+1}(t) \sum_{r=n+1}^{\infty} \frac{\gamma_{s+1}^{r}(t)}{r!}=\varphi_{s+1}(t)\left[\frac{\gamma_{s+1}^{n+1}(t)}{(n+1)!}+\frac{\gamma_{s+1}^{n+2}(t)}{(n+2)!}+\ldots\right]= \\
\ldots=\varphi_{s+1}(t) \frac{\gamma_{s+1}^{n+1}(t)}{(n+1)!}\left[1+\frac{\gamma_{s+1}(t)}{n+2}+\frac{\gamma_{s+1}^{2}(t)}{(n+2)(n+3)}+\ldots\right]< \\
<\varphi_{s+1}(t) \frac{\gamma_{s+1}^{n+1}(t)}{(n+1)!} \exp \left\{\gamma_{s+1}(t)\right\}
\end{gathered}
$$

which was to be proved.
Theorem 5.4. Suppose that $2^{\circ}$ holds. Let $a_{i}=a$ for all $i=0,1, \ldots, n$. Then the series of $(4,3)$ converge uniformly on the interval $I_{1}=\left\langle t_{0}, b\right\rangle$, where $\left.b\right\rangle t_{0}$ is an arbitrary number.

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

$$
\begin{equation*}
\left|\mathscr{C}_{s+1}^{r}\left(\Phi_{s+1}\right)\right| \leqq \varphi_{s+1}(b) \frac{\gamma_{s+1}^{r}(b)}{r!} \tag{5,5}
\end{equation*}
$$

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

$$
\begin{equation*}
\left|L_{s} y_{1}-\sum_{r=0}^{n} \mathscr{C}_{s+1}^{r}\left(\Phi_{s+1}\right)\right| \leqq \varphi_{s+1}(t) \frac{\gamma_{s+1}^{n+1}(t)}{(n+1)!} \exp \left\{\gamma_{s+1}(t)\right\} \tag{5,6}
\end{equation*}
$$

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

$$
\begin{equation*}
\left|\mathscr{C}_{j}^{r}\left(\Phi_{j}\right)\right| \leqq \sup _{s \in J} \varphi_{j}(s) \cdot\left(\sup _{s \in J} \gamma_{j}(s)\right)^{r} \tag{5,7}
\end{equation*}
$$

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

$$
\begin{aligned}
\left|\mathscr{C}_{j}^{1}\left(\Phi_{j}\right)\right| & =\left|Q_{j} Q_{j+1} \ldots Q_{n+j-1}\left(\Phi_{j}\right)\right| \leqq\left|q_{j} q_{j+1} \ldots q_{n+j-1}\left(\left|\Phi_{j}\right|\right)\right| \leqq \\
& \leqq \sup _{s \in J} \varphi_{j}(s)\left|q_{j} q_{j+1} \ldots q_{n+j-1}(1)\right| \leqq \sup _{s \in J} \varphi_{j}(s) \sup _{s \in J} \gamma_{j}(s),
\end{aligned}
$$

which is the inequality of $(5,7)$ for $r=1$.
Now suppose that $(5,7)$ holds. Then according to $(2,8)$

$$
\begin{gathered}
\left|\mathscr{C}_{j}^{r+1}\left(\Phi_{j}\right)\right|=\left|\mathscr{C}_{j} \mathscr{C}_{j}^{r}\left(\Phi_{j}\right)\right| \leqq\left|q_{j} q_{j+1} \ldots q_{n+j-1}\left(\left|\mathscr{C}_{j}^{r}\left(\Phi_{j}\right)\right|\right)\right| \leqq \\
\leqq \sup _{s \in J} \varphi_{j}(s)\left(\sup _{s \in J} \gamma_{j}(s)\right)^{r}\left|q_{j} q_{j+1} \ldots q_{n+j-1}(1)\right| \leqq \\
\leqq \sup _{s \in J} \varphi_{j}(s)\left(\sup _{s \in J} \gamma_{j}(s)\right)^{r} \sup _{s \in J} \gamma_{j}(s)= \\
=\sup _{s \in J} \varphi_{j}(s)\left(\sup _{s \in J} \gamma_{j}(s)\right)^{r+1} .
\end{gathered}
$$

The proof is thus completed.
Theorem 5.7. Suppose that $2^{\circ}$ holds. Let us assume that for some $s, 0 \leqq s \leqq n-1$, $a_{s+1}=\infty$, and that there exists at least one $i, 0 \leqq i \leqq n$ so that $a_{i}=a$. Suppose that it holds

$$
\begin{equation*}
\gamma_{s+1}(t)<\infty, \quad \varphi_{s+1}(t)<\infty . \tag{5,8}
\end{equation*}
$$

If $a \geqq t_{0}$ is such that $\gamma_{s+1}(a)<1$, then the series $(4,3)$ converges uniformly on the interval $\langle a, \infty$ ).

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 $a \geqq t_{0}$ such that

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

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

$$
\begin{equation*}
\left|\mathscr{C}_{s+1}^{r}\left(\Phi_{s+1}\right)\right| \leqq \varphi_{s+1}(a) \gamma_{s+1}^{r}(a) \tag{5,9}
\end{equation*}
$$

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

$$
\begin{equation*}
\left|L_{s} y_{1}-\sum_{r=0}^{n} \mathscr{s}_{s+1}^{r}\left(\Phi_{s+1}\right)\right| \leqq \gamma_{s+1}^{n+1}(a) \frac{\varphi_{s+1}(a)}{1-\gamma_{s+1}(a)} . \tag{5,10}
\end{equation*}
$$

Proof. Denote

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

According to $(5,9)$

$$
\begin{gathered}
\left|R_{n+1}(t)\right| \leqq \varphi_{s+1}(a) \sum_{r=n+1}^{\infty} \gamma_{s+1}^{n}(a)= \\
=\varphi_{s+1}(a)\left[\gamma_{s+1}^{n+1}(a)+\gamma_{s+1}^{n+2}(a)+\gamma_{s+1}^{n+3}(a)+\gamma_{s+1}^{n+4}(a)+\ldots\right]= \\
=\varphi_{s+1}(a) \gamma_{s+1}^{n+1}(a)\left[1+\gamma_{s+1}(a)+\gamma_{s+1}^{2}(a)+\ldots\right]= \\
=\gamma_{s+1}^{n+1}(a) \frac{\varphi_{s+1}(a)}{1-\gamma_{s+1}(a)} \cdot \cdots
\end{gathered}
$$

The proof is completed.
Theorem 5.9. Suppose that $2^{\circ}$ holds. Let $a_{s+1}=a$ and there exists $i, 0 \leqq i \leqq n$ so that $a_{i}=\infty$. Let $a_{l}$ be the first number in the cycle of $a_{s+1}, a_{s+2}, \ldots, a_{n+s}$ such that $a_{l}=\infty$. Suppose that

$$
\begin{equation*}
\gamma_{l}(t)<\infty, \quad \varphi_{l}(t)<\infty, \tag{5,11}
\end{equation*}
$$

hold and there exists a number $a \geqq t_{0}$ such that $\gamma_{1}(a)<1$. 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 $a \geqq t_{0}$ such that $\gamma_{t}(t) \leqq \gamma_{t}(a)<1$ for all $t \geqq a$. Taking into account the statement of Lemma 5.6, we can easily prove that

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

$$
\begin{equation*}
\left|\mathscr{C}_{s+1}^{r}\left(\Phi_{s+1}\right)\right| \leqq x_{s+1, l}(b) \gamma_{l}^{r}(a) \varphi_{l}(a), \quad r=0,1, \ldots \tag{5,12}
\end{equation*}
$$

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

$$
\begin{equation*}
\left|\mathscr{C}_{s+1}^{r}\left(\Phi_{s+1}\right)\right| \leqq x_{s+1, l}(b) \gamma_{l}^{r-1}(a) \varphi_{l}(a), \quad r=1,2, \ldots \tag{5,13}
\end{equation*}
$$

On the assumption that $\gamma_{l}(a)<1$, 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 $\langle\boldsymbol{a}, \boldsymbol{b}\rangle$.

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

$$
\begin{equation*}
\left|L_{s} y_{1}-\sum_{r=0}^{n} \mathscr{C}_{s+1}^{r}\left(\Phi_{s+1}\right)\right| \leqq x_{s+1, r}(b) \gamma_{l}^{n+1}(a) \frac{\varphi_{l}(a)}{1-\gamma_{l}(a)} \tag{5,14}
\end{equation*}
$$

for $s+1 \leqq l$,

$$
\begin{equation*}
\left|L_{z} y_{i}-\Phi_{s+1}-\sum_{r=1}^{n} \mathscr{C}_{a+1}^{r}\left(\Phi_{s+1}\right)\right| \leqq x_{s+1, l}(b) \gamma_{l}^{n}(a) \frac{\varphi_{l}(a)}{1-\gamma_{l}(a)} \tag{5,15}
\end{equation*}
$$

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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I. Res<br>66266 Brno, Zemédělská 3<br>Czechoslovakia

