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## ULTIMATE BOUNDEDNESS OF SOME THIRD ORDER ORDINARY DIFFERENTIAL EQUATIONS

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Abstract. We prove the ultimate boundedness of solutions of some third order nonlinear ordinary differential equations using the Lyapunov method. The results obtained generalize earlier results of Ezeilo, Tejumola, Reissig, Tunç and others. The Lyapunov function used does not involve the use of signum functions as used by others.

 $\mathit{Keywords}:$  ultimate boundedness, complete Lyapunov function, differential equation of third-order

MSC 2010: 34K20

#### 1. INTRODUCTION

Motivation for this paper comes from the generalization of the works by Reissig [18] and Tejumola [21] by Ezeilo in [13], the recent works of Afuwape and Omeike [6] and Ademola et al [1].

In exciting work, Ezeilo [13] investigated the equation of the form

$$\ddot{x} + \{\varphi_1(\dot{x}) + \varphi_2(x, \dot{x})\}\ddot{x} + g_1(\dot{x}) + h(x) = p(t, x, \dot{x}, \ddot{x})$$

for ultimate boundedness generalizing the works of Reissig [18] on

$$\ddot{x} + \varphi_2(x, \dot{x})\ddot{x} + g_1(\dot{x}) + h(x) = p(t, x, \dot{x}, \ddot{x})$$

and that of Tejumola [21] on

$$\ddot{x} + \varphi_1(\dot{x})\ddot{x} + g(\dot{x}) + h(x) = p(t, x, \dot{x}, \ddot{x}).$$

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We shall consider here the equation

(1.1) 
$$\ddot{x} + \{f_1(\ddot{x}) + f_2(\dot{x}, \ddot{x})\} + g(x, \dot{x}) + h(x) = p(t, x, \dot{x}, \ddot{x})$$

where  $f_1$ ,  $f_2$ , g, h, p depend on the arguments displayed. Our assumptions on  $f_1$ ,  $f_2$ , g, h, and p shall allow us to generalize the results of Ademola et al [1], Afuwape [2], [3] and a particular case of Afuwape and Omeike [4] concerning

$$\ddot{x} + f_1(\ddot{x}) + g_1(\dot{x}) + h(x) = p(t, x, \dot{x}, \ddot{x});$$

and Qian [17] and a particular case of Tunç [22] concerning

$$\ddot{x} + f_2(x, \dot{x})\ddot{x} + g(x, \dot{x}) = p(t).$$

The assumptions will also give us an opportunity to discuss the ultimate boundedness results which generalize the earlier ones. A good record of ultimate boundedness results of these types is recorded in the book [19], and the papers Hara [16], Afuwape and Omeike [6] and references therein. Also, the recent excellent book of Hadddad [15] includes a good summary of the theoretical works on the subject.

Consider the third order nonlinear ordinary differential equation of the form (1.1), or its equivalent system form

(1.2) 
$$\begin{aligned} \dot{x} &= y, \\ \dot{y} &= z, \\ \dot{z} &= -\{f_1(z) + f_2(y, z)\} - g(x, y) - h(x) + p(t, x, y, z), \end{aligned}$$

where  $f_1, f_2, g, h$  and p are continuous in their respective arguments, and the dots denote differentiation with respect to t.

The object of this paper is to discuss the ultimate boundedness of solutions of Eq. (1.1). It is well known that the ultimate boundedness is a very important problem in the theory and applications of differential equations. An effective method for studying the ultimate boundedness of nonlinear differential equations is still Lyapunov's direct method (see [1]–[11]). In [13], incomplete Lyapunov functions augmented with signum functions and with certain restrictive conditions on the nonlinear functions were used. Our aim in this paper is to study a more general Eq. (1.1) for ultimate boundedness of solutions, using a complete Lyapunov function with less restrictive conditions on the nonlinear functions  $f_1$ ,  $f_2$ , g, h and p. In the process, we shall be able to generalize earlier results of [1], [2], [3] and a particular case of [4], [17], [22].

#### 2. Main results

Our main result is the following theorem.

**Theorem 2.1.** In addition to the basic assumptions on the functions  $f_1$ ,  $f_2$ , g, h and p, assume that the following conditions are satisfied (a, b, c,  $\nu$  and A being some positive constants):

- (i)  $(f_1(z) + f_2(y, z))/z \ge a$  for all  $y, z \ne 0$ ,
- (ii)  $g(x,y)/y \ge b$  for all  $x, y \ne 0$ ,
- (iii)  $h(x)/x \ge \nu$  for all  $x \ne 0$ ,
- (iv)  $h'(x) \leq c$ ,
- (v) ab > c,
- (vi)  $|p(t, x, y, z)| \leq A < \infty$  for all  $t \geq 0$  and for all x, y, z. Then every solution x(t) of (1.1) ultimately satisfies

$$(2.1) |x(t)| \leq D, |\dot{x}(t)| \leq D, |\ddot{x}(t)| \leq D$$

where D is a constant depending only on  $a, b, c, \nu$  and A.

R e m a r k 2.1. Theorem 2.1 generalizes the results of Ademola et al [1], if we set  $f_2(\dot{x}, \ddot{x}) = 0$ .

R e m a r k 2.2. In using Lyapunov's theory, Theorem 2.1 gives a different method of discussing the works of Afuwape [2], [3] who used the frequency domain methods, with  $f_2(\dot{x}, \ddot{x}) \equiv 0$ .

Remark 2.3. Theorem 2.1 generalizes the results of Qian [17] and Tunç [22] if  $f_1(\ddot{x}) \equiv 0$ . This becomes obvious if we carry out some differentiations of  $f_2(\dot{x}, \ddot{x})$  and  $g(x, \dot{x})$  with respect to their variables  $x, \dot{x}, \ddot{x}$  to obtain the equivalent equation to that of [17] and [22]. However, the p(t) will be replaced by p(t, x, y, z), with the appropriate conditions on it.

#### 3. Preliminaries

It is convenient here to consider, in place of Eq. (1.1), the system (1.2). In order to prove Theorem 2.1, we need to show that every solution (x(t), y(t), z(t)) of (1.2) satisfies

$$|x(t)| \leq D, \quad |y(t)| \leq D, \quad |z(t)| \leq D$$

for all sufficiently large t, where D is a suitable constant. Set  $(x, y, z) \equiv (x(t), y(t), z(t))$ .

Our proof of (3.1) rests entirely on two properties (stated in the lemma below) of the function  $V(t) \equiv V(x, y, z)$  defined by

$$(3.2) \ 2V(x,y,z) = \beta(1-\beta)b^2x^2 + b(\beta+\alpha a^{-1})y^2 + \alpha a^{-1}z^2 + [z+ay+(1-\beta)bx]^2$$

with  $0 < \beta < 1$ , and  $\alpha > 0$ .

**Lemma 3.1.** Subject to the conditions of Theorem 2.1, V(0,0,0) = 0 and there is a positive constant  $D_1$  depending only on  $a, b, c, \alpha$  and  $\delta$  such that

(3.3)  $V(t) \equiv V(x, y, z) \ge D_1(x^2 + y^2 + z^2)$ 

for all x, y, z.

Let us set  $V(t) \equiv V(x(t), y(t), z(t))$ .

Furthermore, there are finite constants  $D_2$ ,  $D_3$  dependent only on a, b, c, A,  $\nu$ ,  $\delta$  and  $\alpha$  such that for any solution (x(t), y(t), z(t)) of (1.2),

(3.4) 
$$\frac{\mathrm{d}}{\mathrm{d}t}V \equiv \frac{\mathrm{d}}{\mathrm{d}t}V(x(t), y(t), z(t)) \leqslant -D_2$$

provided that  $x^2 + y^2 + z^2 \ge D_3$ .

Proof of Lemma 3.1. Clearly, V(0,0,0) = 0. Also, by rearranging (3.2) and choosing

$$D_1 \ge \min\{\beta(1-\beta)b^2; b(\beta+\alpha a^{-1}); \alpha a^{-1}\}$$

we have (3.3).

To prove (3.4), we find that the derivative of V with respect to t along the solution path of (1.2), (after simplifications) gives

$$(3.5) \quad \frac{\mathrm{d}}{\mathrm{d}t}V(t)|_{(1.2)} = -b(1-\beta)xh(x) - \{ab\beta y^2 + a[yg(x,y) - by^2]\} \\ - \{(\alpha a^{-1} + 1)z(f_1 + f_2) - az^2\} \\ + \{b^2(1-\beta)xy - ayh(x) - b(1-\beta)xg(x,y)\} \\ + \{[b(\alpha a^{-1} + 1) + a^2]yz - (\alpha a^{-1} + 1)zg(x,y) - ay(f_1 + f_2)\} \\ + \{ab(1-\beta)xz - (\alpha a^{-1} + 1)zh(x) - b(1-\beta)x(f_1 + f_2)\} \\ + \{[b(1-\beta)x + ay + (\alpha a^{-1} + 1)z]p(t,x,y,z)\}.$$

A rearrangement of this shows that for  $x \neq 0$ ;  $y \neq 0$ ;  $z \neq 0$  we have

(3.6) 
$$\frac{\mathrm{d}}{\mathrm{d}t}V(t)|_{(1.2)} = -W_1 - W_2 - W_3 - W_4 - W_5 - W_6 - W_7 + W_p$$

where

$$\begin{split} W_{1} &= \gamma_{1}b(1-\beta)x^{2}\Big[\frac{h(x)}{x}\Big] + \Big\{\delta_{1}a\Big[\frac{g(x,y)}{y} - b\Big]y^{2} + \eta_{1}ab\beta y^{2}\Big\} \\ &+ \Big\{\xi_{1}(\alpha a^{-1}+1)\Big[\frac{f_{1}+f_{2}}{z} - a\Big]z^{2} + \mu_{1}\alpha z^{2}\Big\}, \\ W_{2} &= \Big\{\gamma_{2}b(1-\beta)x^{2}\Big[\frac{h(x)}{x}\Big] + axy\Big[\frac{h(x)}{x}\Big] + \eta_{2}ab\beta y^{2}\Big\}, \\ W_{3} &= \Big\{\gamma_{3}b(1-\beta)x^{2}\Big[\frac{h(x)}{x}\Big] + b(1-\beta)\Big[\frac{g(x,y)}{y} - b\Big]xy + \delta_{2}a\Big[\frac{g(x,y)}{y} - b\Big]y^{2}\Big\}, \\ W_{4} &= \Big\{\delta_{3}a\Big[\frac{g(x,y)}{y} - b\Big]y^{2} + (\alpha a^{-1}+1)\Big[\frac{g(x,y)}{y} - b\Big]yz + \mu_{2}\alpha z^{2}\Big\}, \\ W_{5} &= \Big\{\eta_{3}ab\beta y^{2} + a\Big[\frac{f_{1}+f_{2}}{z} - a\Big]yz + \xi_{2}(\alpha a^{-1}+1)\Big[\frac{f_{1}+f_{2}}{z} - a\Big]z^{2}\Big\}, \\ W_{6} &= \Big\{\gamma_{4}b(1-\beta)x^{2}\Big[\frac{h(x)}{x}\Big] + b(1-\beta)\Big[\frac{f_{1}+f_{2}}{z} - a\Big]xz \\ &+ \xi_{2}(\alpha a^{-1}+1)\Big[\frac{f_{1}+f_{2}}{z} - a\Big]z^{2}\Big\}, \\ W_{7} &= \Big\{\gamma_{5}b(1-\beta)x^{2}\Big[\frac{h(x)}{x}\Big] + (\alpha a^{-1}+1)xz\Big[\frac{h(x)}{x}\Big] + \mu_{3}\alpha z^{2}\Big\}, \\ W_{p} &= \{[b(1-\beta)x + ay + (\alpha a^{-1}+1)z]p(t,x,y,z)\} \end{split}$$

with

$$\sum_{i=1}^{5} \gamma_i = 1; \quad \sum_{i=1}^{3} \delta_i = 1; \quad \sum_{i=1}^{3} \eta_i = 1; \quad \sum_{i=1}^{3} \xi_i = 1;$$
  
$$\gamma_i > 0, \quad \delta_j > 0, \quad \eta_j > 0, \quad \xi_j > 0, \quad i = 1, 2, 3, 4, 5; \quad j = 1, 2, 3.$$

We note that for any two real numbers, u, v, and for  $s \in \{-1, +1\}$  there exists a constant k > 0 such that

$$(su)v = \left(ksu + \frac{1}{2k}v\right)^2 - \left(k^2u^2 + \frac{1}{4k^2}v^2\right) > -\left(k^2u^2 + \frac{1}{4k^2}v^2\right).$$

Moreover, this inequality is retained when multiplied by any positive term.

By virtue of the conditions of the theorem on the nonlinear functions, we have a constant  $k_2 > 0$  such that

$$W_{2} = \left\{ \gamma_{2}b(1-\beta)x^{2} \left[\frac{h(x)}{x}\right] + axy \left[\frac{h(x)}{x}\right] + \eta_{2}ab\beta y^{2} \right\}$$
  

$$\geqslant \left\{ \gamma_{2}b(1-\beta)\nu x^{2} + a\nu xy + \eta_{2}ab\beta y^{2} \right\}$$
  

$$\geqslant \left\{ \nu[\gamma_{2}b(1-\beta) - k_{2}^{2}a]x^{2} + a\left[\eta_{2}b\beta - \frac{\nu}{4k_{2}^{2}}\right]y^{2} \right\}$$
  

$$\geqslant 0, \quad \forall x, y, z \text{ whenever } \frac{\nu}{4\eta_{2}b\beta} \leqslant k_{2}^{2} < \frac{\gamma_{2}b(1-\beta)}{a}.$$

In a similar manner, we have constants  $k_i > 0, i = 3, 4, ..., 7$ , such that

$$\begin{split} W_{3} &\geq \left\{ b(1-\beta) \left[ \gamma_{3}\nu - k_{3}^{2} \left[ \frac{g(x,y)}{y} - b \right] \right] x^{2} + \left[ \frac{g(x,y)}{y} - b \right] \left[ \delta_{2}a - \frac{b(1-\beta)}{4k_{3}^{2}} \right] y^{2} \right\} \\ &\geq 0, \quad \forall x, y, z, \text{ whenever } \frac{b(1-\beta)}{4\delta_{2}a} \leqslant k_{3}^{2} < \frac{\gamma_{3}\nu}{[g(x,y)/y-b]}; \\ W_{4} &\geq \left\{ \left[ \frac{g(x,y)}{y} - b \right] [\delta_{3}a - k_{4}^{2}(\alpha a^{-1}+1)] y^{2} + \left[ \mu_{2}\alpha - \frac{(\alpha a^{-1}+1)[g(x,y)/y-b]}{4k_{4}^{2}} \right] z^{2} \right\} \\ &\geq 0, \quad \forall x, y, z, \text{ whenever } \frac{(\alpha a^{-1}+1)[g(x,y)/y-b]}{4\mu_{2}\alpha} \leqslant k_{4}^{2} < \frac{\delta_{3}a}{(\alpha a^{-1}+1)}; \\ W_{5} &\geq \left\{ a \left[ \eta_{3}b\beta - k_{5}^{2} \left[ \frac{f_{1}+f_{2}}{z} - a \right] \right] y^{2} + \left[ \frac{f_{1}+f_{2}}{z} - a \right] \left[ \xi_{2}(\alpha a^{-1}+1) - \frac{a}{4k_{5}^{2}} \right] z^{2} \right\} \\ &\geq 0, \quad \forall x, y, z, \text{ whenever } \frac{a}{4\xi_{2}(\alpha a^{-1}+1)} \leqslant k_{5}^{2} < \frac{\eta_{3}b\beta}{[(f_{1}+f_{2})/z-a]}; \\ W_{6} &\geq \left\{ b(1-\beta) \left[ \gamma_{4}\nu - k_{6}^{2} \left[ \frac{f_{1}+f_{2}}{z} - a \right] \right] x^{2} \\ &+ \left[ \frac{f_{1}+f_{2}}{z} - a \right] \left[ \xi_{3}(\alpha a^{-1}+1) - \frac{b(1-\beta)}{4k_{6}^{2}} \right] z^{2} \right\} \\ &\geq 0, \quad \forall x, y, z, \text{ whenever } \frac{b(1-\beta)}{4\xi_{3}(\alpha a^{-1}+1)} \leqslant k_{6}^{2} < \frac{\gamma_{4}\nu}{[(f_{1}+f_{2})/z-a]}. \end{split}$$

Moreover,

$$W_7 \ge \left\{ \nu [\gamma_5 b(1-\beta) - k_7^2 (\alpha a^{-1} + 1)] x^2 + \left[ \mu_3 \alpha - \frac{(\alpha a^{-1} + 1)\nu}{4k_7^2} \right] z^2 \right\}$$
  
$$\ge 0, \quad \forall x, y, z, \text{ whenever } \frac{(\alpha a^{-1} + 1)\nu}{4\mu_3 \alpha} \le k_6^2 < \frac{\gamma_5 b(1-\beta)}{(\alpha a^{-1} + 1)}.$$

Also, we have that

$$W_1 \ge \gamma_1 b(1-\beta)\nu x^2 + \delta_1 ab\beta y^2 + \mu_1 \alpha z^2 \ge D_4(x^2 + y^2 + z^2)$$

where  $0 < D_4 \leq \min\{\gamma_1 b(1-\beta)\nu; \delta_1 ab\beta; \mu_1 \alpha\}.$ 

Moreover,

$$W_p \leq \{ [b(1-\beta)|x| + a|y| + (\alpha a^{-1} + 1)|z|] | p(t, x, y, z) | \} \leq D_5(|x| + |y| + |z|)$$

where  $D_5 = A \max\{b(1-\beta); a; (\alpha a^{-1}+1)\}.$ 

Hence, using (3.6) we have

(3.7) 
$$\dot{V} \leqslant -D_4(x^2 + y^2 + z^2) + D_6(x^2 + y^2 + z^2)^{\frac{1}{2}}$$

where  $D_6 = 3^{\frac{1}{2}} D_5$ .

If we choose  $(x^2 + y^2 + z^2)^{\frac{1}{2}} \ge D_7 = 2D_6D_4^{-1}$ , inequality (3.7) implies that

$$\dot{V} \leqslant -\frac{1}{2}D_4(x^2 + y^2 + z^2).$$

We see at once that

$$\dot{V} \leqslant -D_8$$

provided that  $x^2 + y^2 + z^2 \ge 2D_8D_4^{-1}$ ; and this completes the verification of (3.4), (with  $D_2 \equiv D_8$ ).

R e m a r k 3.1. We note that in the work of Tunç [22], using the Lyapunov method only ended up with

$$\dot{V} \leqslant -\overline{D}(y^2 + z^2) + \overline{D}(|y| + |z|)|p(t)|$$

which gave an incomplete nature of the function.

#### 4. Proof of theorem 2.1

Let (x(t), y(t), z(t)) be any solution of (1.2). Then there is evidently a  $t_0 \ge 0$  such that

$$x^{2}(t_{0}) + y^{2}(t_{0}) + z^{2}(t_{0}) < D_{3},$$

where  $D_3$  is the constant in the lemma; for otherwise, that is if

$$x^{2}(t) + y^{2}(t) + z^{2}(t) \ge D_{3}, \quad t \ge 0,$$

then, by (3.4),

$$\dot{V}(t) \leqslant -D_2 < 0, \quad t \ge 0$$

and this in turn implies that  $V(t) \to -\infty$  as  $t \to \infty$ , which contradicts (3.3). Hence to prove (3.4) it will suffice to show that if

(4.1) 
$$x^{2}(t) + y^{2}(t) + z^{2}(t) < D_{9} \text{ for } t = T,$$

where  $D_9 \ge D_3$  is a finite constant, then there is a constant  $D_{10} > 0$ , depending on  $a, b, c, \delta, \alpha, \xi$  and  $D_9$ , such that

(4.2) 
$$x^{2}(t) + y^{2}(t) + z^{2}(t) \leq D_{10} \text{ for } t \geq T.$$

Our proof of (4.2) is based essentially on an extension of an argument in the proof of [8; Lemma 1]. For any given constant d > 0, let S(d) denote the surface

 $x^2+y^2+z^2=d$ . Because V is continuous in x, y, z and tends to  $+\infty$  as  $x^2+y^2+z^2 \rightarrow \infty$ , there is evidently a constant  $D_{11} > 0$ , depending on  $D_9$  as well as on  $a, b, c, \delta, \xi$  and  $\alpha$ , such that

(4.3) 
$$\min_{(x,y,z)\in S(D_{11})} V(x,y,z) > \max_{(x,y,z)\in S(D_9)} V(x,y,z).$$

It is easy to see from (4.1) and (4.3) that

(4.4) 
$$x^{2}(t) + y^{2}(t) + z^{2}(t) < D_{11} \text{ for } t \ge T.$$

For suppose on the contrary that there is a t > T such that

$$x^{2}(t) + y^{2}(t) + z^{2}(t) \ge D_{11}.$$

Then, by (4.1) and by the continuity of the quantities x(t), y(t), z(t) in the argument displayed, there exist  $t_1, t_2, T < t_1 < t_2$  such that

(4.5) 
$$x^{2}(t_{1}) + y^{2}(t_{1}) + z^{2}(t_{1}) = D_{9},$$

(4.6) 
$$x^{2}(t_{2}) + y^{2}(t_{2}) + z^{2}(t_{2}) = D_{11}$$

and such that

(4.7) 
$$D_9 \leqslant x^2(t) + y^2(t) + z^2(t) \leqslant D_{11}, \quad t_1 \leqslant t \leqslant t_2.$$

But, writing  $V(t) \equiv V(x(t), y(t), z(t))$ , since  $D_9 \ge D_3$ , (4.7) obviously implies [in view of (3.4)] that

$$V(t_2) < V(t_1),$$

and this contradicts the conclusion [from (4.3) and (4.6)]

$$V(t_2) > V(t_1).$$

Hence (4.4) holds. This completes the proof of (3.4), and the theorem now follows.

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