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SOME RESULTS ON THE ASYMPTOTIC STABILITY OF ORDER α

ДЕЯКІ РЕЗУЛЬТАТИ ПРО АСИМПТОТИЧНУ СТІЙКІСТЬ ПОРЯДКУ α

The quasi-equiasymptotic stability of order α $(\alpha \in \mathbb{R}_+^*)$ with respect to a part of variables is considered. Some sufficient conditions, a converse theorem and a theorem for multistability are proved.

Розглянуто проблему квазірівномірно асимптотичної стійкості порядку α $\left(\alpha \in \mathbb{R}_+^*\right)$ відносно частини змінних. Доведено деякі достатні умови, обернену теорему та теорему про мультистійкість.

1. Introduction. Consider the differential system of the form

$$\frac{dx}{dt} = X(t, x),$$
 (1)
$$X(t, 0) \equiv 0 \quad \text{for all} \quad t \in I = [a, \infty) \subset \mathbb{R}_+.$$

Denoting

$$x = (x_1, ..., x_n)^T = (y_1, ..., y_m, z_1, ..., z_p)^T = \begin{bmatrix} y \\ z \end{bmatrix},$$

$$X = (X_1, ..., X_n)^T = (Y_1, ..., Y_m, Z_1, ..., Z_p)^T = \begin{bmatrix} Y \\ Z \end{bmatrix},$$

$$n = m + p, \quad p \ge 0, \quad m \ge 0,$$

$$D = \{(t, x): t \in I, \ ||y|| < H, \ ||z|| < +\infty\}, \quad H > 0,$$

we assume that

$$X: D \to \mathbb{R}^n,$$

 $(t, x) \mapsto X(t, x)$

is continuous and satisfies some uniqueness condition of solutions in D (see [1]). In the paper, we introduce the notion of quasi-equiasymptotic stability of order α ($\alpha \in \mathbb{R}_+^*$), establish some sufficient conditions for this stability, prove a converse theorem and a theorem for the x-uniform stability and (at the same time) y-quasi-equiasymptotic stability of order α (one case of multistability) [2]. First, we give some definitions.

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Definition 1. The trivial solution x = 0 of (1) is said to be:

i) x- (or y-, respectively) quasi-equiasymptotically stable of order α $(\alpha \in \mathbb{R}_+^*)$, if given any $\varepsilon > 0$ and any $t_0 \in I$, there exist $\delta = \delta(t_0, \varepsilon)$ and $T = T(t_0, \varepsilon)$ such that if $||x_0|| < \delta$, then

$$||x(t;t_0,x_0)|| < \varepsilon(t-t_0)^{-\alpha}$$

(or $||y(t;t_0,x_0)|| < \varepsilon(t-t_0)^{-\alpha}$, respectively)

for all $t \ge t_0 + T$;

- ii) x- (or y-, respectively) equiasymptotically stable of order α ($\alpha \in \mathbb{R}_+^*$), if it is stable in the sense of Liapunov and (at the same time) x- (or y-, respectively) quasi-equiasymptotically stable of order α ;
- iii) stable (uniformly stable, respectively) in the sense of Liapunov and (at the same time) y-quasi-equiasymptotically stable of order α if given any $\varepsilon > 0$ and any $t_0 \in I$, there exist $\delta = \delta(t_0, \varepsilon) > 0$ ($\delta = \delta(\varepsilon) > 0$, respectively) and $T = T(t_0, \varepsilon)$ such that if $||x_0|| < \delta$, then $||x(t; t_0, x_0)|| < \varepsilon$ for all $t \ge t_0$ and $||y(t; t_0, x_0)|| < \varepsilon (t t_0)^{-\alpha}$ for all $t \ge t_0 + T$.

2. Asymptotic stability of order α . 2.1. Sufficient conditions.

Theorem 1. Suppose that there exists a Liapunov function V(t, x) defined on D such that

- i) $V(t, 0) \equiv 0$;
- ii) $||x|| \le V(t, x)$;

iii)
$$\dot{V}_{(1)}(t,x) \le -\frac{\alpha}{t}V(t,x)$$
 for $\alpha > 0$, $t \in I$.

Then the trivial solution x = 0 of (1) is equiasymptotically stable of order β (0 < β < α).

The proof of this theorem is similar to the proof of Theorem 1 in the paper [2].

Theorem 2. Suppose that there exists a Liapunov function V(t, x) defined on D such that

- i) $V(t, 0) \equiv 0$;
- ii) $||y|| \le V(t, x)$;

iii)
$$\dot{V}_{(1)}(t,x) \le -\frac{\alpha}{t}V(t,x)$$
 for $\alpha > 0$, $t \in I$.

Then the trivial solution x = 0 of (1) is y-equiasymptotically stable of order β (0 < β < α).

Proof. Given any $\varepsilon > 0$ ($\varepsilon < H$) and any $t \in I = [a, +\infty)$ for any x satisfying the condition $\|y\| = \varepsilon$, inequality ii) implies $V(t, x) \ge \varepsilon$. Because of the continuity of V(t, x) and $V(t_0, 0) \equiv 0$, given $t_0 \in I$, there exists $\delta = \delta(t_0, \varepsilon) > 0$ such that if $\|x_0\| < \delta$, then $V(t_0, x_0) < \varepsilon$. Assume that there exists a solution $x(t; t_0, x_0)$ of (1) such that $\|x_0\| < \delta$ and $\|y(t_1; t_0, x_0)\| = \varepsilon$ at $t_1 \in I$. From iii) it follows that $V(t_1, x(t_1; t_0, x_0)) \le V(t_0, x_0)$ and then

$$\varepsilon \le V(t_1, x(t_1; t_0, x_0)) \le V(t_0, x_0) < \varepsilon.$$

This contradiction shows that if $||x_0|| < \delta$ then $||y(t;t_0,x_0)|| < \epsilon$ for all $t \ge t_0$, i.e., the trivial solution x = 0 is y-stable in the sense of Liapunov. Given $\gamma > 0$, we denote by $x(t;t_0,x_0)$ the solution of (1) satisfying the condition $||x_0|| < \gamma$. By virtue of iii), we have

$$V(t, x(t; t_0, x_0)) \le V(t_0, x_0) \left(\frac{t}{t_0}\right)^{-\alpha} \le t_0^{\alpha} V(t_0, x_0) (t - t_0)^{-\alpha}$$
 (2)

for all t sufficiently large. Let $M(t_0, \gamma) = \max_{\|x_0\| = \gamma} V(t_0, x_0)$, $T = T(t_0, \varepsilon, \gamma)$ such that

$$0 \le \frac{M(t_0, \gamma)}{(t - t_0)^{\alpha - \beta}} < \frac{\varepsilon}{t_0^{\alpha}}$$

for $0 < \beta < \alpha$ and for all $t \ge t_0 + T$. From (2) it follows that for all $t \ge t_0 + T$ we have

$$\begin{split} y(t;t_{0},x_{0}) & \leq V\big(t,x(t;t_{0},x_{0})\big) \leq t_{0}^{\alpha}V(t_{0},x_{0})(t-t_{0})^{-\alpha} \leq \\ & \leq t_{0}^{\alpha}\frac{M(t_{0},\gamma)}{(t-t_{0})^{\alpha-\beta}}(t-t_{0})^{-\beta} < t_{0}^{\alpha}\frac{\varepsilon}{t_{0}^{\alpha}}(t-t_{0})^{-\beta} = \varepsilon(t-t_{0})^{-\beta} \end{split}$$

which proves that the trivial solution x = 0 of (1) is y-quasiasymptotically stable of order β .

The theorem is proved.

2.2. Converse theorems for linear system. We shall study now converse theorems on the quasi-equiasymptotic stability. We consider the linear system

$$\frac{dx}{dt} = A(t)x,\tag{3}$$

where A(t) is a continuous $n \times n$ matrix on I (see [3, 4]).

Theorem 3. Suppose that there exist M > 1 and $\alpha > 0$ such that

$$||x(t;t_0,x_0)|| \le M||x_0|| \left(\frac{t_0}{t}\right)^{\alpha} \quad for \ all \quad t \ge t_0,$$
 (4)

where $x(t;t_0,x_0)$ is a solution of (3). Then there exists a Liapunov function V(t,x), which satisfies the following conditions:

- i) $||x|| \le V(t, x) \le M||x||$;
- ii) $|V(t, x) V(t, x')| \le M ||x x'||$;
- iii) $\dot{V}_{(3)}(t,x) \leq -\frac{\alpha}{t}V(t,x)$.

Proof. Let V(t, x) be defined by

$$V(t, x) = \sup_{\tau \ge 0} \|x(t + \tau; t, x)\| \left(\frac{t + \tau}{t}\right)^{\alpha}.$$

It is clear that $||x|| \le V(t, x)$. On the other hand, from (4) we have

$$||x(t+\tau;t,x)|| \le M||x|| \left(\frac{t}{t+\tau}\right)^{\alpha},$$

which implies

$$V(t,x) = \sup_{\tau \ge 0} \|x(t+\tau;t,x)\| \left(\frac{t+\tau}{t}\right)^{\alpha} \le \sup_{\tau \ge 0} M \|x\| \left(\frac{t+\tau}{t}\right)^{\alpha} \left(\frac{t}{t+\tau}\right)^{\alpha} = M \|x\|.$$

Thus, we obtain

$$||x|| \leq V(t,x)M||x||.$$

Since the system (3) is linear, we have

$$x(\tau; t, x) - x(\tau; t, x') = x(\tau; t, x - x').$$
 (5)

Hence.

$$\begin{split} \left| V(t,x) - V(t,x') \right| &= \left| \sup_{\tau \ge 0} \|x(t+\tau;t,x)\| \left(\frac{t+\tau}{t} \right)^{\alpha} - \sup_{\tau \ge 0} \|x(t+\tau;t,x')\| \left(\frac{t+\tau}{t} \right)^{\alpha} \right| \le \\ &\le \sup_{\tau \ge 0} \left\{ \left| \|x(t+\tau;t,x)\| - \|x(t+\tau;t,x')\| \right| \right\} \left(\frac{t+\tau}{t} \right)^{\alpha} \le \\ &\le \sup_{\tau \ge 0} \|x(t+\tau;t,x) - x(t+\tau;t,x')\| \left(\frac{t+\tau}{t} \right)^{\alpha} = \sup_{\tau \ge 0} \|x(t+\tau;t,x-x')\| \left(\frac{t+\tau}{t} \right)^{\alpha} \le \\ &\le \sup_{\tau \ge 0} M \|x-x'\| \left(\frac{t}{t+\tau} \right)^{\alpha} \left(\frac{t+\tau}{t} \right)^{\alpha} = M \|x-x'\|. \end{split}$$

Thus, the condition ii) is established. Now we shall prove the continuity of V(t, x). From i) and ii) it follows that V(t, x) is continuous at 0. It remains to prove the continuity of V(t, x) at $x \ne 0$. For $\delta \ge 0$ we have

$$\left| V(t+\delta, x') - V(t, x) \right| \le \left| V(t+\delta, x') - V(t+\delta, x) \right| +$$

$$+ \left| V(t+\delta, x) - V(t+\delta, x(t+\delta; t, x)) \right| + \left| V(t+\delta, x(t+\delta; t, x)) - V(t, x) \right|. \tag{6}$$

Since V(t, x) is Lipschitzian in x and $x(t + \delta; t, x)$ is continuous, the first two terms are small when ||x - x'|| and δ are small. Let us consider the third term. Since

$$x(t+\delta+\tau;t+\delta,x(t+\delta;t,x)) = x(t+\delta+\tau;t,x),$$

 $|V(t+\delta, x(t+\delta;t,x)) - V(t,x)| =$

we have

$$= \left| \sup_{\tau \ge 0} \|x(t+\delta+\tau;t+\delta,x(t+\delta;t,x))\| \left(\frac{t+\delta+\tau}{t+\delta} \right)^{\alpha} - \sup_{\tau \ge 0} \|x(t+\tau;t,x)\| \left(\frac{t+\tau}{t} \right)^{\alpha} \right| =$$

$$= \left| \sup_{\tau \ge 0} \|x(t+\delta+\tau;t,x)\| \left(\frac{t+\delta+\tau}{t+\delta} \right)^{\alpha} - \sup_{\tau \ge 0} \|x(t+\tau;t,x)\| \left(\frac{t+\tau}{t} \right)^{\alpha} \right| =$$

$$= \left| \sup_{\tau \ge \delta} \left\{ \|x(t+\tau;t,x)\| \left(\frac{t+\tau}{t}\right)^{\alpha} \right\} \left(\frac{t}{t+\delta}\right)^{\alpha} - \sup_{\tau \ge 0} \|x(t+\tau;t,x)\| \left(\frac{t+\tau}{t}\right)^{\alpha} \right|.$$

Put $a(\delta) = \max_{\tau \geq \delta} \|x(t+\tau;t,x)\| \left(\frac{t+\tau}{t}\right)^{\alpha}$. Then $a(\delta)$ is continuous and bounded because

$$a(\delta) \le a(0) = V(t, x) \le M||x|| < \infty$$

and $a(\delta) \to a(0)$ as $\delta \to 0$. Thus,

$$|V(t+\delta, x(t+\delta; t, x)) - V(t, x)| = \left| a(\delta) \left(\frac{t}{t+\delta} \right)^{\alpha} - a(0) \right| \to 0$$

as $\delta \to 0$. Therefore, V(t, x) is continuous. Finally, we shall establish condition iii). We have

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$$V(t+h, x(t+h; t, x)) =$$

$$= \sup_{\tau \ge 0} \|x(t+h+\tau; t+h, x(t+h; t, x))\| \left(\frac{t+h+\tau}{t+h}\right)^{\alpha} =$$

$$= \sup_{\tau \ge 0} \|x(t+h+\tau; t+h, x(t+h; t, x))\| \left(\frac{t+h+\tau}{t}\right)^{\alpha} \left(\frac{t}{t+h}\right)^{\alpha} =$$

$$= \left\{ \sup_{\tau \ge h} \|x(t+\tau; t, x)\| \left(\frac{t+\tau}{t}\right)^{\alpha} \right\} \left(\frac{t}{t+h}\right)^{\alpha} \le$$

$$\le \left\{ \sup_{\tau \ge 0} \|x(t+\tau; t, x)\| \left(\frac{t+\tau}{t}\right)^{\alpha} \right\} \left(\frac{t}{t+h}\right)^{\alpha} = V(t, x) \left(\frac{t}{t+h}\right)^{\alpha},$$

which implies

$$\frac{V(t+h,x(t+h;t,x))-V(t,x)}{h} \leq V(t,x)\frac{\left(\frac{t}{t+h}\right)^{\alpha}-1}{h}.$$

Since

$$\lim_{h \to 0} \frac{\left(\frac{t}{t+h}\right)^{\alpha} - 1}{h} = \lim_{h \to 0} \alpha \left(\frac{t}{t+h}\right)^{\alpha - 1} \frac{-t}{(t+h)^2} = -\frac{\alpha}{t},$$

we obtain

$$\dot{V}_3(t,x) \le -\frac{\alpha}{t}V(t,x).$$

This completes the proof.

Theorem 4. Suppose that there exist M > 1 and $\alpha > 0$ such that

$$||y(t;t_0,x_0)|| \le M||x_0|| \left(\frac{t_0}{t}\right)^{\alpha}$$

for all $t \ge t_0$, where $x(t; t_0, x_0) = (y^T, z^T)^T$ is a solution of (3). Then there exists a Liapunov function V(t, x), which satisfies the following:

- i) $||y|| \le V(t, x) \le M||x||$;
- ii) $|V(t, x) V(t, x')| \le M ||x x'||$;
- iii) $\dot{V}_{(3)}(t, x) \le -\frac{\alpha}{t} V(t, x)$.

This theorem can be proved by the same argument used in the proof of Theorem 3.

3. Liapunov stability and y-quasi-equiasymptotic stability of order α Consider the differential system of the form

$$\dot{y} = A(t)y + B(t)z + Y(t, y, z),
\dot{z} = C(t)y + D(t)z + Y(t, y, z)$$
(7)

and the linear system relatively

$$\dot{y} = A(t)y + B(t)z,$$

$$\dot{z} = C(t)y + D(t)z.$$
(8)

Assume that the following conditions are valid:

$$Y(t,0,0) \equiv Y(t,0,z) \equiv 0, \qquad Z(t,0,0) \equiv Z(t,0,z) \equiv 0,$$

$$\frac{t(\|Y(t,y,z)\| + \|Z(t,y,z)\|)}{\|y\|} \to 0$$
(9)

as $||y|| + ||z|| \to 0$. We shall prove a theorem, generalized Theorem 1 in [5], on case of multistability [6-8].

Theorem 5. Suppose that the trivial solution x = 0 of the linear system (8) is uniformly stable and there exist M > 1, $\alpha > 0$ such that

$$||y(t;t_0,x_0)|| \le M||x_0|| \left(\frac{t_0}{t}\right)^{\alpha} \quad for \ all \quad t \ge t_0,$$

where $x(t; t_0, x_0) = (y^T, z^T)^T$ is a solution of (8). Then the trivial solution y = z = 0 of (7), for which condition (9) holds, is x-stable in the sense of Liapunov and (at the same time) is y-quasi-equiasymptotically stable of order α_1 (0 < α_1 < < α).

Proof. Since $||y(t; t_0, x_0)|| \le M ||x_0|| \left(\frac{t_0}{t}\right)^{\alpha}$ or all $t \ge t_0$, by virtue of Theorem 4, there exists a Liapunov function V(t, x) satisfying the following conditions:

$$||y|| \le V(t, x) \le M||x||,$$
 (10)

$$|V(t,x)-V(t,x')| \leq M||x-x'||,$$

$$\dot{V}_{(8)}(t,x) \le -\frac{\alpha}{t}V(t,x).$$
 (11)

Differentiating the function V along the system (7), we have

$$\dot{V}_{(7)}(t,x) = \dot{V}_{(8)}(t,x) + R(t,x),$$

where

$$R(t, x) = \left\langle \frac{\partial V}{\partial x}, X^*(t, x) \right\rangle,$$
$$X^* = \left(Y^T, Z^T \right)^T,$$

 $\langle \cdot \rangle$ is inner product. By virtue of (9) – (11), the following conditions hold in the domain $\{t \ge 0, \|x\| \le h\}$:

$$R(t,x) \le \frac{M\varepsilon}{t} ||y|| \le \frac{\varepsilon M}{t} V(t,x),$$

where $\varepsilon \to 0$ as $||x|| \to 0$. Consequently, there exists β $(0 < \beta < h)$ such that, in the domain $\{t \ge t_0, ||x|| \le \beta\}$, we have

$$\dot{V}_{(7)}(t,x) \le -\frac{\alpha}{t}V(t,x) + \frac{\varepsilon M}{t}V(t,x) \le -\frac{\alpha_1}{t}V(t,x),\tag{12}$$

where $\alpha_1 = \alpha - \varepsilon M$, $0 < \alpha_1 < \alpha$, for sufficiently small $\varepsilon > 0$. We consider a solution $x(t; t_0, x_0)$ of (7), where $t_0 \ge a$, $||x_0|| \le \delta$ (0 < $\delta < \beta$), for which the inequality $||x(t; t_0, x_0)|| \le \beta$ holds at least in an interval $T = (t_0, t^*)$. Therefore, by virtue of (12) and (10), we have

$$||y(t;t_{0},x_{0})|| \leq V(t,x(t;t_{0},x_{0})) \leq M||x_{0}|| \left(\frac{t_{0}}{t}\right)^{\alpha_{1}} \Rightarrow$$

$$\Rightarrow ||y(t;t_{0},x_{0})|| \leq M||x_{0}|| t_{0}^{\alpha_{1}} (t-t_{0})^{-\alpha_{1}}$$
(13)

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for $t \in T_*$. It follows from (9) and (13) that

$$||X(t, x(t; t_0, x_0))|| \le \varepsilon_1 M ||x_0|| t_0^{\alpha_1} t^{-(1+\alpha_1)}$$

 $(t \in T; \ \alpha_2 = \varepsilon_1 M \to 0 \ \text{as} \ \|x\| \to 0)$. It is clear that the solution of the nonlinear system (7) is of the form

$$x(t;t_0,x_0) = K(t;t_0)x_0 + \int_{t_0}^t K(t,\tau)X(\tau,x(\tau;t_0,x_0))d\tau,$$
 (14)

where U(t) is a fundamental matrix of the linear system (8) and $K(t, t_0) = U(t)U^{-1}(t_0)$. Because of the uniform stability in the sense of Liapunov of the trivial solution of (8), there exists $N = \text{const} \ge 1$ such that $|K(t, t_0)| \le N$ for $t \ge t_0 \ge a$ (see [9]). Then (14) implies

$$||x(t;t_{0},x_{0})|| \leq N||x_{0}|| + \int_{t_{0}}^{t} N\alpha_{2}||x_{0}||t_{0}^{\alpha_{1}}\tau^{-(\alpha_{1}+1)}d\tau \leq$$

$$\leq N||x_{0}||(1+\alpha_{2}\alpha_{1}^{-1}-\alpha_{2}\alpha_{1}^{-1}t_{0}^{\alpha_{1}}t^{-\alpha_{1}}) \leq N||x_{0}||(1+\alpha_{2}\alpha_{1}^{-1}). \tag{15}$$

Given $\varepsilon > 0$ ($\varepsilon < \beta$) we choose $\delta = \delta(\varepsilon, t_0) > 0$ and $||x_0|| < \delta$ such that

$$\delta < \min \left\{ M^{-1} t_0^{-\alpha_1}; \left[N \left(1 + \alpha_2 \alpha_1^{-1} \right) \right]^{-1} \right\} \varepsilon.$$

Then $||x(t;t_0,x_0)|| < \varepsilon$, $t \in T$. By virtue of (13), we have

$$\left\|y(t;t_0,x_0)\right\| < \varepsilon \left(t-t_0\right)^{-\alpha_1}, \quad t \in T.$$

Thus, for all t satisfying the condition

$$||x(t;t_0,x_0)|| \leq \beta,$$

the inequality

$$||x(t;t_0,x_0)|| < \varepsilon$$

is valid. Hence, $\varepsilon < \beta$, the inequality

$$||x(t;t_0,x_0)|| < \varepsilon$$

is satisfied for all $t \ge t_0$, and

$$||y(t; t_0, x_0)|| < \varepsilon (t - t_0)^{-\alpha_1}$$
 for all $t \ge t_0$,

that is the trivial solution x = 0 of (7) is Liapunov stable and (at the same time) is y-quasi-equiasymptotically stable of order α .

The theorem is proved.

Example.

$$\frac{dx}{dt} = -\frac{2x}{t} + \frac{y^2 \cos t}{t},$$

$$t \ge 1.$$

$$\frac{dy}{dt} = -xt^2 \sin t + y \sin t + \frac{x^2 \cos(t^2 + 1)}{t},$$
(16)

First, it is easy to see that the general solution of the linear system

$$\frac{dx}{dt} = -\frac{2x}{t},$$

$$\frac{dy}{dt} = -xt^2 \sin t + y \sin t$$

is

$$x = \frac{C_1}{t^2},$$

$$t \ge 1.$$

$$y = C_1 + C_2 e^{-\cos t},$$

Hence, it is clear that the trivial solution x = y = 0 of (7) is uniformly stable in the sense of Liapunov. On the other hand, the zero solution is x-quasi-equiasymptotically stable of order 2. Since the nonlinear part of (16) satisfies condition (9), by virtue of Theorem 5 the zero solution of (16) is uniformly stable and, at the same time, is x-quasi-equiasymptotically stable of order 2.

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