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On some ordinary differential equations

The purpose of this paper is to prove asymptotic properties (for $x \rightarrow \infty$) of integrals of some ordinary, non-linear differential equations. In Section 1 we consider a system of differential equations (Theorem 1) and the differential equation $y' = F(x, y)$ (Theorem 2). Theorem 3 is an application of Theorem 2. In Section 2 we prove Theorem 4 concerning the differential equation $y^{(n)} = F(x, y, y', \dots, y^{(n-1)})$, $n \geq 2$, and Theorem 5 as an application of Theorem 4. The functions occurring in this paper are complex valued.

1. We shall formulate the following

THEOREM 1. *Suppose that $n \geq 1$, the functions $a_v(x)$ are continuous, $a_v(x) \neq 0$ for $x \geq x_0$ and $v = 1, \dots, n$, and*

$$(1) \quad |a_v(x)| \leq K |\operatorname{re} a_v(x)| \quad \text{for } x \geq x_0, v = 1, \dots, n \text{ and some } K \geq 1,$$

$$(2) \quad \int_{x_0}^{\infty} \frac{dx}{|a_v(x)|} = \infty \quad \text{for } v = 1, \dots, n.$$

Moreover, suppose that there exists $\eta > 0$ and complex values c_v such that $f_v(x, y_1, \dots, y_n)$, $v = 1, \dots, n$, are continuous functions of the variable x and satisfy the inequalities

$$(3) \quad |f_v(x, y_1^*, \dots, y_n^*) - f_v(x, y_1^{**}, \dots, y_n^{**})| \leq \lambda \sum_{j=1}^n |y_j^* - y_j^{**}|$$

for $x \geq x_0$, $|y_j - c_j| \leq \eta$, $|y_j^* - c_j| \leq \eta$ and $|y_j^{**} - c_j| \leq \eta$ ($j = 1, \dots, n$) with some λ satisfying the inequality $0 < \lambda < 1/nK$ (the variables y_j are complex);

$$(4) \quad \lim_{x \rightarrow \infty} f_v(x, c_1, \dots, c_n) = c_v, \quad v = 1, \dots, n.$$

Then the system (or the differential equation in the case $n = 1$)

$$(5) \quad a_v(x) y'_v + y_v = f_v(x, y_1, \dots, y_n), \quad v = 1, \dots, n,$$

has for sufficiently large x an integral $\{\bar{y}_1, \dots, \bar{y}_n\}$ such that $\lim_{x \rightarrow \infty} \bar{y}_v(x) = c_v$ for $v = 1, \dots, n$.

Remark 1. We obtain from Theorem 1 l'Hospital's rule if (5) is replaced by (23) and if $f_v(x, y_1, \dots, y_n) = f_v(x)$. Then this theorem can be treated as a generalization of l'Hospital's rule.

Remark 2. System (23) can be generalized in the form

$$(*) \quad y_v = \varphi_v(x) + \int_{x_0}^{\infty} N_v(x, t) f_v(x, y_1(t), \dots, y_n(t)) dt, \quad v = 1, \dots, n,$$

where $\lim_{x \rightarrow \infty} \varphi_v(x) = 0$ and the functions $N_v(x, t)$ satisfy conditions of Töplitz:

$$(i) \quad \overline{\lim}_{x \rightarrow \infty} \int_{x_0}^{\infty} |N_v(x, t)| dt \leq K < \infty,$$

$$(ii) \quad \lim_{x \rightarrow \infty} N_v(x, t) = 0 \text{ almost uniformly for } t \geq x_0,$$

$$(iii) \quad \lim_{x \rightarrow \infty} \int_{x_0}^{\infty} N_v(x, t) dt = 1.$$

As in the proof of Theorem 1 one can prove the existence, for large x , of a solution $\{\bar{y}_1, \dots, \bar{y}_n\}$ of system (*) such that $\lim_{x \rightarrow \infty} \bar{y}_v(x) = c_v$.

THEOREM 2. Suppose that

$$(6) \quad r(x) \neq 0 \text{ and there exists a continuous } r'(x) \text{ for } x \geq x_0,$$

Moreover, suppose that there exists an $\eta > 0$ such that

$$(7) \quad F(x, y) \text{ is a continuous function of the variable } x \text{ for } x \geq x_0 \text{ and } |y - r(x)| \leq \eta |r(x)|,$$

$F_y(x, r(x))$ is continuous, different from 0 and

$$(8) \quad |F_y(x, r)| \leq K |r F_y(x, r)| \quad \text{for } x \geq x_0 \text{ and some } K \geq 1,$$

$$(9) \quad \int_{x_0}^{\infty} |F_y(x, r(x))| dx = \infty,$$

$$(10) \quad \lim_{x \rightarrow \infty} F(x, r) / \{r F_y(x, r)\} = 0,$$

$$(11) \quad \lim_{x \rightarrow \infty} r' / \{r F_y(x, r)\} = 0,$$

$$(12) \quad |\ln F_y(x, y) - \ln F_y(x, r)| \leq \lambda_1 / 2$$

for $x \geq x_0$, $|y - r(x)| \leq \eta |r(x)|$ and for some λ_1 ($0 < \lambda_1 < 1/K$).

Then the differential equation

$$(13) \quad y' = F(x, y)$$

has for sufficiently large x an integral $\bar{y}(x)$ such that $\bar{y}(x) \sim r(x)$ for $x \rightarrow \infty$.

THEOREM 3. *Suppose that the functions $b_v(x)$, $v = 1, \dots, p$, are continuous for $x \geq x_0$, α and β_v , $v = 1, \dots, p$, are re-mbers and $\alpha \neq 0$. Moreover, suppose that*

(14) *there exists a continuous derivative $b'(x)$ for $x \geq x_0$,*

(15)
$$b(x) \neq 0 \quad \text{and} \quad |b^{(\alpha-1)/\alpha}(x)| \leq K |\operatorname{re} \tau_k^{-1} b^{(\alpha-1)/\alpha}(x)|$$

for $x \geq x_0$ and some $K \geq 1$, where $\tau_k = e^{2k\pi i/\alpha}$ with some integer k ,

(16)
$$\lim_{x \rightarrow \infty} b'(x) b^{1/\alpha-2}(x) = 0,$$

(17)
$$\lim_{x \rightarrow \infty} b_v(x) b^{\beta_v/\alpha-1}(x) = 0 \quad \text{for } v = 1, \dots, p.$$

Then the differential equation $y' = y^\alpha - b(x) + \sum_{v=1}^p b_v(x) y^{\beta_v}$ has, for sufficiently large x , an integral $\bar{y}(x)$ such that $\bar{y}(x) \sim \tau_k b^{1/\alpha}(x)$ for $x \rightarrow \infty$.

We assume here $\operatorname{Arg} b^{1/\alpha}(x) = (1/\alpha) \operatorname{Arg} b(x)$. Let us notice that hypotheses of Theorem 3 are satisfied by the functions $b(x) = x^\sigma$ and $b_v(x) = x^{\sigma_v}$, where we have $\sigma(1-\alpha)/\alpha < 1$ and $\sigma_v < \sigma(1-\beta_v/\alpha)$ for $v = 1, \dots, p$.

LEMMA. *Suppose that $n \geq 1$ and for every v ($1 \leq v \leq n$) the function $g_v(x)$ satisfies the condition*

(18a)
$$\lim_{x \rightarrow \infty} |g_v(x)| = \infty \quad \text{and} \quad \int_{x_0}^x |g'_v(t)| dt \leq K |g_v(x)|$$

or

(18b)
$$\lim_{x \rightarrow \infty} g_v(x) = 0, \quad g_v(x) \neq 0 \quad \text{and} \quad \int_x^\infty |g'_v(t)| dt \leq K |g_v(x)|$$

for $x \geq x_0$, with some $K \geq 1$;

(19)
$$\varphi_v(x) \text{ are continuous for } x \geq x_0 \text{ and } \lim_{x \rightarrow \infty} \varphi_v(x) = 0 \text{ for } v = 1, \dots, n.$$

We set $J_v^{(0)}(z) = |\lambda/g_v(x)| \int_{z_v}^{\beta_v} |g'_v(t)| z(t) dt$, where $\alpha_v = x_0$, $\beta_v = x$ in the case (18a), $\alpha_v = x$, $\beta_v = \infty$ in the case (18b) and λ satisfies the inequality $0 < \lambda < 1/nK$.

Then the system (or the integral equation in the case $n = 1$):

(20)
$$z_v = \varphi_v(x) + J_v^{(0)}\left(\sum_{j=1}^n z_j\right), \quad v = 1, \dots, n,$$

has for $x \geq x_0$ a solution $\{\bar{z}_1, \dots, \bar{z}_n\}$, defined by (22), such that $\lim_{x \rightarrow \infty} \bar{z}_v(x) = 0$ for $v = 1, \dots, n$.

Proof. We set for $x \geq x_0$, $v = 1, \dots, n$ and $m = 0, 1, \dots$, $J_v^{(m+1)}(z) = \sum_{j=1}^n J_v^{(0)}(J_j^{(m)}(z))$ and we shall prove by induction for $m = 0, 1, \dots$, the inequality

$$(21) \quad 0 \leq J_v^{(m)}(1) \leq (n\lambda K)^{m+1}, \quad x \geq x_0 \text{ and } v = 1, \dots, n.$$

By (18a) or (18b) we have $0 \leq J_v^{(0)}(1) \leq \lambda K$ and inequality (21) holds for $m = 0$. Suppose that it is true for some $m \geq 0$. Then $J_v^{(m+1)}(1) \leq (n\lambda K)^{m+1} \cdot nJ_v^{(0)}(1) \leq (n\lambda K)^{m+2}$.

There exists an $M > 0$ such that $|\varphi_v(x)| \leq M$ for $x \geq x_0$ and $v = 1, \dots, n$. We set

$$(22) \quad \bar{z}_v(x) = \varphi_v(x) + \sum_{m=0}^{\infty} \sum_{j=1}^n J_v^{(m)}(\varphi_j), \quad v = 1, \dots, n,$$

the series being uniformly convergent for $x \geq x_0$, by (21). Moreover, we have $|\bar{z}_v(x)| \leq M + Mn^2 \lambda K / (1 - n\lambda K)$ for $x \geq x_0$ and $v = 1, \dots, n$. The functions $\bar{z}_v(x)$ satisfy system (20). Namely we have

$$\begin{aligned} \varphi_v(x) + J_v^{(0)}\left(\sum_{j=1}^n \bar{z}_j(x)\right) &= \varphi_v(x) + \sum_{j=1}^n J_v^{(0)}(\varphi_j) + \sum_{j=1}^n J_v^{(0)}\left(\sum_{m=0}^{\infty} \sum_{k=1}^n J_j^{(m)}(\varphi_k)\right) \\ &= \varphi_v(x) + \sum_{j=1}^n J_v^{(0)}(\varphi_j) + \sum_{m=0}^{\infty} \sum_{k=1}^n \sum_{j=1}^n J_v^{(0)}(J_j^{(m)}(\varphi_k)) \\ &= \varphi_v(x) + \sum_{j=1}^n J_v^{(0)}(\varphi_j) + \sum_{m=0}^{\infty} \sum_{k=1}^n J_v^{(m+1)}(\varphi_k) = \bar{z}_v(x). \end{aligned}$$

Setting $L_v = \overline{\lim}_{x \rightarrow \infty} |\bar{z}_v(x)|$ and assuming $x \rightarrow \infty$ in (20) we obtain

$L_v \leq \lambda K \sum_{j=1}^n L_j$. Then $\sum_{v=1}^n L_v \leq n\lambda K \sum_{j=1}^n L_j$ and $(1 - n\lambda K) \sum_{v=1}^n L_v \leq 0$. We obtain from this $L_v = 0$ for $v = 1, \dots, n$.

Proof of Theorem 1. We set

$$g_v(x) = \exp \int_{x_0}^x \frac{dt}{a_v(t)} \quad \text{for } x \geq x_0$$

and $v = 1, \dots, n$. Since

$$|g_v'|/|g_v| = \frac{d}{dx} \ln |g_v| = \operatorname{re}(g_v'/g_v),$$

we obtain

$$|g_v|/|g_v'| = \left| \frac{1}{a_v} \right| / \operatorname{re} \frac{1}{a_v} = |a_v| / \operatorname{re} a_v.$$

By (1) the functions $\operatorname{re} a_v$ and $|g_v'|$ have a constant (the same) sign for $x \geq x_0$ and we have $|g_v| \leq K |g_v'|$. By (1) and (2) for every v ($1 \leq v \leq n$)

the function $g_v(x)$ satisfies hypothesis (18a) in the case $\operatorname{re} a_v > 0$ or (18b) in the case $\operatorname{re} a_v < 0$.

First suppose that $c_v = 0$ for $v = 1, \dots, n$. We choose an $x_1 \geq x_0$ such that we have for $x \geq x_1$

$$|f_v(x, 0, \dots, 0)| \leq \eta(1 - n\lambda K)/4K \quad \text{for } v = 1, \dots, n$$

and

$$|1/g_v(x)| \leq \eta(1 - n\lambda K)/4 \quad \text{if } \operatorname{re} a_v(x) > 0.$$

We obtain formally from (5) the system of integral equations

$$(23) \quad y_v = \gamma_v/g_v(x) + \delta_v P_v(f_v(x, y_1, \dots, y_n)), \quad v = 1, \dots, n,$$

where $P_v(z) = (1/g_v(x)) \int_{\alpha_v}^{\beta_v} g'_v(t)z(t) dt$, $\delta_v = 1$, $\alpha_v = x_1$, $\beta_v = x$ in the case $\operatorname{re} a_v > 0$ and $\delta_v = -1$, $\alpha_v = x$, $\beta_v = \infty$ in the case $\operatorname{re} a_v < 0$; γ_v are constants. We assume $\gamma_v = 1$ if $\operatorname{re} a_v > 0$ and $\gamma_v = 0$ if $\operatorname{re} a_v < 0$.

We set, for $x \geq x_1$ and $v = 1, \dots, n$, $y_{v0}(x) = \gamma_v/g_v(x)$,

$$y_{v,m+1}(x) = y_{v0}(x) + \delta_v P_v(f_v(x, y_{1m}, \dots, y_{nm})), \quad m = 0, 1, \dots$$

By (4) and (3) we obtain $|f_v(x, y_{10}, \dots, y_{n0})| \leq |f_v(x, 0, \dots, 0)| + \lambda \sum_{v=1}^n |y_{v0}| \rightarrow 0$ for $x \rightarrow \infty$, $v = 1, \dots, n$. Then there exist integrals $P_v(f_v(x, y_{10}(x), \dots, y_{n0}(x)))$. Applying l'Hospital's rule, we obtain

$$\begin{aligned} \overline{\lim}_{x \rightarrow \infty} |P_v(f_v(x, y_{10}, \dots, y_{n0}))| &\leq \overline{\lim}_{x \rightarrow \infty} |f_v(x, y_{10}, \dots, y_{n0})g'_v(x)|/|g_v(x)|' \\ &\leq K \lim_{x \rightarrow \infty} f_v(x, y_{10}, \dots, y_{n0}) = 0. \end{aligned}$$

We obtain from this that $\lim_{x \rightarrow \infty} y_{v1}(x) = 0$. Similarly we prove by induction for $m = 1, 2, \dots$ the existence of integrals $P_v(f_v(x, y_{1m}, \dots, y_{nm}))$.

We shall show by induction for $m = 0, 1, \dots$ that

$$(24) \quad |y_{vm} - y_{v0}| \leq \eta/2 \quad \text{and} \quad |y_{vm}| \leq \eta$$

for $x \geq x_1$ and $v = 1, \dots, n$. We have $|y_{v0}| \leq \eta(1 - n\lambda K)/4 < \eta/2$ and (24) holds for $m = 0$. Suppose that it is true for some m ($m \geq 0$). Then by (3) we get

$$\begin{aligned} |f_v(x, y_{1m}, \dots, y_{nm})| &\leq |f_v(x, 0, \dots, 0)| + \lambda \sum_{j=1}^n |y_{j0}| + \lambda \sum_{j=1}^n |y_{jm} - y_{j0}| \\ &\leq \eta(1 - n\lambda K)/4K + n\lambda\eta(1 - n\lambda K)/4 + n\lambda\eta/2 \\ &\leq \eta(1 - n\lambda K)/2K + n\lambda\eta/2 = \eta/2K, \\ |y_{v,m+1} - y_{v0}| = |P_v(f_v(x, y_{1m}, \dots, y_{nm}))| &\leq (\eta/2K)|P_v(1)| \leq \eta/2. \end{aligned}$$

We obtain $|y_{v,m+1}| < \eta$, since $|y_{v0}| < \eta/2$.

Suppose that $J_v^{(m)}(z)$ are defined as in lemma, with x_1 instead of x_0 . We set $\varphi_j(x) = \sum_{v=1}^n |f_v(x, 0, \dots, 0)|/n\lambda + |y_{j0}|$. We shall prove by induction for $m = 0, 1, \dots$ and $x \geq x_1$, $v = 1, \dots, n$ the inequalities

$$(25) \quad |y_{v,m+1} - y_{vm}| \leq J_v^{(m)} \left(\sum_{j=1}^n \varphi_j \right).$$

We obtain for $m = 0$

$$\begin{aligned} |y_{v1} - y_{v0}| &= |P_v(f_v(x, y_{10}, \dots, y_{n0}))| \leq J_v^{(0)}(|f_v(x, y_{10}, \dots, y_{n0})|/\lambda) \\ &\leq J_v^{(0)}(|f_v(x, 0, \dots, 0)|/\lambda + \sum_{j=1}^n |y_{j0}|) = J_v^{(0)} \left(\sum_{j=1}^n \varphi_j \right). \end{aligned}$$

Suppose that (25) holds for some m ($m \geq 0$). Then

$$\begin{aligned} |y_{v,m+2} - y_{v,m+1}| &= |P_v(f_v(x, y_{1,m+1}, \dots, y_{n,m+1}) - f_v(x, y_{1m}, \dots, y_{nm}))| \\ &\leq J_v^{(0)} \left(\sum_{j=1}^n |y_{j,m+1} - y_{jm}| \right) \\ &\leq J_v^{(0)} \left(\sum_{j=1}^n J_j^{(m)} \left(\sum_{s=1}^n \varphi_s \right) \right) = J_v^{(m+1)} \left(\sum_{s=1}^n \varphi_s \right). \end{aligned}$$

By (4) we have $\lim_{x \rightarrow \infty} \varphi_j(x) = 0$ for $j = 1, \dots, n$. Since $\varphi_j(x)$ are continuous for $x \geq x_1$, they are bounded for these x . By (25) and (21) we infer that the series $\sum_{m=0}^{\infty} |y_{v,m+1} - y_{vm}|$ are uniformly convergent for $x \geq x_1$, $v = 1, \dots, n$, and there exist the limits functions $\bar{y}_v = \lim_{m \rightarrow \infty} y_{vm} = y_{v0} + \sum_{m=0}^{\infty} (y_{v,m+1} - y_{vm})$. Since the functions y_{vm} are continuous for $x \geq x_1$, then \bar{y}_v are also continuous for these x . Moreover, they satisfy the inequalities $|\bar{y}_v| \leq \eta$ for $x \geq x_1$. By lemma we have

$$|\bar{y}_v| \leq |y_{v0}| + \sum_{m=0}^{\infty} |y_{v,m+1} - y_{vm}| \leq \varphi_v + \sum_{m=0}^{\infty} J_v^{(m)} \left(\sum_{j=1}^n \varphi_j \right) = \bar{z}_v \rightarrow 0 \quad \text{for } x \rightarrow \infty.$$

We shall prove that the equalities

$$\lim_{m \rightarrow \infty} P_v(f_v(x, y_{1m}, \dots, y_{nm})) = P_v(f_v(x, \bar{y}_1, \dots, \bar{y}_n))$$

hold uniformly for $x \geq x_1$, $v = 1, \dots, n$. For a given $\varepsilon > 0$ we choose an index M such that $|y_{vm} - \bar{y}_v| \leq \varepsilon$ for $m \geq M$, $v = 1, \dots, n$ and $x \geq x_1$. Then

$$\begin{aligned} |P_v(f_v(x, y_{1m}, \dots, y_{nm})) - P_v(f_v(x, \bar{y}_1, \dots, \bar{y}_n))| &\leq \lambda |P_v \left(\sum_{j=1}^n |y_{jm} - \bar{y}_j| \right)| \\ &\leq n\lambda\varepsilon |P_v(1)| \leq n\lambda K\varepsilon < \varepsilon. \end{aligned}$$

We obtain from this that \bar{y}_v satisfy system (23). It is easy to see that the functions $f_v(x, \bar{y}_1(x), \dots, \bar{y}_n(x))$ are continuous for $x \geq x_1$. Then by (23) the functions $\bar{y}_v(x)$ are differentiable and satisfy system (5).

In the case $c_v \neq 0$ we substitute into (5) $y_v(x) = u_v(x) + c_v, f_v(x, y_1, \dots, y_n) = f_v^*(x, u_1, \dots, u_n) + c_v$ and we obtain the system

$$(26) \quad a_v(x)u'_v + u_v = f_v^*(x, u_1, \dots, u_n), \quad v = 1, \dots, n,$$

where the functions $f_v^*(x, u_1, \dots, u_n)$ (instead of $f_v(x, y_1, \dots, y_n)$) satisfy hypotheses of Theorem 1 for $c_v = 0$. By the proved part of this theorem we obtain that there exists for $x \geq x_1$ an integral $\{\bar{u}_1, \dots, \bar{u}_n\}$ of system (26) such that $\lim_{x \rightarrow \infty} \bar{u}_v(x) = 0$ for $v = 1, \dots, n$. We set $\bar{y}_v(x) = \bar{u}_v(x) + c_v$.

Proof of Theorem 2. We substitute $y = r(x)u$ into (13) and we obtain the differential equation

$$(27) \quad hu' + u = f(x, u),$$

where $h(x) = -1/F_y(x, r)$ and $f(x, u) = u + hF(x, ru)/r - (hr'/r)u$.

We shall show that the functions $h(x) = a_1(x)$ and $f(x, u) = f_1(x, u)$ satisfy hypotheses of Theorem 1 for $n = c_1 = 1$. By (8) and (9), hypotheses (1) and (2) are satisfied. By (12) and the inequality $|e^z - 1| \leq 2|z|$, true for $|z| \leq 1/2$, we get $F_y(x, y)/F_y(x, r) = e^{\theta\lambda_1}$, where

$$|\theta| \leq 1/2, \quad \text{and} \quad |F_y(x, y)/F_y(x, r) - 1| = |e^{\theta\lambda_1} - 1| \leq \lambda_1.$$

We choose λ satisfying the inequality $\lambda_1 < \lambda < 1/K$ and x_1 ($x_1 \geq x_0$) such that $|hr'/r| \leq \lambda - \lambda_1$ for $x \geq x_1$, what by (11) is possible. Then

$$\begin{aligned} |f_u(x, u)| &= |1 + hF_y(x, ru) - hr'/r| \leq |F_y(x, y)/F_y(x, r) - 1| + |hr'/r| \\ &\leq \lambda_1 + \lambda - \lambda_1 = \lambda \end{aligned}$$

for $x \geq x_1$ and $|u - 1| \leq \eta$, and hypothesis (3) is satisfied. Finally, by (10) and (11) we get

$$f(x, 1) = 1 - F(x, r)/\{rF_y(x, r)\} - hr'/r \rightarrow 1 \quad \text{for } x \rightarrow \infty$$

and hypothesis (4) is satisfied. We complete the proof by applying Theorem 1.

Proof of Theorem 3. We shall show that hypotheses of Theorem 2 are satisfied by the functions $F(x, y) = y^2 - b(x) + \sum_{v=1}^p b_v(x)y^{\beta_v}$ and $r(x) = \tau_k b^{1/\alpha}(x)$. We obtain $F_y(x, r) = \alpha r^{\alpha-1} + \sum_{v=1}^p \beta_v b_v r^{\beta_v-1} \sim \alpha r^{\alpha-1}$ for $x \rightarrow \infty$, by (17). By (16) we get $b^{(1-x)/\alpha}(x) = o(x)$ for $x \rightarrow \infty$ if $\alpha \neq 1$, and $\int_{x_0}^{\infty} |b^{(x-1)/\alpha}(x)| dx = \infty$. Then the function $F_y(x, r)$ satisfies hypothesis (9).

By the equality $\operatorname{re} C = \operatorname{re} D \operatorname{re} (C/D) - \operatorname{im} D \operatorname{im} (C/D)$ for $C = F_y(x, r)$ and $D = \alpha r^{x-1}$ we obtain $\operatorname{re} C \sim \operatorname{re} D$ for $x \rightarrow \infty$, since by (15) we have $|\operatorname{im} D / \operatorname{re} D| \leq K$. Then hypothesis (8) is satisfied for some K_1 ($K_1 > K$) and for sufficiently large x . By (17) we obtain $\lim_{x \rightarrow \infty} F(x, r) / \{r F_y(x, r)\} = \lim_{x \rightarrow \infty} \sum_{v=1}^p b_v r^{\beta_v} / \alpha r^x = 0$. By (16) we get $\lim_{x \rightarrow \infty} r' / \{r F_y(x, r)\} = \lim_{x \rightarrow \infty} r' / \alpha r^x = \tau_k \alpha^{-2} \lim_{x \rightarrow \infty} b' b^{1/x-2} = 0$ and hypotheses (10) and (11) are satisfied.

We choose λ_2 satisfying the inequality $0 < \lambda_2 < 1/K_1$. Suppose that y satisfies the condition

$$(28) \quad |y/r(x) - 1| \leq \eta, \quad x \geq x_1,$$

where $\eta = \min(1/2, \lambda_2/8|\alpha - 1|)$ if $\alpha \neq 1$ and $\eta = 1/2$ if $\alpha = 1$. Then there exist constants M_1 and M_2 such that $0 < M_1 \leq |y/r| \leq M_2$. We obtain $\ln \{F_y(x, y) / \alpha r^{x-1}\} = \ln \{(y/r)^{x-1} + \varrho(x, y)\}$, where by (17) we have

$$\varrho(x, y) = \sum_{v=1}^p \sigma_v b_v b^{\beta_v/x-1} (y/r)^{\beta_v-1} \rightarrow 0 \quad \text{for } x \rightarrow \infty$$

and y satisfying (28); σ_v are constants.

By the inequality $|\ln(A+B)| \leq |\ln A| + 2|B/A|$ ($|B/A| \leq 1/2$, $A \neq 0$) for $A = (y/r)^{x-1}$ and $B = \varrho(x, y)$, we obtain

$$(29) \quad |\ln \{F_y(x, y) / \alpha r^{x-1}\}| \leq |\ln (y/r)^{x-1}| + 2M |\varrho(x, y)|$$

for $x \geq x_1$ and y satisfying (28), where $M = \max_{x \geq x_1} |y/r|^{1-x}$ and $x_1 \geq x_0$ is so chosen that $|\varrho(x, y)(y/r)^{1-x}| \leq 1/2$ for these x and y .

We choose $x_2 \geq x_1$ such that

$$|\varrho(x, y)| \leq \lambda_2/16M \quad \text{and} \quad |\ln \{F_y(x, r) / \alpha r^{x-1}\}| \leq \lambda_2/8$$

for $x \geq x_2$ and y satisfying (28). By (29) we obtain for these x and y

$$\begin{aligned} |\ln F_y(x, y) - \ln F_y(x, r)| &\leq |\ln \{F_y(x, y) / \alpha r^{x-1}\}| + |\ln \{F_y(x, r) / \alpha r^{x-1}\}| \\ &\leq |(\alpha - 1) \ln (y/r)| + 2M |\varrho(x, y)| + |\ln \{F_y(x, r) / \alpha r^{x-1}\}| \\ &\leq \lambda_2/4 + \lambda_2/8 + \lambda_2/8 = \lambda_2/2, \end{aligned}$$

since by (28) we have $y/r = 1 + \theta\eta$ ($|\theta| \leq 1$), and in the case $\alpha \neq 1$ we get $|\ln (y/r)| = |\ln(1 + \theta\eta)| \leq 2\eta \leq \lambda_2/4|\alpha - 1|$.

Then hypothesis (12) is satisfied. We complete the proof by applying Theorem 2.

2. In this section we shall prove two theorems.

THEOREM 4. *Suppose that $n \geq 2$ and*

$$(30) \quad r(x) \neq 0 \text{ and there exists a continuous } r'(x) \text{ for } x \geq x_0,$$

there exists $\eta_1 > 0$ such that $F(x, y_1, \dots, y_n)$, $\frac{d}{dx} F_{y_1}(x, r, 0, \dots, 0)$ and $F_{y_v}(x, r, 0, \dots, 0)$, $v = 2, \dots, n$, are continuous functions of the variable x and $F_{y_1}(x, r, 0, \dots, 0) \neq 0$ for $x \geq x_0$, $|y_1 - r| \leq \eta_1 |r|$, $|y_v| \leq \eta_1 |rh^{1-v}|$, $v = 2, \dots, n$, where $h(x) = \{F_{y_1}(x, r, 0, \dots, 0)\}^{-1/n}$. The variables y_v are complex. Moreover, suppose that

$$(31) \quad |h(x)| \leq K |\operatorname{re} \varepsilon_m h(x)| \quad \text{for } m = 1, \dots, n,$$

and $x \geq x_0$, where $\varepsilon_m = e^{2\pi m i/n}$;

$$(32) \quad \lim_{x \rightarrow \infty} h' = \lim_{x \rightarrow \infty} hr'/r = 0,$$

$$(33) \quad \lim_{x \rightarrow \infty} F(x, r, 0, \dots, 0) / \{r F_{y_1}(x, r, 0, \dots, 0)\} = 0.$$

Let us suppose that we have for $x \geq x_0$, $|y_1 - r| \leq \eta_1 |r|$, $|y_v| \leq \eta_1 |rh^{1-v}|$, $v = 2, \dots, n$, and with some λ_1 ($0 < \lambda_1 < 1/nK$):

$$(34) \quad |\ln F_{y_1}(x, y_1, \dots, y_n) - \ln F_{y_1}(x, r, 0, \dots, 0)| \leq \lambda_1/2,$$

$$(35) \quad |F_{y_v}(x, y_1, \dots, y_n) h^{n-v+1}| \leq \lambda_1, \quad v = 2, \dots, n.$$

Then the differential equation

$$(36) \quad y^{(n)} = F(x, y, y', \dots, y^{(n-1)})$$

has for sufficiently large x an integral $\bar{y}(x)$ such that $\bar{y}(x) \sim r(x)$ and $\bar{y}^{(v)}(x) = o(rh^{-v})$, $v = 1, \dots, n-1$, for $x \rightarrow \infty$.

Let us notice that hypothesis (31) is satisfied if, for example, $h(x) = \sigma h^*(x)$, where σ is a complex number, $h^*(x)$ is a real valued function and we have $\operatorname{re}(\varepsilon_m \sigma) \neq 0$ for $m = 1, \dots, n$.

THEOREM 5. Suppose that $n \geq 2$ and the functions $b_{vs}(x)$ are continuous for $x \geq x_0$, α and β_{vs} are real numbers, $\alpha \neq 0$, $\beta_{vs} \geq 1$ for $v = 2, \dots, n$ and $s = 1, \dots, p_v$. Moreover, suppose that

$$(37) \quad \text{there exist continuous derivatives } b'(x) \text{ and } b'_{1s}(x) \text{ for } x \geq x_0 \text{ and } s = 1, \dots, p_1,$$

$$(38) \quad b(x) \neq 0 \text{ and } |b^{(1-\alpha)/nx}| \leq K |\operatorname{re}(\varrho \varepsilon_m \tau_k^{(1-\alpha)/n} b^{(1-\alpha)/nx})| \text{ for } x \geq x_0, \\ m = 1, \dots, n \text{ and some integer } k, \text{ where } \varepsilon_m = e^{2\pi m i/n}, \tau_k = e^{2k\pi i/\alpha}, \varrho = 1 \\ \text{if } \alpha > 0 \text{ and } \varrho = e^{-\pi i/n} \text{ if } \alpha < 0,$$

$$(39) \quad \lim_{x \rightarrow \infty} b' b^{(1-\alpha)/nx-1} = 0,$$

$$(40) \quad \lim_{x \rightarrow \infty} b_{1s} b^{\beta_{1s}/\alpha-1} = 0 \quad \text{for } s = 1, \dots, p_1,$$

$$(41) \quad \lim_{x \rightarrow \infty} b'_{1s} b^{\beta_{1s}/\alpha+(1-\alpha)/nx-1} = 0 \quad \text{if } \alpha \neq 1,$$

$$\lim_{x \rightarrow \infty} \frac{d}{dx} (b_{1s} b^{\beta_{1s}-1}) = 0 \quad \text{if } \alpha = 1, s = 1, \dots, p_1,$$

$$(42) \quad \lim_{x \rightarrow \infty} b_{vs} b^{(v-1)(\alpha-1)\beta_{vs}/nx + \beta_{vs}/\alpha - 1} = 0 \quad \text{for } v = 2, \dots, n,$$

and $s = 1, \dots, p_v$.

Then the differential equation

$$(43) \quad y^{(n)} = y^x - b(x) + \sum_{v=1}^n \sum_{s=1}^{p_s} b_{vs}(x) (y^{(v-1)})^{\beta_{vs}}$$

has for sufficiently large x an integral $\bar{y}(x)$ such that $\bar{y}(x) \sim \tau_k b^{1/\alpha}(x)$ and $\bar{y}^{(v)}(x) = o(b^{v(\alpha-1)/nx + 1/\alpha})$, $v = 1, \dots, n-1$, for $x \rightarrow \infty$.

Let us observe that hypothesis (38) is satisfied if, for example, $b^{(1-\alpha)/nx}(x) = \sigma B(x)$, where σ is a complex number, $B(x)$ is a real valued function and we have $\text{re}(\varrho \varepsilon_m \tau_k^{(1-\alpha)/n} \sigma) \neq 0$ for $m = 1, \dots, n$.

Proof of Theorem 4. The differential equation (36) can be written in the form

$$y'_v = y_{v+1}, \quad v = 1, \dots, n-1, \quad y'_n = F(x, y_1, \dots, y_n),$$

where $y_v = y^{(v-1)}$. Substituting $y_v = (1/n) \sum_{j=1}^n \varepsilon_j^{v-1} u_j r h^{1-v}$, $v = 1, \dots, n$, where $\varepsilon_k = e^{2k\pi i/n}$, we obtain the system

$$(44) \quad \begin{aligned} h \sum_{j=1}^n \varepsilon_j^{v-1} u'_j + (hr'/r + (1-v)h') \sum_{j=1}^n \varepsilon_j^{v-1} u_j &= \sum_{j=1}^n \varepsilon_j^{v-1} u_j, \\ h \sum_{j=1}^n \varepsilon_j^{n-1} u'_j + (hr'/r + (1-n)h') \sum_{j=1}^n \varepsilon_j^{n-1} u_j &= nh^n F/r. \end{aligned} \quad v = 1, \dots, n-1,$$

For a given m ($1 \leq m \leq n$) we multiply the v -th equation in (44) by ε_m^{n-v} , $v = 1, \dots, n$, and we add the obtained n equations. It is easy to show that

$$\sum_{v=1}^n \varepsilon_m^{n-v} \sum_{j=1}^n \varepsilon_j^{v-1} u_j = n \varepsilon_m^{n-1} u_m$$

and

$$\sum_{v=1}^{n-1} \varepsilon_m^{n-v} \sum_{j=1}^n \varepsilon_j^{v-1} u_j = \sum_{j=1}^n u_j \sum_{v=1}^n \varepsilon_v^{j-m} - \sum_{j=1}^n u_j = nu_m - \sum_{j=1}^n u_j.$$

Then we obtain

$$(45) \quad \begin{aligned} \varepsilon_m^{n-1} hu'_m + \varepsilon_m^{n-1} (hr'/r) u_m + h' \sum_{j=1}^n \sigma_{mj} u_j &= u_m - (1/n) \sum_{j=1}^n u_j + h^n F/r, \\ -\varepsilon_m^{n-1} hu'_m + u_m &= (1/n) \sum_{j=1}^n u_j - h^n F/r + \sum_{j=1}^n d_{mj}(x) u_j, \end{aligned}$$

$m = 1, \dots, n$, where σ_{mj} are constants and $\lim_{x \rightarrow \infty} d_{mj}(x) = 0$, by (32). System

(45) can be written in the form

$$(46) \quad a_v(x)u'_v + u_v = f_v(x, u_1, \dots, u_n), \quad v = 1, \dots, n,$$

where $a_v(x) = -\varepsilon_v^{n-1}h(x)$ and $f_v(x, u_1, \dots, u_n) = (1/n) \sum_{j=1}^n u_j - h^n F/r + \sum_{j=1}^n d_{vj}u_j$.

We shall prove that the functions a_v and f_v satisfy hypotheses of Theorem 1.

By (31) hypothesis (1) is satisfied. By (32) we obtain $h(x) = o(x)$ for $x \rightarrow \infty$ and hypothesis (2) is also satisfied. We have $u_m = \sum_{v=1}^n \varepsilon_m^{n-v+1} y_v h^{v-1}/r$, $m = 1, \dots, n$, and the domain defined by the inequalities $|y_1 - r| \leq \eta_1 |r|$, $|y_v| \leq \eta_1 |r h^{1-v}|$, $v = 2, \dots, n$, is transformed into the domain $|u_m - 1| \leq n\eta_1$ for $m = 1, \dots, n$. We have namely

$$|u_m - 1| = \left| \sum_{v=1}^n \varepsilon_m^{n-v+1} y_v h^{v-1}/r - 1 \right| \leq |y_1/r - 1| + \sum_{v=2}^n |y_v h^{v-1}/r| \leq n\eta_1.$$

We set $n\eta_1 = \eta$. Then $f_v(x, u_1, \dots, u_n)$ are continuous functions of the variable x for $x \geq x_0$ and $|u_v - 1| \leq \eta$.

Next, we have

$$\frac{\partial}{\partial u_m} f_v(x, u_1, \dots, u_n) = 1/n - h^n F_{y_1}/n - \sum_{j=2}^n \varepsilon_m^{j-1} h^{n-j+1} F_{y_j}/n + d_{vm}.$$

By (34) we show, as in the proof of Theorem 2, that $|1 - h^n F_{y_1}| \leq \lambda_1$. We choose values λ ($\lambda_1 < \lambda < 1/nK$) and $x_1 \geq x_0$ such that we have $|d_{vm}(x)| \leq \lambda - \lambda_1$ for $x \geq x_1$ and $v, m = 1, \dots, n$. By (35) we get

$$\left| \frac{\partial}{\partial u_m} f_v(x, u_1, \dots, u_n) \right| \leq \lambda_1/n + (n-1)\lambda_1/n + \lambda - \lambda_1 = \lambda \quad \text{for } x \geq x_1 \text{ and } |u_v - 1| \leq \eta.$$

Then hypothesis (3) is satisfied for $c_v = 1$. Finally, we have $f_v(x, 1, \dots, 1) = 1 - h^n F(x, r, 0, \dots, 0)/r + \sum_{j=1}^n d_{vj} \rightarrow 1$, by (33) and (32).

By Theorem 1 system (46) has an integral $\{\bar{u}_1, \dots, \bar{u}_n\}$ such that $\lim_{x \rightarrow \infty} \bar{u}_v(x) = 1$, $v = 1, \dots, n$. We set for $x \geq x_1$: $\bar{y}_v = (1/n) \sum_{j=1}^n \varepsilon_j^{v-1} \bar{u}_j r h^{1-v}$, $v = 1, \dots, n$, and $\bar{y}(x) = \bar{y}_1(x)$.

Proof of Theorem 5. We shall show that hypotheses of Theorem 4 are satisfied by the functions

$$F(x, y_1, \dots, y_n) = y_1^2 - b(x) + \sum_{v=1}^n \sum_{s=1}^{p_v} b_{vs}(x) y_v^{s} \quad \text{and} \quad r(x) = \tau_k b^{1/\alpha}(x).$$

We have $F_{y_1}(x, r, 0, \dots, 0) = \alpha r^{x-1} + \sum_{s=1}^{p_1} \beta_{1s} b_{1s} r^{\beta_{1s}-1}$ and $F_{y_v}(x, r, 0, \dots, 0) = \sum_{s=1}^{p_v} \beta_{vs} b_{vs} r^{\beta_{vs}-1}$ for $v = 2, \dots, n$.

By (40) we get $F_{y_1}(x, r, 0, \dots, 0) \sim \alpha r^{x-1}$ and $h(x) = \{F_{y_1}(x, r, 0, \dots, 0)\}^{-1/n} \sim \alpha^{-1/n(1-\alpha)/n}$ for $x \rightarrow \infty$. As in the proof of Theorem 3 we show that $re h(x) \sim re(\alpha^{-1/n} r^{(1-\alpha)/n})$ for $x \rightarrow \infty$. By (38) there exists K_1 ($K_1 > K$) such that the function $h(x)$ satisfies hypothesis (31) for sufficiently large x and K_1 instead of K .

If $\alpha \neq 1$, then

$$\begin{aligned} -nh'h^{-n-1} &= \frac{d}{dx} F_{y_1}(x, r, 0, \dots, 0) = \alpha(\alpha-1)r'r^{x-2} + \sum_{s=1}^{p_1} \beta_{1s}(b_{1s}r^{\beta_{1s}-1})' \\ &= r'r^{x-2} \left\{ \alpha(\alpha-1) + \sum_{s=1}^{p_1} \beta_{1s}(\beta_{1s}-1)b_{1s}r^{\beta_{1s}-\alpha} \right\} + \sum_{s=1}^{p_1} \beta_{1s}b'_{1s}r^{\beta_{1s}-1} \\ &= O(r'r^{x-2}) + \sum_{s=1}^{p_1} \beta_{1s}b'_{1s}r^{\beta_{1s}-1} \end{aligned}$$

for $x \rightarrow \infty$, by (40). Moreover, we have for $x \rightarrow \infty$

$$\begin{aligned} h^{n+1}r'r^{x-2} &\sim \alpha^{-(n+1)/n}r'r^{(1-\alpha)/n-1} \sim cb'b^{(1-\alpha)/nx-1} \rightarrow 0, \quad \text{by (39),} \\ h^{n+1}b'_{1s}r^{\beta_{1s}-1} &\sim c_1b'_{1s}b^{\beta_{1s}/\alpha+(1-\alpha)/nx-1} \rightarrow 0, \quad \text{by (41),} \end{aligned}$$

and we obtain that $\lim_{x \rightarrow \infty} h'(x) = 0$.

If $\alpha = 1$, then $\lim_{x \rightarrow \infty} h(x) = 1$ and

$$-nh'h^{-n-1} = \frac{d}{dx} F_{y_1}(x, r, 0, \dots, 0) = \sum_{s=1}^{p_1} \beta_{1s}(b_{1s}r^{\beta_{1s}-1})' \rightarrow 0, \quad \text{by (41).}$$

By (39) we get

$$hr'/r \sim \alpha^{-1/n}r'r^{(1-\alpha)/n-1} \sim c_2b'b^{(1-\alpha)/nx-1} \rightarrow 0 \quad \text{for } x \rightarrow \infty$$

and hypothesis (32) is satisfied.

By (40) we obtain for $x \rightarrow \infty$

$$F(x, r, 0, \dots, 0) / \{rF_{y_1}(x, r, 0, \dots, 0)\} \sim \sum_{s=1}^{p_1} b_{1s}r^{\beta_{1s}-\alpha} / \alpha \rightarrow 0$$

and hypothesis (33) is satisfied.

We choose λ_1 satisfying the inequality $0 < \lambda_1 < 1/nK$. Suppose that the variables y_v satisfy the inequalities

$$(47) \quad |y_1/r - 1| \leq \eta, \quad |y_v| \leq \eta |rh^{1-\nu}| \quad \text{for } v = 2, \dots, n, \quad x \geq x_0,$$

where $\eta = \min \{1/2, \lambda_1/8|\alpha-1|\}$ if $\alpha \neq 1$ and $\eta = 1/2$ if $\alpha = 1$. We obtain for $x \geq x_0$ and y_v satisfying (47)

$$\begin{aligned} & |\ln F_{y_1}(x, y_1, \dots, y_n) - \ln F_{y_1}(x, r, 0, \dots, 0)| \\ &= |\ln \{F_{y_1}(x, y_1, \dots, y_n)/\alpha r^{x-1}\} - \ln \{F_{y_1}(x, r, 0, \dots, 0)/\alpha r^{x-1}\}| \\ &\leq |\ln \{(y_1/r)^{x-1} + (1/\alpha) \sum_{s=1}^{p_1} \beta_{1s} b_{1s} b^{\beta_{1s}/\alpha-1} (y_1/r)^{\beta_{1s}-1}\}| + \\ &\quad + |\ln \{F_{y_1}(x, r, 0, \dots, 0)/\alpha r^{x-1}\}| \end{aligned}$$

and as in the proof of Theorem 3 we show that hypothesis (34) is satisfied for some $x_1 \geq x_0$ instead of x_0 . Finally, we obtain for $x \geq x_0$ and $y_v, v = 2, \dots, n$, satisfying (47):

$$\begin{aligned} |F_{y_v}(x, y_1, \dots, y_n) h^{n-v+1}| &= |h^{n-v+1} \sum_{s=1}^{p_v} \beta_{vs} b_{vs} y_v^{\beta_{vs}-1}| \\ &\leq |h^{n-v+1} \sum_{s=1}^{p_v} \beta_{vs} \eta^{\beta_{vs}-1} b_{vs} r^{\beta_{vs}-1} h^{(1-v)(\beta_{vs}-1)}|. \end{aligned}$$

Since

$$\begin{aligned} h^{n-v+1} b_{vs} r^{\beta_{vs}-1} h^{(1-v)(\beta_{vs}-1)} &= b_{vs} r^{\beta_{vs}-1} h^{n+(1-v)\beta_{vs}} \sim \\ &\sim c_3 b_{vs} b^{(v-1)(x-1)\beta_{vs}/n\alpha + \beta_{vs}/\alpha-1} \rightarrow 0, \quad \text{by (42),} \end{aligned}$$

then hypothesis (35) is satisfied for sufficiently large x and y_v satisfying (47). We complete the proof applying Theorem 4.