

Finding Periodic Solutions of High Order Duffing Equations via Homotopy Method*

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Abstract: This paper presents a detailed analysis of finding the periodic solutions for the high order Duffing equation

$$x^{(2n)} + g(x) = e(t) \quad (n \geq 1).$$

Firstly, we give a constructive proof for the existence of periodic solutions via the homotopy method. Then we establish an efficient and global convergence method to find periodic solutions numerically.

Key words: high order Duffing equation, periodic solution, homotopy method

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1 Introduction

In this paper, we concerned with the problem of finding the periodic solutions for the following high order Duffing equation

$$x^{(2n)} + g(x) = e(t), \quad x \in \mathbf{R}, \quad (1.1)$$

where $g : \mathbf{R} \rightarrow \mathbf{R}$ is a C^1 function, $e : \mathbf{R} \rightarrow \mathbf{R}$ is a continuous function, and

$$e(t) = e(t + 2\pi), \quad t \in \mathbf{R}.$$

The periodic solutions for the second order Duffing equation have been widely investigated (see [1]–[9]). In [10], Reissing proved the existence of 2π -periodic solutions under the condition

$$N^2 + \varepsilon_0 \leq \frac{g(x)}{x} \leq (N + 1)^2 - \varepsilon_0,$$

where $\varepsilon_0 > 0$, $N \in \mathbf{Z}_+$, and $|x|$ is sufficiently large.

Li and Wang^[11] proved the existence of 2π -periodic solutions for higher order Duffing equations. Using the technique of Lazer^[12] and Schauder's fixed point theorem, Cong *et al.*^{[13],[14]} studied the existence and uniqueness of periodic solutions for the even and odd

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order differential equation. By using degree theory, Liu and Li^[15] investigated the existence of periodic solutions for more generalized higher order Duffing equations. Some other related results can be found in [1]–[9].

Analogously to the existence of periodic solutions, finding the periodic solutions is also a very important problem in many science fields (see [16]). The main aims of this paper is to present a result for the existence of periodic solutions for high order Duffing equations, and construct a global convergence algorithm to find the periodic solutions numerically.

In Section 2, we recall some basic facts on the homotopy method, and introduce two valuable lemmas. Section 3 is devoted to our main results. The construction of homotopy method and some examples are presented in Section 4.

2 Preliminary Results

We first present some preliminaries.

Lemma 2.1^[17] (Parametrized Sard Theorem) *Let $V \subset \mathbf{R}^k$, $U \subset \mathbf{R}^n$ be open sets, and $\Phi : V \times U \rightarrow \mathbf{R}^m$ a C^r map, where $r > \max\{0, n - m\}$. If $0 \in \mathbf{R}^k$ is a regular value of Φ , then for almost all $a \in V$, 0 is a regular value of $\Phi_a(\cdot) = \Phi(a, \cdot)$.*

Lemma 2.2^[18] *Let $\Phi : \mathbf{R}^{n+1} \rightarrow \mathbf{R}^n$ be a C^1 map and $0 \in \mathbf{R}^n$ a regular value of Φ . Then $\Phi^{-1}(0)$ is a C^1 manifold of dimension 1.*

Lemma 2.3^[18] *A C^1 manifold of dimension 1 is C^1 homeomorphic to a loop or an interval (open, close, or semi-closed).*

Lemma 2.4^[19] *Let $\Phi : \mathbf{R}^{n+1} \rightarrow \mathbf{R}^n$ be a C^1 homotopy and 0 a regular value of Φ . Then each solution $x(s)$ of the initial value problem*

$$\frac{dx_i}{ds} = (-1)^{i_0+i+1} \det \Phi'_i, \quad x_i(0) = x_{i_0}, \quad i = 1, \dots, n+1$$

is a C^1 path in $\Phi^{-1}(0)$, where $i_0 \in \{0, 1\}$, s is parameter, and

$$\Phi'_i = (\Phi_{x_1}, \dots, \Phi_{x_{i-1}}, \Phi_{x_{i+1}}, \dots, \Phi_{x_{n+1}}), \quad i = 1, \dots, n+1.$$

Lemma 2.5^[20] *Let X be a Banach space and $T \in \mathcal{L}(X)$. Then $\lim_{n \rightarrow \infty} \|T^n\|^{1/n}$ exists and it is equal to $r(T)$. If X is a Hilbert space, and T is self-adjoint, then $r(T) = \|T\|$.*

Let

$$\lambda_0 = \frac{1}{2}[N^{2n} + (N+1)^{2n}], \quad \mu_0 = \sqrt[2n]{\lambda_0}, \quad \delta = \lambda_0 - N^{2n},$$

and

$$D \equiv \{x \in C^{2n-1}[0, 2\pi] : x^{(i)}(2\pi) = x^{(i)}(0), \quad i = 0, 1, \dots, 2n-1, \\ x^{(2n-1)}(t) \text{ is absolutely continuous on } [0, 2\pi], \text{ and } x^{(2n)} \in L^2[0, 2\pi]\}.$$

Define $L : D \rightarrow L^2[0, 2\pi]$ by

$$Lx \equiv x^{(2n)} + (-1)^{n+1} \lambda_0 x.$$