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## *Energy variation of free non-linear oscillations*

M. P. Ojha

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ENERGY VARIATION  
OF  
FREE NON-LINEAR OSCILLATIONS

by

M.P. OJHA.

July, 1966.

M.Sc. Thesis

University of Durham.



ACKNOWLEDGEMENTS

This thesis was prepared under the supervision of Dr. R.A. Smith to whom I owe my gratitude for encouragement and suggestion. All the material in the thesis is original except Chapter I and Theorem 2.2 on page 13.

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Chapter I

INTRODUCTION

Consider the system of differential equations

$$\frac{dx}{dt} = P(x,y), \quad \frac{dy}{dt} = Q(x,y) \quad (1.1)$$

where  $x, y, t$  are real variables. This system is said to be "autonomous" because  $P(x,y), Q(x,y)$  do not contain the variable  $t$  explicitly. From this it follows that if  $x(t), y(t)$  is a solution and  $k$  is an arbitrary constant then  $x(t + k), y(t + k)$  is also a solution. If  $x_0, y_0$  is a solution of the equations  $P(x,y) = 0, Q(x,y) = 0$  then  $x = x_0, y = y_0$  is a constant solution of (1.1) and the point  $(x_0, y_0)$  in the  $(x,y)$  plane is called a "singular point" of (1.1). We shall consider only systems having a finite number of singular points (which are therefore isolated). If  $x(t), y(t)$  is a non-constant solution then as  $t$  varies, the point  $(x(t), y(t))$  describes a curve  $C$  in the  $(x,y)$  plane called a "trajectory" of (1.1). The associated solution  $x(t + k), y(t + k)$  also travels along  $C$  as  $t$  varies. Hence, each trajectory corresponds to an infinite family of solutions. When  $P(x,y), Q(x,y)$  satisfy a local Lipschitz condition, there is one and only one trajectory through each point. Trajectories cannot pass through a



singular point though they may approach one as  $t \rightarrow +\infty$  or as  $t \rightarrow -\infty$ . If  $x(t), y(t)$  is a periodic solution then the corresponding trajectory  $C$  is a closed curve. Conversely, each closed trajectory arises from a periodic solution. The location of the closed trajectories of (1.1) is therefore a problem of some interest. Later on we shall use the following well-known result which is proved in [1], page 78.

Theorem 1.1 Bendixon's Second Theorem: Let  $x(t), y(t)$  be the parametric equations of a half trajectory  $C$  which remains for  $t \rightarrow +\infty$  inside a bounded domain  $D$  which has no singular points inside it or on its boundary. The theorem asserts that only two cases are then possible.

1. Either  $C$  is itself a closed trajectory, or
2.  $C$  approaches asymptotically a closed trajectory  $C_0$ .

In this thesis our interest is in the free oscillation equation

$$\frac{d^2x}{dt^2} + f(x, \frac{dx}{dt}) \frac{dx}{dt} + g(x) = 0 \quad (1.2)$$

This is equivalent to the following autonomous system:

$$\frac{dx}{dt} = y, \quad \frac{dy}{dt} = -yf(x,y) - g(x) \quad (1.3)$$

The  $(x,y)$  plane is called the "phase plane" of (1.2).

The singular points of (1.3) are all of the form  $(x^*, 0)$ , where  $x^*$  is a root of  $g(x) = 0$ . If we assume that

$$g(x) \text{ sign } x > 0 \text{ for } x \neq 0 \quad (1.4)$$

then  $(0,0)$  is the only singular point of (1.3). The "phase energy" function of (1.3) is defined to be

$$E(x,y) = \frac{1}{2}y^2 + G(x) \quad (1.5)$$

where

$$G(x) = \int_0^x g(\xi)d\xi \quad (1.6)$$

Under suitable conditions on  $f(x,y)$  and  $g(x)$  we shall show how to obtain two constants  $\bar{e}$  and  $\underline{e}$  such that all closed trajectories of (1.3) lie in the region of the  $(x,y)$  plane defined by  $\bar{e} \geq E(x,y) \geq \underline{e}$ . If  $g(x)$  satisfies (1.4) and the condition

$$G(x) \rightarrow +\infty \text{ as } |x| \rightarrow \infty \quad (1.7)$$

then this region is the annulus between the two simple closed curves  $E(x,y) = \bar{e}$ ,  $E(x,y) = \underline{e}$ . With the help of the tables produced in Chapter IV the numbers  $\bar{e}$ ,  $\underline{e}$  can be easily computed in practice.

The Liénard equation is

$$\frac{d^2x}{dt^2} + f(x)\frac{dx}{dt} + g(x) = 0 \quad (1.8)$$

This is the special case of (1.2) in which the function  $f(x)$  is independent of  $\frac{dx}{dt}$ . As well as being equivalent

to its corresponding phase system (1.3) the Liénard

equation is also equivalent to the autonomous system

$$\frac{dx}{dt} = z - F(x), \quad \frac{dz}{dt} = -g(x) \quad (1.9)$$

where

$$F(x) = \int_0^x f(\xi) d\xi \quad (1.10)$$

The  $(x,z)$  plane is called the "Liénard plane" of (1.8).

The singular points of (1.9) are all of the form  $(x^*, F(x^*))$

where  $x^*$  is a root of  $g(x) = 0$ . If  $g(x)$  satisfies (1.4)

then  $(0,0)$  is the only singular point in the Liénard

plane. The "Liénard energy" function of (1.9) is

defined to be

$$V(x,y) = \frac{1}{2}z^2 + G(x) \quad (1.11)$$

$$= \frac{1}{2}[y + F(x)]^2 + G(x) \quad (1.12)$$

Under suitable conditions on  $f(x)$  and  $g(x)$  we shall

show how to obtain two constants  $\bar{v}$ ,  $\underline{v}$  such that all

closed trajectories of (1.9) lie in the region of the

$(x,y)$  plane defined by  $\bar{v} \geq V(x,y) \geq \underline{v}$ . If  $g(x)$  satisfies

(1.4) and (1.7) then this region is the annulus between

the two simple closed curves  $V(x,y) = \bar{v}$ ,  $V(x,y) = \underline{v}$ .

Later on we shall make use of the following well-known

result which is proved in [1], page 108-110.

Theorem 1.2 Levinson and Smith's Theorem:

1.  $f(x)$  and  $g(x)$  are continuous.  $f(x)$  is an even function of  $x$ , hence,  $F(x)$  is odd.  $g(x)$  is an odd

function of  $x$ , hence,  $G(x)$  is even.  $g(x)$  satisfies (1.4).

2.  $F(x)$  has a single positive zero  $X^*$ . It is negative for  $0 < x < X^*$ . For  $x > X^*$  it increases monotonically and hence is positive.

3.  $F(x) \rightarrow \infty$  with  $x$ .

Under these assumptions, the equation (1.8) possesses a unique periodic solution.

In Chapter IV it is required to find the maximum and minimum values of the phase energy  $E(x,y)$  on a closed trajectory of a system of type (1.3). The derivative of  $E(x,y)$  following any solution  $x(t)$ ,  $y(t)$  of (1.3) is

$$\begin{aligned}\frac{dE}{dt} &= y\dot{y} + g(x)\dot{x} \\ &= y\{-yf(x,y) - g(x)\} + g(x)y \\ &= -y^2f(x,y) \qquad (1.13)\end{aligned}$$

This shows that  $E(x,y)$  increases when  $y^2f(x,y) < 0$  and  $E(x,y)$  decreases when  $y^2f(x,y) > 0$ . The maxima and minima of  $E(x,y)$  on a closed trajectory therefore occur at the points of it where  $y^2f(x,y)$  changes sign. Similarly the derivative of  $V(x,z)$  following any solution  $x(t)$ ,  $z(t)$  of (1.9) is

$$\begin{aligned}\frac{dV}{dt} &= z\dot{z} + g(x)\dot{x} \\ &= z\{-g(x)\} + g(x)\{z - F(x)\}\end{aligned}$$

$$= - F(x)g(x) \quad (1.14)$$

The maxima and minima of  $V(x,z)$  on a closed trajectory of (1.9) therefore occur at the points on it where  $F(x)g(x)$  changes sign.

We now suppose the system (1.2) has a periodic solution whose associated closed trajectory is  $C_1$ . Let  $e^*$  be the maximum phase energy on  $C_1$ . If the equation

$$\frac{d^2x}{dt^2} + \chi(x, \frac{dx}{dt}) \frac{dx}{dt} + g(x) = 0 \quad (1.15)$$

where  $g(x)$  satisfies (1.4) and (1.7), has a closed trajectory  $C_2$  lying wholly inside  $C_1$ , then  $C_2$  must also lie wholly inside the curve  $E(x,y) = e^*$ . If  $E(x,y) \geq \underline{e}$  at all points of  $C_2$  then the curve with equation  $E(x,y) = \underline{e}$  lies wholly inside  $C_2$ , and, therefore wholly inside  $C_1$ . This means that both the closed trajectories  $C_1$  and  $C_2$  lie in the region of the phase space defined by

$$\underline{e} \leq E(x,y) \leq e^* \quad (1.16)$$

The problem in this thesis is to find out if a given free oscillation equation

$$\frac{d^2x}{dt^2} + \phi(x, \frac{dx}{dt}) \frac{dx}{dt} + g(x) = 0 \quad (1.17)$$

has any closed trajectory and if so, where. Suppose we have found with the help of a comparison theorem (proved in Chapter II) that there is a closed trajectory  $\Gamma$  of (1.17) between  $C_1$  and  $C_2$ . Then  $\Gamma$  must lie between the

curves  $E = e^*$ ,  $E = \underline{e}$ . These curves are therefore outer and inner boundary curves for  $\Gamma$ . So the problem is solved if we find  $e^*$  and  $\underline{e}$ . Computation of  $e^*$  and  $\underline{e}$  for two standard equations is done in Chapter IV.

Later on in Chapter V we shall take a Liénard equation of the type (1.8). If it has any closed trajectory, we will transform the equation to the standard form by abscissial transformation (see Chapter III). With the help of a comparison theorem (see Chapter II) and the energy tables produced in Chapter IV, we will find the range of variation of energy on a closed trajectory of this new equation. This range of variation will also be the range of variation on the corresponding closed trajectory of the original Liénard equation because of the invariance of the energies under abscissial transformation (see Chapter III). If the so-found range of variation of phase energies be  $\underline{e}$  and  $e^*$  and that of Liénard energies  $\underline{v}$  and  $v^*$  then two phase energy curves  $E = e^*$  and  $E = \underline{e}$  or two Liénard energy curves  $V = v^*$  and  $V = \underline{v}$  give outer and inner boundary curves for the closed trajectory.  $e^*$  and  $\underline{e}$ , or  $v^*$  and  $\underline{v}$  may not be the actual maximum and minimum phase or Liénard energies on the closed trajectory but we are sure that the closed trajectory is not certainly exterior to the curves  $E = e^*$  and  $E = \underline{e}$  or to the curves  $V = v^*$  and  $V = \underline{v}$ . We have done it in details in Chapter V.

## Chapter II

### Comparison Theorems

#### (A) Two by two autonomous system

Suppose the 2 x 2 autonomous system

$$\dot{x} = P_1(x,y), \quad \dot{y} = Q_1(x,y) \quad (2.1)$$

has a closed curve  $C_1$ .

Consider another 2 x 2 autonomous system

$$\dot{x} = P_2(x,y), \quad \dot{y} = Q_2(x,y) \quad (2.2)$$

#### Theorem 2.1

Suppose  $C_1$  is described in a clockwise sense as  $t$  increases. If  $P_1Q_2 < P_2Q_1$  on  $C_1$  then any trajectory of (2.2) which meets  $C_1$  subsequently passes into the interior of  $C_1$ .

Suppose  $C_1$  is described in an anticlockwise sense as  $t$  increases. If  $P_1Q_2 > P_2Q_1$  on  $C_1$  then any trajectory of (2.2) which meets  $C_1$  subsequently passes into the interior of  $C_1$ .

#### Proof

It is sufficient to prove the first part of the theorem. The vector  $(P_1, Q_1)$  points along tangent to  $C_1$ . The vector  $(-Q_1, P_1)$  is perpendicular to  $(P_1, Q_1)$  and is therefore normal to  $C_1$ . Since  $(P_1, Q_1)$  points in clockwise sense,  $(-Q_1, P_1)$  points along outward normal. The vector

$(P_2, Q_2)$  points inwards if its scalar product with  $(-Q_1, P_1)$  is negative, that is, if  $P_1Q_2 - P_2Q_1 < 0$ . This establishes the theorem.

Cor 1

Suppose  $C_1$  is described in a clockwise sense as  $t$  increases. If  $P_1Q_2 > P_2Q_1$  on  $C_1$  then any trajectory of (2.2) which meets  $C_1$  subsequently passes to the exterior of  $C_1$ .

Suppose  $C_1$  is described in an anticlockwise sense as  $t$  increases. If  $P_1Q_2 < P_2Q_1$  on  $C_1$  then any trajectory of (2.2) which meets  $C_1$  subsequently passes to the exterior of  $C_1$ .

Note In our discussion, hereafter, unless otherwise mentioned,  $C_1$  will always be supposed as described in a clockwise sense.

Cor 2

If  $P_1Q_2 < P_2Q_1$  on  $C_1$  then the system (2.2) has at least one singular point inside  $C_1$ .

Proof

Suppose corollary false. That is there are no singular points of (2.2) inside  $C_1$ .

Any trajectory  $C_2$  of (2.2) which meets  $C_1$ , thereafter passes into the interior of  $C_1$  and remains inside  $C_1$  for ever (Theorem 2.1). Since there are no singular points of (2.2) on or inside  $C_1$  the system (2.2) has at least

one closed trajectory inside  $C_1$  by Theorem 1.1. Let  $\Gamma$  be a closed trajectory of (2.2) inside  $C_1$ . Hence there exists at least one singular point inside  $\Gamma$  by Index theorem.\* This contradicts our assumption. Hence the corollary is not false.

Note I  $P_1Q_2 < P_2Q_1$  on  $C_1$  implies that any trajectory  $C_2$  of (2.2) inside  $C_1$  cannot meet  $C_1$ . Trajectories of (2.2) which meet  $C_1$  come from outside  $C_1$  and thereafter remain inside  $C_1$  for ever.

Note II When the sign of inequality does not change on  $C_1$  between  $P_1Q_2$  and  $P_2Q_1$ , there is always at least one singular point of (2.2) inside  $C_1$ , no matter whether  $C_1$  is described clockwise or anticlockwise.

Cor 3

If  $P_1Q_2 < P_2Q_1$  on  $C_1$ , and if (2.2) has a single and unstable singular point ( $S$ , say) inside  $C_1$  then there exists at least one closed trajectory of (2.2) lying wholly inside  $C_1$ .

Proof

Since the singular point  $S$  is unstable, trajectories of (2.2) emanate away from  $S$ . Since there are no other singular points, we can encircle  $S$  by a closed curve  $\ell$  which is wholly inside  $C_1$  such that all trajectories of \*Poincaré has established a series of Index theorems one of which is given below.

"A closed trajectory surrounds at least one singular point".

See [2], page 79, line 8.

(2.2) which start from  $S$  cross  $\ell$  outwards.

By Theorem 2.1, all trajectories of (2.2) which meet  $C_1$  cross  $C_1$  inwards.

Now if the ring-shaped region between  $C_1$  and  $\ell$  be the interior of the domain  $D$  whose boundaries are  $C_1$  and  $\ell$ , then the domain  $D$  is bounded and contains no singular points of (2.2) inside it or on its boundary. Since any trajectory of (2.2) which meets  $C_1$  or  $\ell$  enters into  $D$  and remains inside  $D$  for ever, we conclude by Theorem 1.1 that there exists a closed trajectory of (2.2) in  $D$ .

Cor 4

If  $P_1Q_2 \leq P_2Q_1$ , the equality occurring only at a finite number of points on  $C_1$  and if there are no singular points of (2.2) on  $C_1$  then any trajectory of (2.2) which meets  $C_1$  passes subsequently into  $C_1$ . Conversely if any trajectory of (2.2) which meets  $C_1$ , is not exterior to  $C_1$  then  $P_1Q_2 \dagger P_2Q_1$  on  $C_1$ .

Proof

The equality  $P_1Q_2 = P_2Q_1$  occurs only at a finite number of points (which are therefore isolated) on  $C_1$ . At all other points on  $C_1$ , trajectories of (2.2) pass into  $C_1$ . Since solutions vary continuously with their initial conditions, the trajectories of (2.2) which meet  $C_1$  at these points of equality are bound to pass into  $C_1$ .

Cor 5

If (i)  $P_1Q_2 \leq P_2Q_1$  on  $C_1$ , the equality occurring only at a finite number of points on  $C_1$ ,

(ii) there is a single and unstable singular point of (2.2) inside  $C_1$

and (iii) there is no singular point of (2.2) on  $C_1$ ,  
then there exists at least one closed trajectory of (2.2) which is not exterior to  $C_1$ .

Proof

Same as proof to Cor 3.

(B) Phase system of a free non-linear oscillation equation

Consider the general differential equation of the relaxation oscillations

$$\ddot{x} + f_1(x, \dot{x})\dot{x} + g(x) = 0 \quad (2.3)$$

where  $f_1$  and  $g$  are continuous in their arguments and  $g$  is lipschitzian, in every bounded domain, and such that  $xg(x) > 0$  for  $x \neq 0$ ,  $\int_0^{+\infty} g(x)dx = +\infty$ .

(2.3) can be written as the first order system

$$\dot{x} = v, \dot{v} = -f_1(x, v)v - g(x) \quad (2.4)$$

Suppose that (2.4) has at least one periodic solution; that is, there exists at least one closed curve  $C_1$  in the  $(x, v)$  plane.

Consider another differential equation

$$\ddot{x} + f_2(x, \dot{x})\dot{x} + g(x) = 0 \quad (2.5)$$

with  $f_2$  continuous in its arguments and lipschitzian in every bounded domain.

(2.5) can also be written as the phase system

$$\dot{x} = v, \quad \dot{v} = -f_2(x,v)v - g(x) \quad (2.6)$$

Theorem 2.2 (De Castro's Comparison Theorem [3])

If (i)  $f_2(x,v) \geq f_1(x,v)$  on  $C_1$ , the equality occurring at a finite number of points on  $C_1$

and (ii)  $f_2(0,0) < 0$ ,

then there exists at least one closed trajectory of (2.5) in the  $(x,v)$  plane which is not exterior to  $C_1$ .

Proof

The equation (2.3) is a particular case of the system (2.1) in the  $(x,v)$  plane where

$$P_1 = v, \quad Q_1 = -f_1v - g$$

So is equation (2.5) of (2.2) where

$$P_2 = v, \quad Q_2 = -f_2v - g$$

At a point of intersection of a trajectory of (2.5) with  $C_1$  in the  $(x,v)$  plane, we have

$$P_1Q_2 - P_2Q_1 = -v^2(f_2 - f_1) \leq 0 \text{ by hypothesis (i)}$$

It follows from Cor 5 that (2.5) has a closed trajectory which is not exterior to  $C_1$ .

(C) Liénard system

Consider a Liénard equation

$$\ddot{x} + \dot{x}f_1(x) + g(x) = 0 \quad (2.7)$$

Where  $g(x)$  sign  $x > 0$  so that any trajectory of (2.7) is described in a clockwise sense in the Liénard plane. Suppose the equation (2.7) has a closed trajectory  $C_1$  in this plane.

Now consider another Liénard equation

$$\ddot{x} + \dot{x}f_2(x) + g(x) = 0 \quad (2.8)$$

Let  $F_i(x) = \int_0^x f_i(\xi)d\xi$ ,  $i = 1, 2$  and let  $f_1$  and  $f_2$

be even functions of  $x$  so that  $F_1$  and  $F_2$  are odd.

Theorem 2.3

If  $F_2$  sign  $x \geq F_1$  sign  $x$  on  $C_1$ , the equality occurring at a finite number of points on  $C_1$ , then any trajectory of (2.8) which meets  $C_1$  subsequently passes into the interior of  $C_1$ . If, in addition,  $f_2(0) < 0$ , then there exists at least a closed trajectory of (2.8) in the Liénard plane which is not exterior to  $C_1$ .

Proof

The equations (2.7) and (2.8) in the Liénard plane  $(x, z)$  can be written as the Liénard systems

$$\left. \begin{aligned} \dot{x} &= z - F_1(x) = P_1, \text{ say} \\ \dot{z} &= -g(x) = Q_1, \text{ say} \end{aligned} \right\} \quad (2.9)$$

$$\left. \begin{aligned} \dot{x} &= z - F_2(x) = P_2, \text{ say} \\ \dot{z} &= -g(x) = Q_2, \text{ say} \end{aligned} \right\} \quad (2.10)$$

respectively.

At a point of intersection of a trajectory of (2.8)

with  $C_1$  in the  $(x, z)$  plane, we have

$$P_1Q_2 - P_2Q_1 = -g(F_2 - F_1) \\ \leq 0 \text{ on } C_1.$$

The first part of the theorem follows by Cor 4. Since  $f_2(0) < 0$ , the origin which is the only singular point of (2.8), is unstable. Hence by Cor 5, there exists at least a closed trajectory of (2.8) in the Liénard plane which is not exterior to  $C_1$ . This establishes the theorem.

Chapter III

Abscissial Transformation

Let  $W(x)$  be any function such that

- (i)  $W(x) \uparrow$  from  $-\infty$  to  $+\infty$  as  $x \uparrow$  from  $-\infty$  to  $+\infty$
- (ii) the derivative  $\frac{dW}{dx} = w(x)$ , say, is continuous in  $-\infty < x < \infty$ .

If  $x_2 = W(x_1)$  and  $y_2 = y_1$  then  $(x_2, y_2) = T(x_1, y_1)$  defines a continuous one-to-one transformation of the  $(x_1, y_1)$  plane onto the  $(x_2, y_2)$  plane. Then we call  $T$  an abscissial transformation of the plane. Obviously  $T$  has an inverse transformation  $T'$  which is also abscissial and corresponds to the inverse function of  $W(x)$ . Moreover if  $(x_1, y_1)$  travels along a curve  $C_1$  then  $(x_2, y_2) = T(x_1, y_1)$  travels along some curve  $C_2$ . We write it as  $C_2 = TC_1$ .

Theorem 3.1

If  $C_1$  is a trajectory of the system

$$\dot{x}_1 = y_1, \dot{y}_1 = -y_1 f(W(x_1), y_1) w(x_1) - g(W(x_1)) w(x_1) \quad (3.1)$$

then  $C_2 = TC_1$  is a trajectory of the system:

$$\dot{x}_2 = y_2, \dot{y}_2 = -y_2 f(x_2, y_2) - g(x_2) \quad (3.2)$$

Proof

Let  $x_1(t), y_1(t)$  be a solution of (3.1) whose locus is  $C_1$ . If  $x_2(t) = W(x_1(t)), y_2(t) = y_1(t)$  then  $C_2$  is the locus of  $x_2(t), y_2(t)$ .

Now  $\dot{x}_2(t) = w(x_1) \dot{x}_1 = w(x_1) y_1 = w(\Omega(x_2)) y_2$

where  $x_1 = \Omega(x_2)$  is the inverse of  $x_2 = W(x_1)$ .

Again  $\dot{y}_2(t) = \dot{y}_1(t) = -y_1 f(W(x_1), y_1) w(x_1) - g(W(x_1)) w(x_1)$   
 $= -y_2 f(x_2, y_2) w(\Omega(x_2)) - g(x_2) w(\Omega(x_2))$

That is,  $x_2(t), y_2(t)$  is a solution of the system

$$\dot{x}_2 = \frac{y_2}{\sigma(x_2, y_2)}, \quad \dot{y}_2 = \frac{-y_2 f(x_2, y_2) - g(x_2)}{\sigma(x_2, y_2)} \quad (3.3)$$

where  $\sigma(x_2, y_2) = \frac{1}{w(\Omega(x_2))}$ . So  $C_2$  is a trajectory of

(3.3).

But (3.2) and (3.3) have the same trajectories.

Therefore,  $C_2$  is a trajectory of (3.2).

Now we can prove that under abscissial transformation the energy at a point on  $C_1$  is equal to the energy at a corresponding point on  $C_2$ . For this purpose we will establish the following two invariance theorems on energy which will be found useful in Chapter V. As we are interested in a periodic solution of an equation, the theorems will be confined to energies on closed trajectories only.

Theorem 3.2

If  $C_1$  is a closed trajectory of (3.1) then  $C_2$  is a closed trajectory of (3.2) and conversely.

Furthermore the greatest and least values of the phase energy of (3.1) on  $C_1$  are equal to the greatest

and least values of the phase energy of (3.2) on  $C_2$ .

Proof

$$E(x_2, y_2) = \frac{1}{2}y_2^2 + G(x_2) \quad (3.4)$$

is, by definition, the phase energy of (3.2) where

$$G(x_2) = \int_0^{x_2} g(\xi) d\xi$$

But

$$\int_0^{x_1} g(W(\xi)) w(\xi) d\xi = \int_0^{x_1} \frac{dG(W(\xi))}{d\xi} d\xi = G(W(x_1))$$

Hence the phase energy of (3.1) is

$$\frac{1}{2}y_1^2 + G(W(x_1)) = E(W(x_1), y_1) \quad (3.5)$$

Therefore, if  $x_2 = W(x_1)$ ,  $y_2 = y_1$  then (3.4) and (3.5)

are equal. That is,

phase energy of (3.1) at  $(x_1, y_1)$

$$= \text{phase energy of (3.2) at } T(x_1, y_1).$$

Therefore, maximum and minimum phase energies on  $C_1$  and  $C_2$  are the same.

Theorem 3.3

If  $f$  is function of  $x_2$  only then (3.1) and (3.2) are Liénard equations and a Liénard energy is defined.

In this case the greatest and least values of the Liénard energy of (3.1) on  $C_1$  are equal to the greatest and least values of the Liénard energy of (3.2) on  $C_2$ .

Proof

$$V(x_2, y_2) = \frac{1}{2}(y_2 + F(x_2))^2 + G(x_2) \quad (3.6)$$

is the Liénard energy of (3.2) where  $F(x_2) = \int_0^{x_2} f(\xi) d\xi$ .

But  $\int_0^{x_1} f(W(\xi)) w(\xi) d\xi = F(W(x_1))$ . So the Liénard energy of (3.1) is

$$\frac{1}{2}(y_1 + F(W(x_1)))^2 + G(W(x_1)) = V(W(x_1), y_1) \quad (3.7)$$

Therefore, if  $x_2 = W(x_1)$ ,  $y_2 = y_1$  then (3.6) and (3.7) are equal. That is, under abscissial transformation, Liénard energy is same at corresponding points. Therefore the maximum and minimum Liénard energies on  $C_1$  and  $C_2$  are the same.

Definition

We say that the oscillation equations

$$\ddot{x} + \dot{x}f(W(x), \dot{x}) w(x) + g(W(x)) w(x) = 0 \quad (3.8)$$

$$\ddot{x} + \dot{x}f(x, \dot{x}) + g(x) = 0 \quad (3.9)$$

are abscissially equivalent. We have just proved that the trajectories in the phase plane of (3.9) can be got from those of (3.8) by making the abscissial transformation corresponding to function  $W(x)$ . That is, if we know the trajectories of one, we can immediately find the trajectories of the other.

Theorem 3.4

Suppose that (i)  $g(x) \text{ sign } x > 0$  for  $x \neq 0$  (3.10)

(ii)  $g'(0) > 0$  (3.11)

(iii)  $G(x) = \int_0^x g(\xi) d\xi \rightarrow +\infty$   $\begin{cases} \text{as } x \rightarrow +\infty \\ \text{as } x \rightarrow -\infty \end{cases}$  (3.12)

Then the function  $W(x)$  can be chosen so as to make

$$g(W(x)) w(x) = x.$$

[That is, (3.9) is abscissially equivalent to an equation of form  $\ddot{x} + \dot{x}\phi(x, \dot{x}) + x = 0$ ].

Proof

As  $x \uparrow$  from  $-\infty$  to  $+\infty$  the function  $\sqrt{2G(x)}$  sign  $x \uparrow$  from  $-\infty$  to  $+\infty$ . Let  $x = W(\xi)$  be the inverse of  $\xi = \sqrt{2G(x)}$  sign  $x$ . Then  $W(\xi) \uparrow$  from  $-\infty$  to  $+\infty$  as  $\xi \uparrow$  from  $-\infty$  to  $+\infty$ .

$$\text{Now } \xi^2 = 2G(x) = 2G(W(\xi))$$

$$\begin{aligned} \therefore \xi &= \frac{d}{d\xi} \left( \frac{1}{2} \xi^2 \right) = \frac{d}{d\xi} (G(W(\xi))) \\ &= g(W(\xi)) \frac{d(W(\xi))}{d\xi} \end{aligned} \quad (3.13)$$

$\frac{dW}{d\xi}$  is obviously continuous and positive for  $\xi \neq 0$ .

$$\begin{aligned} \text{We have } g(x) &= g(0) + xg'(0) + \frac{x^2}{2} g''(0) + \dots \\ &= 0 + xg'(0) + o(x^2) \text{ when } x \text{ is small} \end{aligned}$$

$$\begin{aligned} \text{But } G(x) &= \int_0^x g(\xi) d\xi = \frac{1}{2} x^2 g'(0) + o(x^3) \\ &= \frac{1}{2} x^2 [g'(0) + o(x)] \end{aligned}$$

$$\therefore \sqrt{2G(x)} = |x| \sqrt{g'(0) + o(x)}$$

$$\begin{aligned} \text{Again } \xi &= \sqrt{2G(x)} \text{ sign } x = x \sqrt{g'(0) + o(x)} \\ \frac{x}{\xi} &= \frac{1}{\sqrt{g'(0) + o(x)}} \rightarrow \frac{1}{\sqrt{g'(0)}} \text{ as } \xi \rightarrow 0 \end{aligned}$$

$\therefore$  there exists  $\left( \frac{dx}{d\xi} \right)_{\xi=0} = \frac{1}{\sqrt{g'(0)}} > 0$ , by hypothesis

$$\text{But } \frac{dW(\xi)}{d\xi} = \frac{dx}{d\xi} > 0 \text{ at } \xi = 0$$

Hence the derivative  $w(\xi)$  of  $W(\xi)$  is continuous and

positive in  $-\infty < \xi < +\infty$ .

∴ We have now from (3.13)

$$\xi = g(W(\xi)) w(\xi)$$

This establishes the theorem.

Chapter IV

Standard equations

In this Chapter the closed trajectories of certain standard equations are discussed. These standard equations have unique closed trajectories. At present, our object is to compute the greatest and least values of the phase and Liénard energies on the closed trajectory of a standard equation. They will be used in Chapter V in conjunction with the Comparison Theorem and Abcissial Transformation.

The first of the standard equations is the van der Pol equation

$$\frac{d^2x}{dt^2} + \frac{\lambda}{\mu^2}(x^2 - \mu^2)\frac{dx}{dt} + x = 0 \quad (4.1)$$

where  $\lambda$  and  $\mu$  are positive constants. It follows at once from Theorem 1.2 that this equation has one and only one closed trajectory in the Liénard plane. All other trajectories approach this closed trajectory asymptotically as  $t \rightarrow +\infty$ . It follows that the same is true of the trajectories in the phase plane of (4.1).

Let  $\bar{e}(\frac{\lambda}{\mu^2}, \mu^2)$ ,  $\underline{e}(\frac{\lambda}{\mu^2}, \mu^2)$  denote the greatest and least values, respectively of the phase energy  $\frac{1}{2}(x^2 + \dot{x}^2)$  as the point  $(x, \dot{x})$  varies round the closed trajectory of (4.1) in the phase plane. The change of variable  $x = \mu\xi$

reduces (4.1) to the normalised form

$$\frac{d^2\xi}{dt^2} + \lambda(\xi^2 - 1) \frac{d\xi}{dt} + \xi = 0 \quad (4.2)$$

Since  $x^2 + \dot{x}^2 = \mu^2(\xi^2 + \dot{\xi}^2)$  it follows that

$$\begin{aligned} \bar{e}\left(\frac{\lambda}{\mu^2}, \mu^2\right) &= \mu^2 \bar{e}(\lambda, 1) \\ \underline{e}\left(\frac{\lambda}{\mu^2}, \mu^2\right) &= \mu^2 \underline{e}(\lambda, 1) \end{aligned} \quad (4.3)$$

It is therefore sufficient to tabulate the functions  $\bar{e}(\lambda, 1)$  and  $\underline{e}(\lambda, 1)$ . For  $\lambda = 0.1, 0.2, \dots, 1.0$  and for  $\lambda = 2, 3, \dots, 10$  the periodic solution of (4.2) has been accurately computed by Urabe [4] and Urabe, Yanagisawa and Shinohara [5] respectively. It follows from (1.13) that the maximum and minimum values of the phase energy of the closed trajectory of (4.2) occur at points  $(\xi, \dot{\xi})$  at which  $\lambda(\xi^2 - 1)\dot{\xi}^2$  changes sign, that is, at points where the trajectory crosses the lines  $\xi = \pm 1$ . The exact coordinates of these intersection points were found from Urabe's tables by interpolation and the functions  $\bar{e}(\lambda, 1)$ ,  $\underline{e}(\lambda, 1)$  shown in table A were then calculated. Similarly let  $\bar{v}\left(\frac{\lambda}{\mu^2}, \mu^2\right)$ ,  $\underline{v}\left(\frac{\lambda}{\mu^2}, \mu^2\right)$  denote the greatest and least values of the Liénard energy function

$$V(x, z) = \frac{1}{2}x^2 + \frac{1}{2}\left[x - \lambda x + \frac{1}{3} \frac{\lambda}{\mu^2} x^3\right]^2$$

along the closed trajectory of (4.1). Since

$$V(x, z) = \mu^2 \left[ \frac{1}{2} \xi^2 + \frac{1}{2} (\dot{\xi} - \lambda \xi + \frac{1}{3} \lambda \xi^3)^2 \right],$$

it follows that

$$\left. \begin{aligned} \bar{v}\left(\frac{\lambda}{\mu^2}, \mu^2\right) &= \mu^2 \bar{v}(\lambda, 1) \\ \underline{v}\left(\frac{\lambda}{\mu^2}, \mu^2\right) &= \mu^2 \underline{v}(\lambda, 1) \end{aligned} \right\} \quad (4.4)$$

where  $\bar{v}(\lambda, 1)$ ,  $\underline{v}(\lambda, 1)$  are the numbers corresponding to (4.2). It follows from (1.14) that the maximum and minimum values of  $v(x, z)$  for the periodic solution of (4.2) occur at the points where  $\lambda(\frac{1}{3}\xi^3 - \xi)\xi$  changes sign, that is, at points where the trajectory crosses the lines  $\xi = \pm \sqrt{3}$ . The precise coordinates of these points of intersection were found from Urabe's tables by interpolation and the functions  $\bar{v}(\lambda, 1)$ ,  $\underline{v}(\lambda, 1)$  shown in Table A were then computed. From these tables and (4.3) and (4.4) we can readily calculate  $\bar{e}\left(\frac{\lambda}{\mu^2}, \mu^2\right)$ ,  $\underline{e}\left(\frac{\lambda}{\mu^2}, \mu^2\right)$ ,  $\bar{v}\left(\frac{\lambda}{\mu^2}, \mu^2\right)$ ,  $\underline{v}\left(\frac{\lambda}{\mu^2}, \mu^2\right)$  for a wide range of values of  $\frac{\lambda}{\mu^2}$  and  $\mu^2$ .

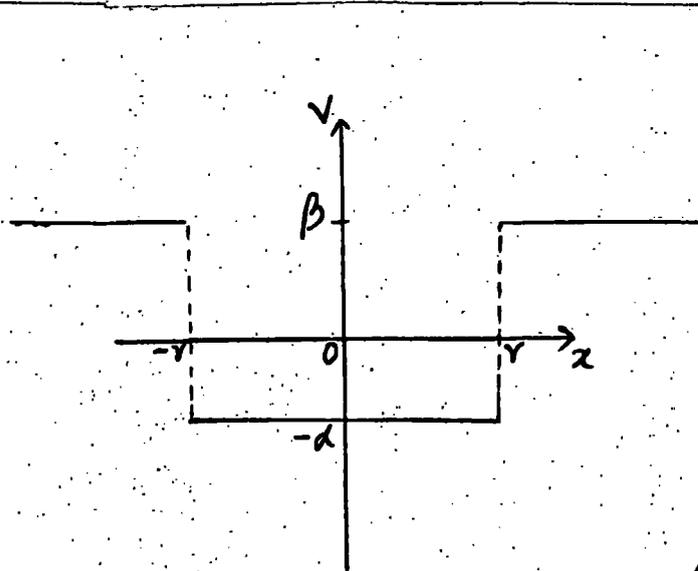
Our second standard equation is

$$\frac{d^2x}{dt^2} + \psi(x, \alpha, \beta, \gamma) \frac{dx}{dt} + x = 0 \quad (4.5)$$

where  $\alpha, \beta, \gamma$  are positive constants and  $\psi(x, \alpha, \beta, \gamma)$  is the step function which is equal to  $\beta$  in the range  $|x| > \gamma$  and is equal to  $-\alpha$  in the range  $|x| \leq \gamma$ . The Liénard system (1.9) associated with (4.5) is

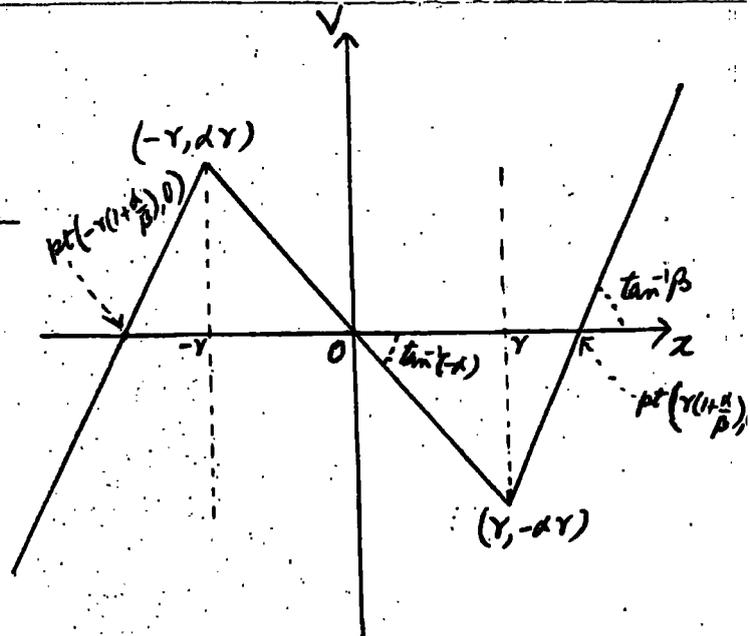
$$\frac{dx}{dt} = z - \Psi(x, \alpha, \beta, \gamma), \quad \frac{dz}{dt} = -x, \quad (4.6)$$

where  $\Psi(x, \alpha, \beta, \gamma) = \int_0^x \psi(x, \alpha, \beta, \gamma) d\xi$  is equal to  $-\alpha x$  in the range  $|x| \leq \gamma$  and equal to  $\beta x - (\alpha + \beta)\gamma \operatorname{sign} x$  for  $|x| \geq \gamma$ . The graphs of the function  $\psi(x, \alpha, \beta, \gamma)$ ,  $\Psi(x, \alpha, \beta, \gamma)$



$$V = \Psi(x, \alpha, \beta, \gamma)$$

Figure 1



$$V = \Psi(x, \alpha, \beta, \gamma)$$

Figure 2

are shown in Figures 1 and 2 respectively. Even though  $\psi(x, \alpha, \beta, \gamma)$  is discontinuous at  $x = \pm \gamma$  its integral  $\Psi(x, \alpha, \beta, \gamma)$  is continuous and satisfies a Lipschitz condition in  $-\infty < x < \infty$ . The solutions of (4.6) are therefore well behaved as regards the existence and

uniqueness problems. It follows that the same is true of the solutions of (4.5). From Theorem 1.2 we deduce that the system (4.6) has a unique closed trajectory in the  $(x, z)$  plane which is approached asymptotically by all other trajectories as  $t \rightarrow +\infty$ . It follows that the same is true of the trajectories in the phase plane of the equation (4.5). Let  $e^*(\alpha, \beta, \gamma)$ ,  $e_*(\alpha, \beta, \gamma)$  be the greatest and least values, respectively, of the phase energy  $\frac{1}{2}(x^2 + \dot{x}^2)$  as the point  $(x, \dot{x})$  varies along the closed trajectory of (4.5). Similarly let  $v^*(\alpha, \beta, \gamma)$ ,  $v_*(\alpha, \beta, \gamma)$  denote the greatest and least values of the Liénard energy  $\frac{1}{2}x^2 + \frac{1}{2}[\dot{x} + \psi(x, \alpha, \beta, \gamma)]^2$  along the closed trajectory. The change of variable  $x = \gamma\xi$  reduces (4.5) to the form

$$\frac{d^2\xi}{dt^2} + \psi(\xi, \alpha, \beta, 1) \frac{d\xi}{dt} + \xi = 0. \quad (4.7)$$

As before, we also deduce that

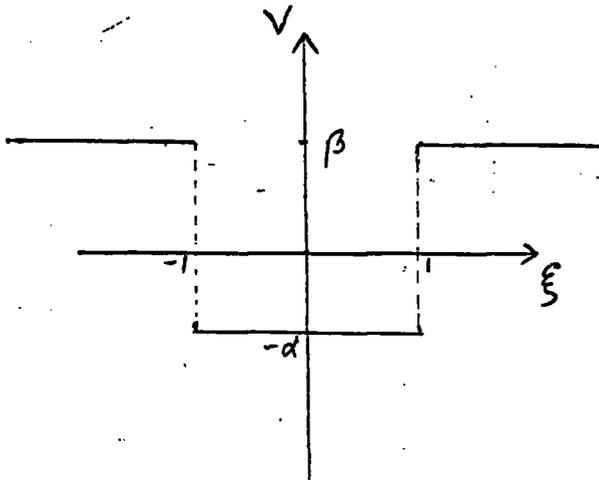
$$\begin{aligned} e^*(\alpha, \beta, \gamma) &= \gamma^2 e^*(\alpha, \beta, 1), & e_*(\alpha, \beta, \gamma) &= \gamma^2 e_*(\alpha, \beta, 1) \\ v^*(\alpha, \beta, \gamma) &= \gamma^2 v^*(\alpha, \beta, 1), & v_*(\alpha, \beta, \gamma) &= \gamma^2 v_*(\alpha, \beta, 1) \end{aligned} \quad (4.8)$$

From (1.13) the maximum and minimum values of the phase energy are attained at points where  $\psi(\xi, \alpha, \beta, 1)\dot{\xi}^2$  changes sign, that is, at the points where the closed trajectory crosses the lines  $\xi = \pm 1$ . It was by finding these points of intersection that the functions  $e^*(\alpha, \beta, 1)$ ,

$e_*(\alpha, \beta, 1)$  displayed in Table B were calculated. Similarly the maximum and minimum of the Liénard energy is attained at the points where  $\Psi(\xi, \alpha, \beta, 1)\xi$  changes sign, that is, at the points where the closed trajectory crosses the lines  $\xi = \pm (\alpha + \beta)/\beta$ . By finding these points of intersection the functions  $v^*(\alpha, \beta, 1)$ ,  $v_*(\alpha, \beta, 1)$  displayed in Figure B were computed.

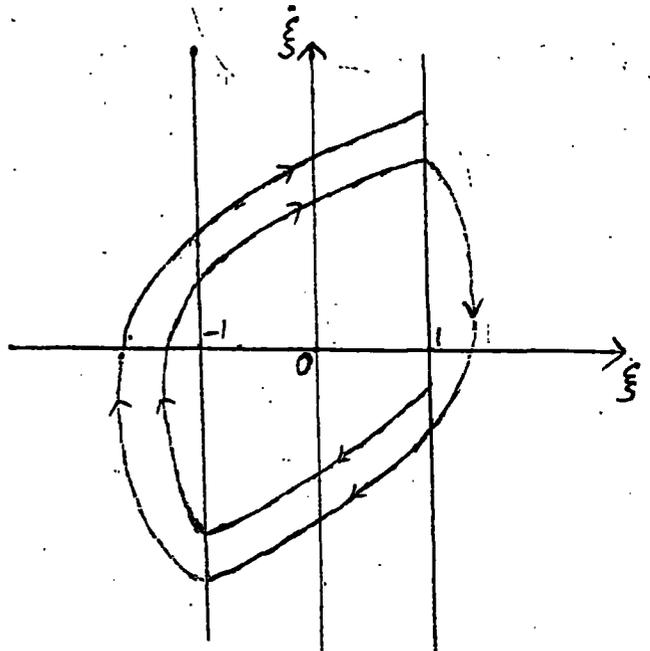
We now explain how to find the points of intersection of the lines  $\xi = \pm 1$ ,  $\xi = \pm (\alpha + \beta)/\beta$  with the closed trajectory in the phase plane of (4.7).

Trajectories of (4.7) in phase plane are made up (Figure 4)



$$V = \Psi(\xi, d, \beta, 1)$$

Figure 3



A trajectory of equation (4.7)  
 Red curves are trajectories of  $\xi - d\dot{\xi} + \xi = 0$   
 Green curves are trajectories of  $\xi + \beta\dot{\xi} + \xi = 0$

Figure 4

of pieces of trajectories of

$$\ddot{\xi} - \alpha \dot{\xi} + \xi = 0 \quad (4.9)$$

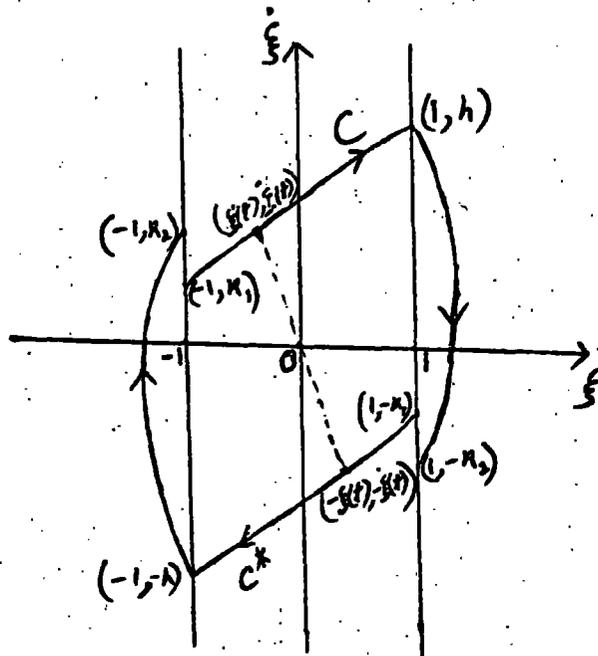
in range  $-1 \leq \xi \leq 1$  and pieces of trajectories of

$$\ddot{\xi} + \beta \dot{\xi} + \xi = 0 \quad (4.10)$$

in range  $|\xi| \geq 1$ . Since  $\psi(\xi, \alpha, \beta, 1) = \psi(-\xi, \alpha, \beta, 1)$ ,

if  $\xi(t)$  is a solution of (4.7), then so is  $-\xi(t)$ . Thus

if the locus of  $(\xi(t), \dot{\xi}(t))$  is  $C$ , then the locus  $C^*$  of



Trajectories of equation (4.7)

Figure 5

$(-\xi(t), -\dot{\xi}(t))$  is also a trajectory and is got by rotating  $C$  through  $\pi$  radians about origin. If  $C$  is trajectory

passing through  $(-1, k_1)$ ,  $(1, h)$ ,  $(1, -k_2)$  then  $C^*$  is the trajectory passing through  $(1, -k_1)$ ,  $(-1, -h)$ ,  $(-1, k_2)$ . In order that  $C$  be a piece of closed trajectory it is necessary and sufficient that  $k_1 = k_2$ .

For any point  $(1, h)$  we can find  $k_1$  and  $k_2$  as functions of  $h$ . If we plot the graphs  $V = k_1(h)$ ,  $V = k_2(h)$  then

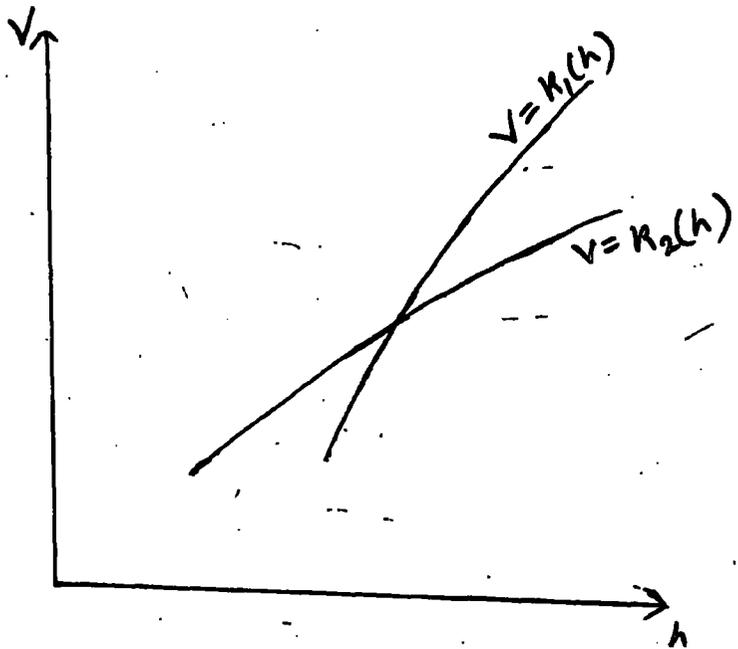


Figure 6

the point where these graphs cross has  $k_1(h) = k_2(h) = k$ , say. The point of intersection of graphs determines  $h, k$

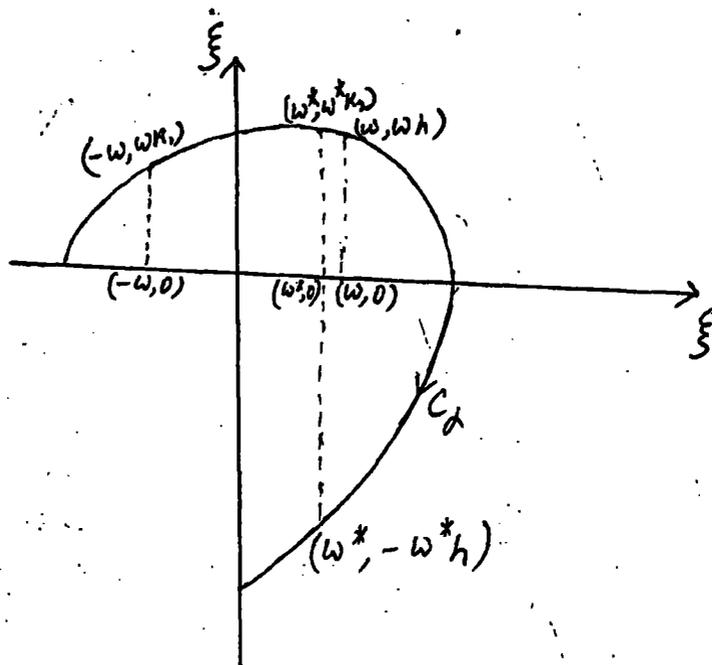
for the closed trajectory. So problem is solved by computing functions  $k_1(h)$ ,  $k_2(h)$  and finding their point of intersection.

Now let us consider the equation

$$\ddot{\xi} + \psi(\xi, \alpha, \alpha, 1)\dot{\xi} + \xi = 0. \quad (4.11)$$

Suppose we have computed one trajectory  $C_\alpha$  of (4.9).

If  $C_\alpha$  passes through points  $(-w, wk_1)$ ,  $(w, wh)$  then by shrinking  $C_\alpha$  by a factor  $\frac{1}{w}$  we would get a trajectory through points  $(-1, k_1)$ ,  $(1, h)$ . For each value of  $w$ , we



A trajectory of equation (4.9)

Figure 17

can determine from  $C_\alpha$  a pair of values  $h, k_1$ . We can then plot a continuous graph of the function  $k_1(h)$ . The function  $k_1(h)$  will be denoted by  $k_1(h, \alpha)$  to indicate its dependence upon the parameter  $\alpha$  in (4.9). We then plot the graph

$$V = k_1(h, \alpha) \quad (4.12)$$

in the  $(h, V)$  plane.

A trajectory  $C_\alpha^*$  of

$$\ddot{\xi} + \alpha \dot{\xi} + \xi = 0 \quad (4.13)$$

would be obtained by reflecting  $C_\alpha$  in the  $\xi$ -axis. If  $C_\alpha^*$  is trajectory of (4.13) through points  $(w^*, w^*h)$ ,  $(w^*, -w^*k_2)$  then by scaling by a factor  $\frac{1}{w^*}$  we would get a trajectory of (4.13) through points  $(1, h)$ ,  $(1, -k_2)$ . So for each value of  $w^*$  we can determine from  $C_\alpha$  a pair of values  $h, k_2$  and plot the graph

$$V = k_2(h, \alpha) \quad (4.14)$$

in the  $(h, V)$  plane.

By considering the equation

$$\ddot{\xi} + \psi(\xi, \beta, \beta, 1)\dot{\xi} + \xi = 0, \quad (4.15)$$

we can similarly plot the graphs

$$V = k_1(h, \beta) \quad (4.16)$$

and

$$V = k_2(h, \beta) \quad (4.17)$$

in the  $(h, V)$  plane.

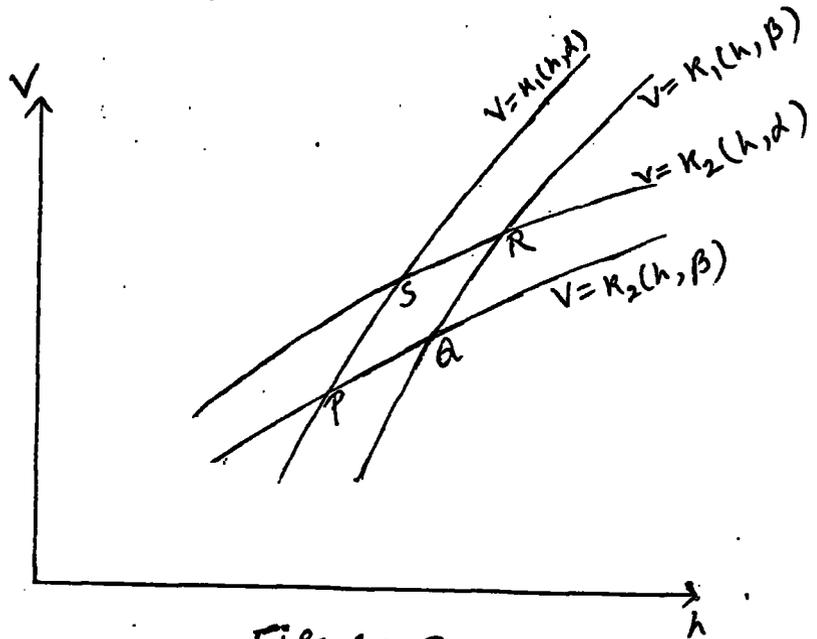


Figure 8

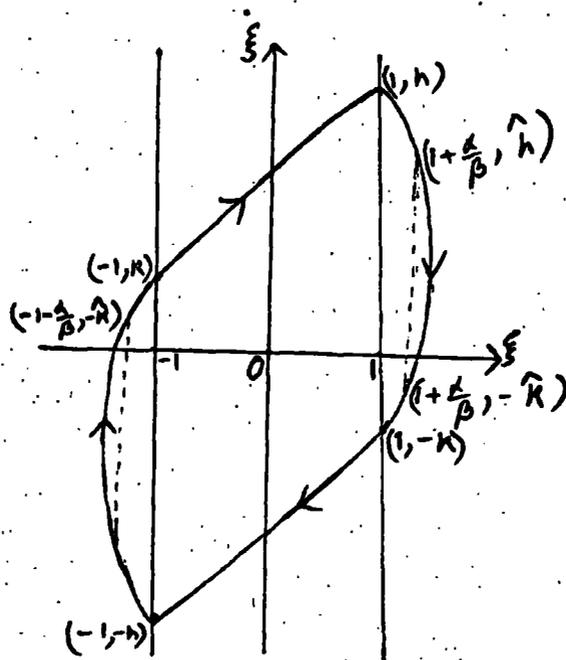
Then the point  $P$  where the graphs (4.12) and (4.17) intersect has coordinates  $(h, k)$  from which we deduce the points of intersection  $(1, h)$ ,  $(1, -k)$  of the line  $\xi = + 1$  with the closed trajectory of (4.7). The point  $Q$  gives the corresponding point for (4.15), the point  $R$  for the equation

$$\ddot{\xi} + \psi(\xi, \beta, \alpha, 1)\dot{\xi} + \xi = 0 \quad (4.18)$$

and the point S for (4.11).

From (1.13) the phase energy  $\frac{1}{2}(\xi^2 + \dot{\xi}^2)$  of (4.7) takes its maximum and minimum values on the closed trajectory at the points where  $\psi(\xi, \alpha, \beta, 1)$  changes sign - that is, at the points  $\xi = \pm 1$ . Hence the point P whose coordinates are  $(h, k)$  determines the maximum energy  $e^*(\alpha, \beta, 1) = \frac{1}{2}(1 + h^2)$  and minimum energy  $e_*(\alpha, \beta, 1) = \frac{1}{2}(1 + k^2)$ . By this method the functions  $e^*(\alpha, \beta, 1)$  and  $e_*(\alpha, \beta, 1)$  displayed in Figure B were computed.

Our next step will be to find out  $v^*(\alpha, \beta, 1)$  and  $v_*(\alpha, \beta, 1)$ . For this purpose, we find out the points of intersection of the lines  $\xi = \pm (1 + \frac{\alpha}{\beta})$  with the closed



*closed trajectory of equation (4.7)*

Figure 9

trajectory of (4.7). Suppose the line  $\xi = 1 + \frac{\alpha}{\beta}$  meets the closed trajectory at points  $(1 + \frac{\alpha}{\beta}, \hat{h})$  and  $(1 + \frac{\alpha}{\beta}, -\hat{k})$ . Then

$$v^*(\alpha, \beta, 1) = \frac{1}{2} \left[ \left(1 + \frac{\alpha}{\beta}\right)^2 + \hat{h}^2 \right]$$

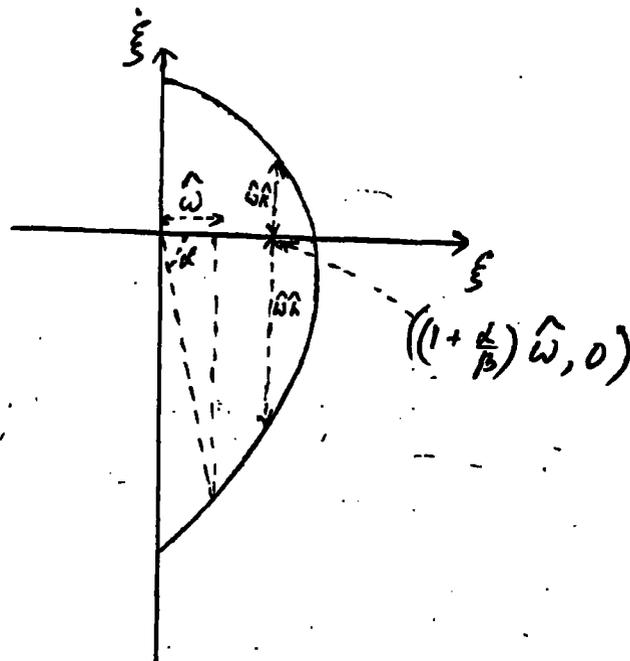
and

(4.19)

$$v_*(\alpha, \beta, 1) = \frac{1}{2} \left[ \left(1 + \frac{\alpha}{\beta}\right)^2 + \hat{k}^2 \right]$$

we explain below the method of finding  $\hat{h}$  and  $\hat{k}$ .

If a trajectory of (4.10) goes through points  $(1, h)$ ,  $(1 + \frac{\alpha}{\beta}, \hat{h})$ ,  $(1 + \frac{\alpha}{\beta}, -\hat{k})$ ,  $(1, -k)$  then the trajectory with scale factor  $\hat{w}$  goes through points



$$\alpha = \tan^{-1}(-h)$$

A trajectory of  $\ddot{\xi} - \beta \dot{\xi} + \xi = 0$

Figure 10.

$$(\hat{w}, \hat{wh}), \left( \left(1 + \frac{\alpha}{\beta}\right)\hat{w}, \hat{hw} \right), \left( \left(1 + \frac{\alpha}{\beta}\right)\hat{w}, -\hat{k}\hat{w} \right), (\hat{w}, -\hat{k}\hat{w}).$$

On a loop of a trajectory of (4.9), draw the line with slope  $-h$  where  $h$  is the value for periodic solution of equation (4.7). Suppose  $(\hat{w}, -\hat{wh})$  is the point where this line meets this loop. Draw a perpendicular to the  $\xi$ -axis through  $\left( \left(1 + \frac{\alpha}{\beta}\right)\hat{w}, 0 \right)$ . The distances of this perpendicular to the  $\xi$ -axis from the curve are  $\hat{wh}$  and  $\hat{wk}$ . So dividing these distances by  $\hat{w}$ , we get  $\hat{h}$  and  $\hat{k}$ .

We have thus found out  $e^*$ ,  $e_*$ ,  $v^*$ ,  $v_*$  for the closed trajectory of the equation (4.7) when  $\alpha$  and  $\beta$  are both positive. The actual computed results for different  $\alpha$ 's and  $\beta$ 's are shown in Table B.

Table A

$\bar{e}$ ,  $\underline{e}$ ,  $\bar{v}$ ,  $\underline{v}$  for the closed trajectory of the van der pol equation

$$\ddot{x} + \lambda(x^2 - 1)\dot{x} + x = 0 \quad (\lambda > 0).$$

$\lambda$	$\bar{e}$	$\bar{v}$	$\underline{v}$	$\underline{e}$
0.2	2.28	2.06	1.92	1.76
0.4	2.61	2.19	1.85	1.56
0.6	2.99	2.32	1.79	1.41
0.8	3.47	2.46	1.74	1.28
1.0	3.95	2.63	1.70	1.17
2.0	7.74	3.81	1.58	0.90
3.0	13.23	5.47	1.54	0.79
4.0	20.62	7.56	1.52	0.74
5.0	29.64	10.06	1.51	0.70
6.0	40.33	12.99	1.51	0.67
8.0	66.79	20.09	1.51	0.64
10.0	100.79	28.99	1.50	0.62

Table B

$e^*$ ,  $e_*$ ,  $v^*$ ,  $v_*$  for the closed trajectory of the equation

$$\ddot{x} + x f(x, \alpha, \beta, 1) + x = 0, \text{ where}$$

$$f(x, \alpha, \beta, 1) = -\alpha \text{ for } |x| < 1$$

$$= \beta \text{ for } |x| > 1.$$

$\alpha$	$e^*$	$B = \frac{1}{4}$		
		$v^*$	$v_*$	$e_*$
0.25	3.80	3.14	2.91	2.34
0.50	10.80	7.23	6.69	6.38
1	30.53	23.63	21.11	15.62
1.5	60.01	48.76	40.43	30.92
2	95.72	74.12	61.50	47.06
2.5	136.62	99.87	87.19	66.39
3.5	245.81	176.26	161.31	117.08
4	333.32	228.17	212.47	158.03
5	545.00	386.41	352.15	257.918

$$\underline{B = \frac{1}{2}}$$

$\alpha$	$e^*$	$v^*$	$v_*$	$e_*$
0.25	2.21	1.72	1.52	1.28
0.50	4.58	3.42	2.89	2.08
1	12.02	8.16	6.76	4.16
1.50	22.94	15.02	12.43	6.90
2	35.36	21.28	18.04	9.83
2.50	52.62	27.87	24.01	14.17
3.50	92.98	46.47	41.90	22.41
4	120.94	55.63	51.31	28.85
5	188.10	87.88	79.26	44.40

$$\underline{B = 1}$$

$\alpha$	$e^*$	$v^*$	$v_*$	$e_*$
0.25	1.48	1.20	0.967	0.796
0.50	2.83	2.33	1.58	1.00
1	6.85	3.81	2.72	1.33
1.50	12.21	6.77	4.41	1.86
2	18.50	10.28	6.50	2.31
2.50	26.73	14.95	9.01	2.71
3.50	47.06	22.31	14.02	3.63
4	58.60	26.02	17.46	4.09
5	85.91	37.03	25.07	5.15

B = 1.5

$\alpha$	$e^*$	$v^*$	$v_*$	$e_*$
0.25	1.26	0.96	0.82	0.64
0.50	2.30	1.59	1.08	0.74
1.00	5.21	2.88	1.76	0.86
1.50	9.36	4.78	2.58	0.94
2.00	14.18	6.74	3.42	1.04
2.50	20.88	9.02	4.65	1.14
3.50	35.36	14.11	7.12	1.23
4.00	45.06	17.71	8.91	1.32
5.00	66.63	24.22	12.37	1.44

B = 2

$\alpha$	$e^*$	$v^*$	$v_*$	$e_*$
0.25	1.20	0.81	0.698	0.597
0.50	2.07	1.33	0.901	0.63
1.00	4.76	2.67	1.36	0.68
1.50	8.50	3.95	1.87	0.71
2.00	12.60	5.58	2.44	0.717
2.50	18.21	7.05	3.16	0.724
3.50	31.47	11.13	4.67	0.724
4.00	39.66	13.32	5.56	0.724
5.00	60.67	19.41	7.66	0.724

B = 2.5

$\alpha$	$e^*$	$v^*$	$v_*$	$e_*$
0.25	1.13	0.74	0.659	0.55
0.50	1.97	1.06	0.812	0.58
1.00	4.50	2.14	1.13	0.60
1.50	8.02	3.11	1.48	0.61
2.00	12.12	4.38	1.89	0.615
2.50	17.86	5.78	2.32	0.62
3.50	30.53	8.95	3.34	0.625
4.00	38.43	11.02	3.93	0.625
5.00	59.36	15.97	5.23	0.625

B = 3.5

$\alpha$	$e^*$	$v^*$	$v_*$	$e_*$
0.25	1.09	0.69	0.62	0.53
0.50	1.89	0.93	0.70	0.54
1.00	4.31	1.65	0.89	0.55
1.50	7.72	2.38	1.11	0.55
2.00	11.64	3.23	1.34	0.55
2.50	17.44	4.22	1.60	0.55
3.50	29.76	6.82	2.20	0.55
4.00	37.57	8.37	2.52	0.55
5.00	58.28	11.37	3.23	0.55

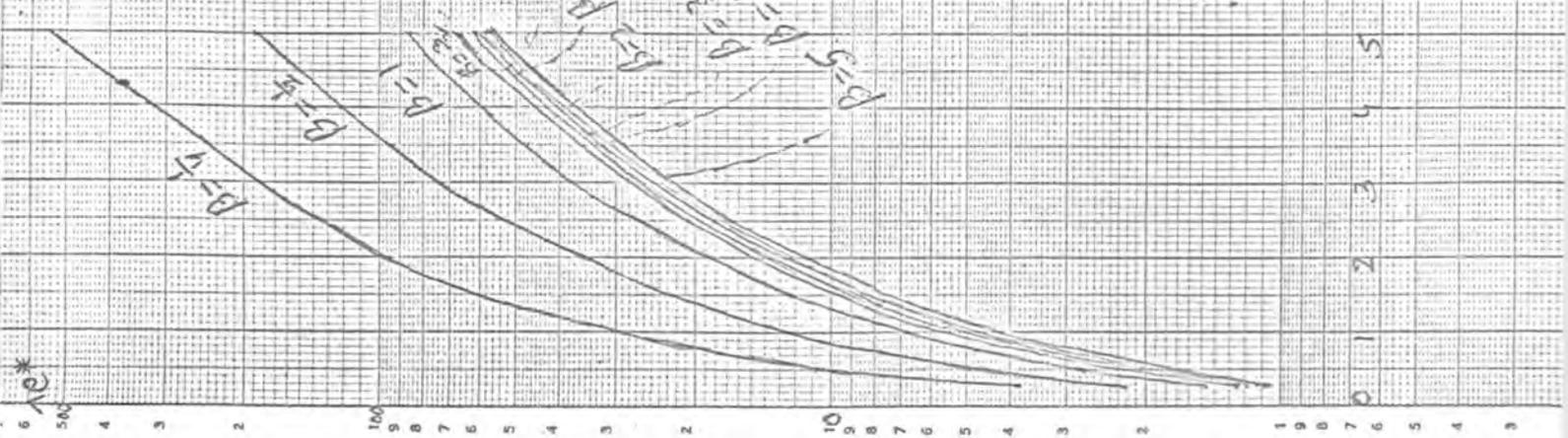
B = 4.00

$\alpha$	$e^*$	$v^*$	$v_*$	$e_*$
0.25	1.08	0.65	0.61	0.53
0.50	1.86	0.82	0.678	0.53
1.00	4.23	1.37	0.836	0.53
1.50	7.61	1.95	1.01	0.54
2.00	11.55	2.65	1.20	0.54
2.50	17.20	3.52	1.41	0.54
3.50	29.38	5.53	1.88	0.54
4.00	37.31	6.61	2.14	0.54
5.00	57.85	9.32	2.72	0.54

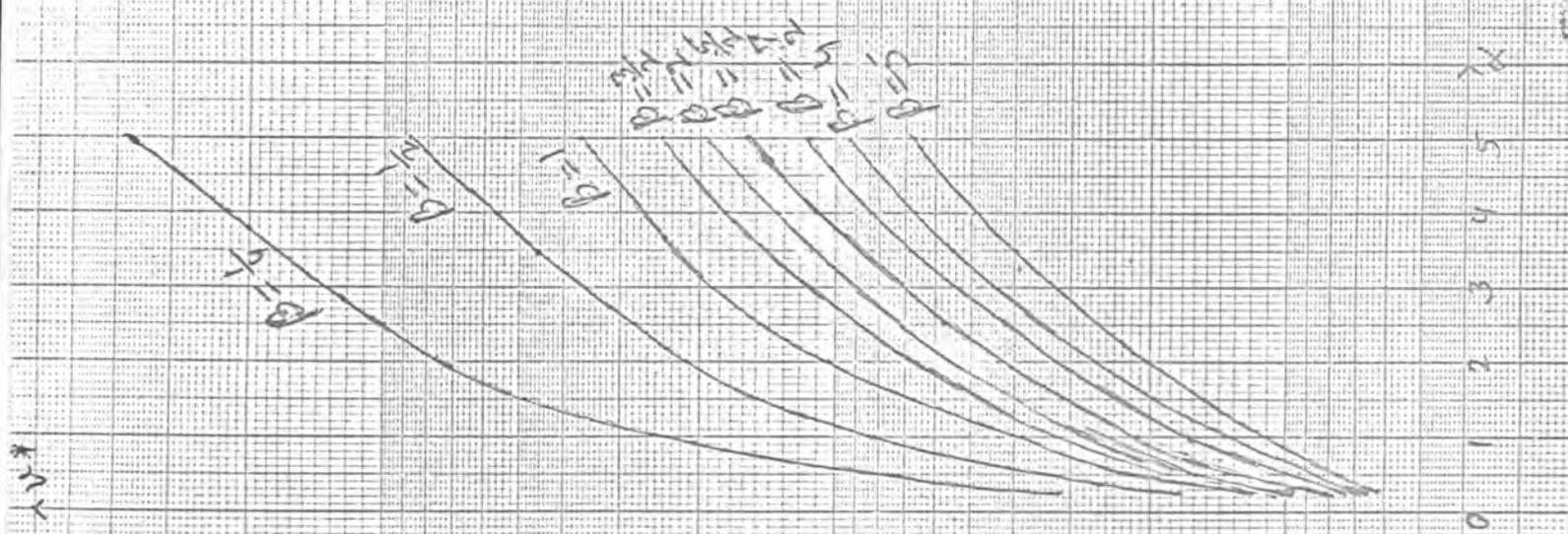
B = 5.00

$\alpha$	$e^*$	$v^*$	$v_*$	$e_*$
0.25	1.06	0.62	0.555	0.52
0.50	1.83	0.76	0.61	0.52
1.00	4.15	1.09	0.725	0.52
1.50	7.53	1.50	0.85	0.52
2.00	11.36	2.01	0.987	0.52
2.50	16.97	2.59	1.13	0.52
3.50	29.23	3.98	1.46	0.52
4.00	36.97	4.95	1.63	0.52
5.00	57.42	6.72	2.01	0.52

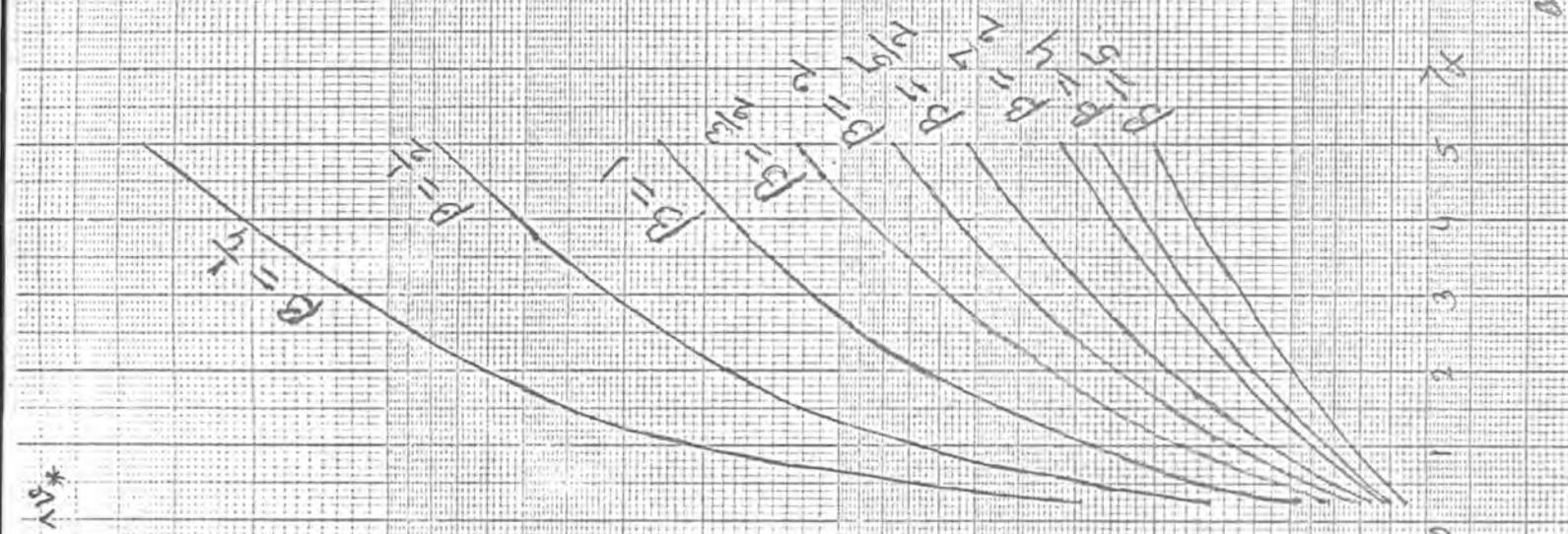
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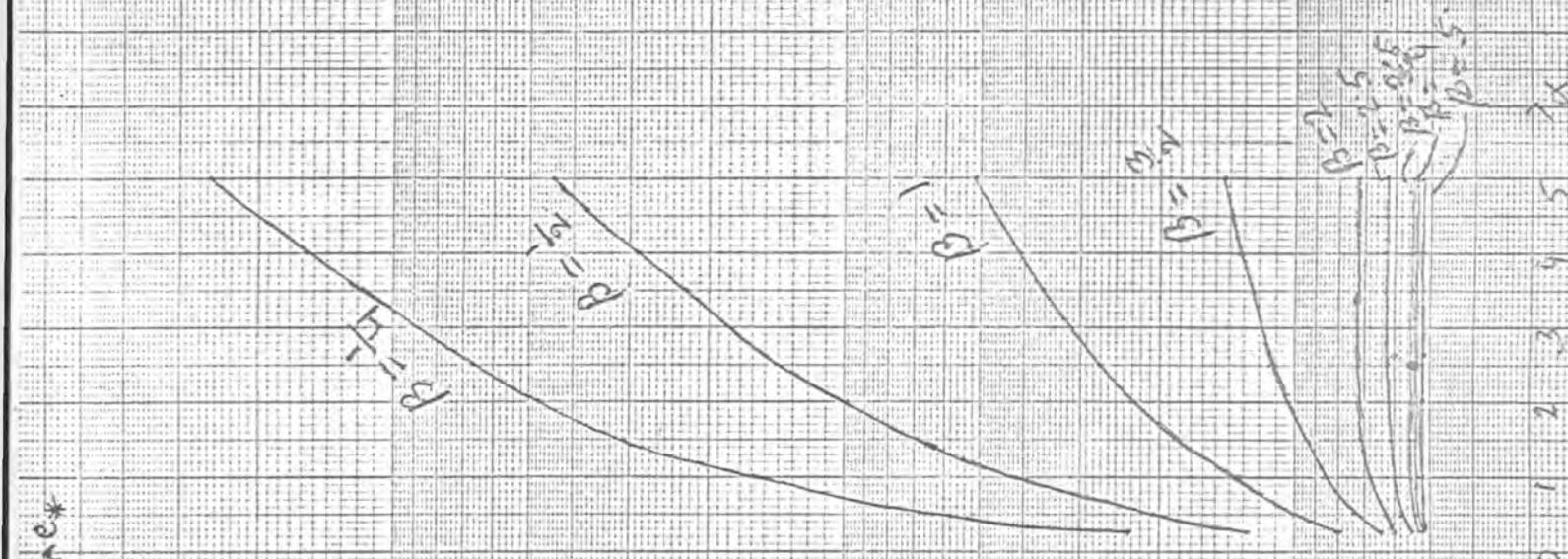
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Chapter V

Outer and inner boundary curves of a closed trajectory.

Suppose we are given an oscillation equation

$$\ddot{x} + f(x, \dot{x})\dot{x} + g(x) = 0 \quad (5.1)$$

Our idea in this Chapter is to find whether this equation has any closed trajectories and if so, where. We shall briefly outline the general procedure which will be followed by the illustration of an example.

Assuming that  $g(x)$  satisfies the conditions (3.10), (3.11) and (3.12), we can find from Theorem 3.4 an abscissially equivalent equation

$$\ddot{x} + \phi(x, \dot{x})\dot{x} + x = 0 \quad (5.2)$$

In the special case when  $f(x, \dot{x})$  is a function of  $x$  only the same will be true of  $\phi(x, \dot{x})$  and the graph  $v = \phi(x)$  can be easily drawn as a locus in the  $(x, v)$  plane of the point

$$x = \sqrt{2G(\theta)} \operatorname{sign} \theta, \quad v = \frac{f(\theta)}{g(\theta)} \sqrt{2G(\theta)} \operatorname{sign} \theta \quad (5.3)$$

as  $\theta$  varies from  $-\infty$  to  $+\infty$ .

Now consider the equations

$$\ddot{x} + A(x)\dot{x} + x = 0 \quad (5.4)$$

and

$$\ddot{x} + B(x)\dot{x} + x = 0 \quad (5.5)$$

where  $A(x)$ ,  $B(x)$  satisfy the requirements of Levinson and Smith's Theorem of Chapter I so that the equations

from outside. At all points on  $\Gamma_1^*$ ,  $\phi(x,y) > A(x)$ . So by comparison theorem, trajectories of (5.2) cross  $\Gamma_1^*$  inwards. This is true for any loop of a trajectory of (5.4) outside  $\Gamma_1$ . So there cannot be any closed trajectory of (5.2) outside  $\Gamma_1$ . Similarly there cannot be any closed trajectory of (5.2) inside  $\Gamma_2$ . Hence, when (5.6) holds, any closed trajectory of (5.2) must lie in the ring between  $\Gamma_1$  and  $\Gamma_2$ .

Suppose  $A(x)$  is a step function  $\psi(x, \alpha, \beta, \gamma)$  and  $B(x)$  a parabola  $\lambda(x^2 - \mu^2)$  so that (5.6) can be written as

$$\psi(x, \alpha, \beta, \gamma) < \phi(x, y) < \lambda(x^2 - \mu^2) \text{ for all } (x, y) \quad (5.7)$$

Using tables we now find maximum value  $e^*(\alpha, \beta, \gamma)$  of phase energy  $\frac{1}{2}(x^2 + y^2)$  on  $\Gamma_1$  and minimum value  $\underline{e}(\lambda, \mu^2)$  of phase energy on  $\Gamma_2$ . Then  $\Gamma$  (and all other closed trajectories of (5.2) if more than one) must lie in region

$$e^*(\alpha, \beta, \gamma) \leq \frac{1}{2}(x^2 + y^2) \leq \underline{e}(\lambda, \mu^2) \quad (5.8)$$

Let  $\Lambda$  be the closed trajectory of (5.1) corresponding to the closed trajectory  $\Gamma$  of (5.2). Since Theorem 3.2 shows that the energies on  $\Gamma$  and  $\Lambda$  are invariant under abscissial transformation  $\Lambda$  lies in the region

$$e^*(\alpha, \beta, \gamma) \leq \frac{1}{2}y^2 + G(x) \leq \underline{e}(\lambda, \mu^2) \quad (5.9)$$

In summary when  $g(x)$  satisfies (3.10), (3.11) and (3.12) and the condition (5.7) holds then

- (i) there exists a closed trajectory  $\Lambda$  of (5.1) in its phase plane,
- (ii)  $\Lambda$  lies in the region defined by (5.9), and
- (iii) all closed trajectories of (5.1) lie in this region.

An example

Locate the closed trajectory in the phase plane of

$$\ddot{x} + 4\dot{x}(x^2 - 1) + 2x^3 + x = 0 \quad (5.10)$$

using (i) phase energy,

and (ii) Liénard energy.

Solution There exists abscissially equivalent equation of form

$$\ddot{x} + \phi(x)\dot{x} + x = 0 \quad (5.11)$$

where graph of  $\phi$  is the locus of the point  $(x, v)$  where

$$x = \theta\sqrt{\theta^2 + 1} \text{ sign } \theta, \quad v = \frac{4(\theta^2 - 1)}{2\theta^2 + 1} \sqrt{\theta^2 + 1} \text{ sign } \theta$$

as  $\theta$  varies from  $-\infty$  to  $+\infty$ . The curve  $v = \phi(x)$  is plotted in Figure 2.

We see from the graph that

$$\psi(x, 4, 1, 2.2) < \phi(x) < 1.2(x^2 - 1.3^2)$$

$e^*$  for the closed trajectory of

$$\ddot{x} + \psi(x, \alpha, \beta, \gamma)\dot{x} + x = 0 \quad (5.12)$$

when  $\alpha = 4, \beta = 1, \gamma = 2.2$  is 283.6 and  $e$  for the closed trajectory of

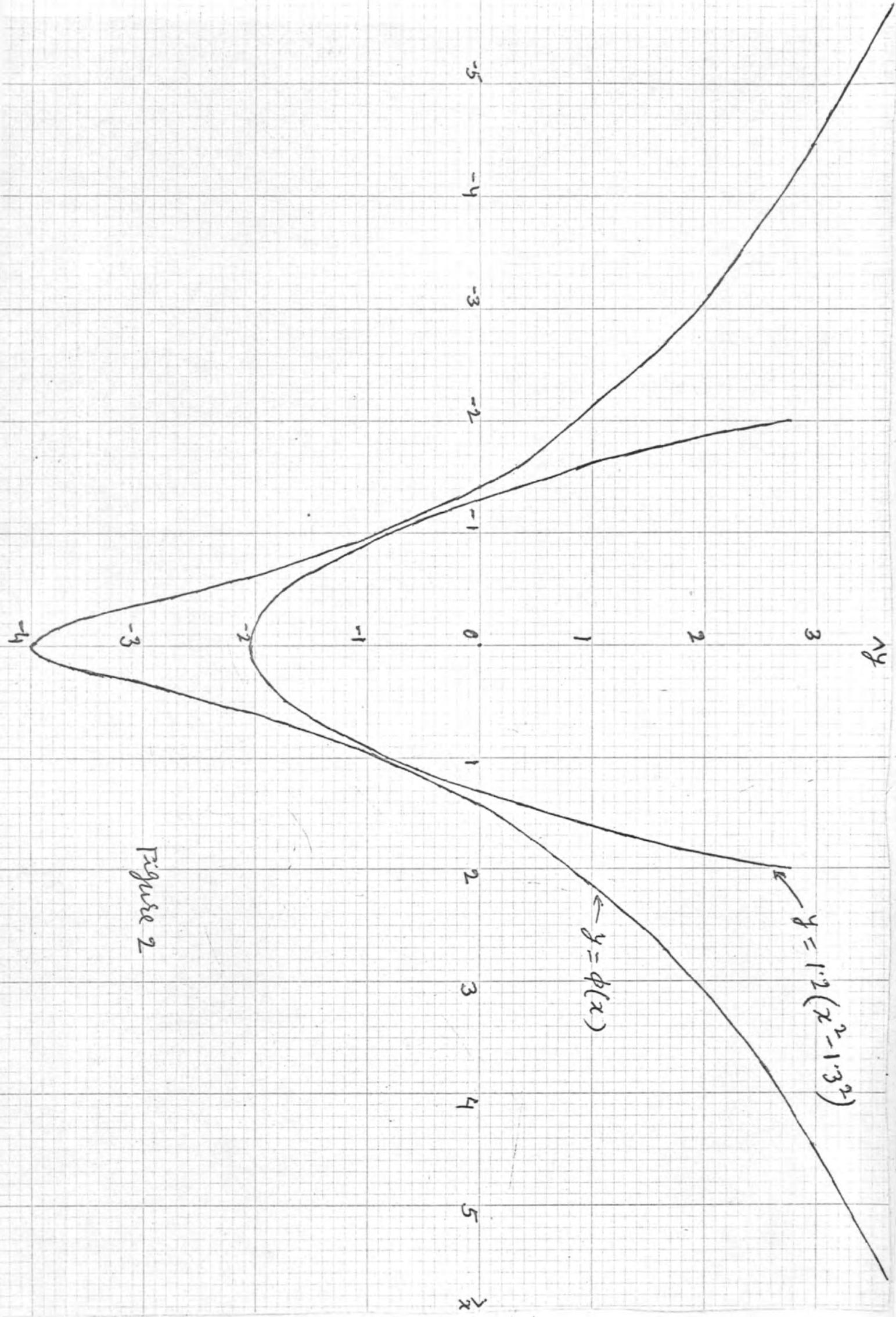


Figure 2

$$\ddot{x} + \lambda(x^2 - \mu^2)x + x = 0 \quad (5.13)$$

when  $\lambda = 1.2$  and  $\mu = 1.3$  is 1.50.

Therefore the closed trajectory of (5.11) lies between the circles

$$\frac{1}{2}(x^2 + y^2) = 1.50 \text{ and } \frac{1}{2}(x^2 + y^2) = 283.6.$$

Hence because of the invariance of energies on the corresponding closed trajectories under abscissial transformation we conclude that the closed trajectory of (5.10) lies between the closed curves

$$\frac{1}{2}(y^2 + \frac{x^4}{2} + \frac{x^2}{2}) = 1.50 \text{ and } \frac{1}{2}(y^2 + \frac{x^4}{2} + \frac{x^2}{2}) = 283.6.$$

Also we see from the graph that

$$\Psi(x, 4, 1.5, 2.2) < \Phi(x) < 1.2(x^2 - 1.3^2)$$

The maximum Liénard energy  $v^*$  ( $\alpha, \beta, \gamma$ ) for the closed trajectory of (5.12) when  $\alpha = 4$ ,  $\beta = 1.5$ ,  $\gamma = 2.2$  is 85.7 and the minimum Liénard energy  $\underline{v}$  for the closed trajectory of (5.13) when  $\lambda = 1.2$ ,  $\mu = 1.3$  is 2.65.

Therefore the closed trajectory of (5.11) lies between the closed curves

$$\frac{1}{2}(y + \Phi(x))^2 + \frac{1}{2}x^2 = 2.65 \text{ and}$$

$$\frac{1}{2}(y + \Phi(x))^2 + \frac{1}{2}x^2 = 85.7 \text{ where}$$

$$\Phi(x) = \int_0^x \phi(\xi) d\xi$$

Hence for the same reason as above we conclude that the

closed trajectory of (5.10) lies between the closed curves

$$\frac{1}{2} \left[ y + 4 \left( \frac{x^3}{3} - x \right) \right]^2 + \frac{x^4}{2} + \frac{x^2}{2} = 2.65 \text{ and}$$

$$\frac{1}{2} \left[ y + 4 \left( \frac{x^3}{3} - x \right) \right]^2 + \frac{x^4}{2} + \frac{x^2}{2} = 85.7$$

Remark I

The functions  $A(x)$  and  $B(x)$  need not necessarily be a parabola or a step function. They may both be parabolas or both step functions or some other functions so long as they satisfy (5.6) and we know the maximum and minimum energies on the closed trajectories of (5.4) and (5.5).

Remark II

It is obvious that to get a better approximation of the outer and inner boundary curves we must always choose  $A(x)$  and  $B(x)$  as close as possible to  $\Phi(x)$ . If  $B(x)$  be a parabola the following method would give a very good approximation of the corresponding boundary curve.

Take a transparent sheet with parabolas  $V = \lambda x^2$ ,  $\lambda > 0$ , on it. By coinciding the  $V$ -axis of the parabola with the  $V$ -axis of the curve  $V = \Phi(x)$ , shift the sheet up or down as necessary and find out which one of the parabolas  $V = \lambda(x^2 - \mu^2)$  is closest to and above the graph  $V = \Phi(x)$ .

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