LYAPUNOV-TYPE FUNCTIONS FOR NTH ORDER LINEAR ORDINARY DIFFERENTIAL EQUATIONS

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1. Introduction. The purpose of this paper is to introduce and utilize what we shall refer to as Lyapunov-type functions for the nth order real linear ordinary differential equation

(1.1)
$$\sum_{i=0}^{n} p_i(t) y^{(i)} = 0, \quad t \in J$$

where J is the half-open interval $[\alpha, \infty)$, $p_i \in \mathcal{C}(J \to \mathbb{R})$ $(i = 0, \dots, n)$ and $p_n(t) \neq 0$ for $t \in J$. We introduce the concept in § 1 and develop a systematic procedure for constructing Lyapunov-type functions in § 2. In § 3, we demonstrate how Lyapunov-type functions can be utilized to find coefficient criteria for (1.1) which guarantee that certain two-point boundary value problems are uniquely solvable. In a later paper, we apply Lyapunov-type functions to obtain oscillation results for higher order linear differential equations.

DEFINITIONS. Suppose the functions $a_{ij}(0 \le i, j \le n-1)$ and $b_i(0 \le i \le n-1)$ from J to R are such that

(1.2)
$$\frac{d}{dt} \left[\sum_{i,j=0}^{n-1} a_{ij}(t)y^{(i)}(t)y^{(j)}(t) \right]$$
$$= \sum_{i=0}^{n-1} b_i(t)(y^{(i)}(t))^2$$

for all $t \in J$ whenever y is a solution of (1.1). Then the function $\phi : \mathscr{C}^n(J \to \mathbb{R}) \to \mathscr{C}(J \to \mathbb{R})$ defined by

(1.3)
$$\phi(f) = \sum_{i,j=0}^{n-1} a_{ij} f^{(i)} f^{(j)}$$

is called a Lyapunov-type function for (1.1).

If $f \in C^n(J \to \mathbb{R})$ and $f_i \equiv f^{(i)}(i = 0, \dots, n-1)$, then ϕ as defined in (1.3) can be regarded as a function from $J \times \mathbb{R}^n \to \mathbb{R}$ given by

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