

ON THE SYSTEM OF NON-LINEAR DIFFERENTIAL EQUATIONS WITH PERIODIC COEFFICIENTS

BY TOSIYA SAITO

§ 1. Recently the author has investigated the behaviour of the solution of the non-linear differential equation

$$\frac{dy}{dx} = \sum_{k=1}^{\infty} f_k(x) y^k$$

where $f_k(x)$ are uniform and holomorphic in the domain $0 < |x| < r$, and obtained an analytical expression of the solution valid around $x = 0$.¹⁾

The method of proof used there can easily be generalized for the system of non-linear differential equations

$$(A) \quad \frac{dy_j}{dx} = \sum_{k_1 + \dots + k_n \geq 1} f_{j, k_1 \dots k_n}(x) y_1^{k_1} \dots y_n^{k_n}, \quad j = 1, \dots, n,$$

with $f_{j, k_1 \dots k_n}(x)$ uniform and holomorphic in $0 < |x| < r$, or, what is the same thing, for the system

$$(B) \quad \frac{dx_j}{dt} = \sum_{k_1 + \dots + k_n \geq 1} a_{j, k_1 \dots k_n}(t) x_1^{k_1} \dots x_n^{k_n}, \quad j = 1, \dots, n,$$

with $a_{j, k_1 \dots k_n}(t)$ periodic in t .

In the present paper, we consider the system (B), and establish the analytical expression of its solutions.

§ 2. Let the system of differential equations

$$(1) \quad \frac{dx_j}{dt} = \sum_{k=1}^n a_{j, k}(t) x_k + \sum_{k_1 + \dots + k_n \geq 2} a_{j, k_1 \dots k_n}(t) x_1^{k_1} \dots x_n^{k_n}, \quad j = 1, \dots, n,$$

be given, where k_1, \dots, k_n are non-negative integers, $a_{j, k}(t)$ and $a_{j, k_1 \dots k_n}(t)$ are periodic functions of t with period 1 holomorphic for $-\infty < t < \infty$, and the power series in the right-hand members are convergent for

$$-\infty < t < \infty, \quad |x_j| < \rho, \quad \rho > 0, \quad j = 1, \dots, n.$$

Without loss of generality, we may suppose that the matrix $\|a_{j, k}(t)\|$ is of the following form:

Received June 25, 1956.