

# RELATIONSHIPS AMONG THE SOLUTIONS OF TWO SYSTEMS OF ORDINARY DIFFERENTIAL EQUATIONS

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## 1. INTRODUCTION

Given two systems of ordinary differential equations,

$$(1) \quad \dot{x} = A(t)x + g(t, x) \quad \left( \cdot = \frac{d}{dt} \right),$$

$$(2) \quad \dot{y} = A(t)y,$$

the following problem is posed:

If  $y(t)$   $\{x(t)\}$  is a solution of (2)  $\{(1)\}$ , is there a solution  $x(t)$   $\{y(t)\}$  of (1)  $\{(2)\}$  such that  $x(t) - y(t) \rightarrow 0$  as  $t \rightarrow \infty$ ?

In this work we use a topological method of Ważewski to discuss this problem. Reference to the above problem can be found in a book by L. Cesari [1, Section 3.7, p. 41 and Section 3.9.xi, p. 47].

We are going to state here two theorems of Ważewski used in this paper, giving first some definitions and notations.

*Hypothesis H.* (a) *The real-valued functions  $f_i$  ( $i = 1, \dots, n$ ) of the real variables  $t, x_1, \dots, x_n$  are continuous in a set  $\Omega \subset \mathbb{R}^{n+1}$ .*

(b) *Through every point of  $\Omega$  passes only one integral curve of the system*

$$(3) \quad \dot{x} = f(t, x),$$

where

$$x = \begin{pmatrix} x_1 \\ \cdot \\ \cdot \\ \cdot \\ x_n \end{pmatrix}, \quad f(t, x) = \begin{pmatrix} f_1(t, x_1, \dots, x_n) \\ \cdot \\ \cdot \\ \cdot \\ f_n(t, x_1, \dots, x_n) \end{pmatrix},$$

and  $(t, x) \in \Omega$ .

Let  $\omega$  and  $\Omega$  be open sets of  $\mathbb{R}^{n+1}$  with  $\omega \subset \Omega$ , and denote by  $B(\omega, \Omega)$  the boundary of  $\omega$  in  $\Omega$ .

Let  $P_0 = (t_0, x_0) \in \Omega$ . We write  $I(t, P_0) = (t, x(t, P_0))$ , where  $x(t, P_0)$  is the integral curve of the system (3) passing through the point  $P_0$ .

Let  $(\alpha(P_0), \beta(P_0))$  be the maximal open interval in which the integral curve passing through  $P_0$  exists. We write

$$I(\Delta, P_0) = \{(t, x(t, P_0)) \mid t \in \Delta\}$$

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for every  $\Delta$  contained in  $(\alpha(P_0), \beta(P_0))$ .

The point  $P_0 = (t_0, x_0) \in B(\omega, \Omega)$  is a *point of egress* from  $\omega$  (with respect to the system (3) and the set  $\Omega$ ) if there exists a positive number  $\delta$  such that  $I([t_0 - \delta, t_0], P_0) \subset \omega$ ;  $P_0$  is a *point of strict egress* from  $\omega$  if  $P_0$  is a point of egress and if there exists a positive number  $\delta$  such that  $I((t_0, t_0 + \delta], P_0) \subset \Omega - \bar{\omega}$ . The set of all points of egress (strict egress) is denoted by  $S$  ( $S^*$ ).

If  $A$  and  $B$  are any two sets of a topological space with  $A \subset B$  and if  $K: B \rightarrow A$  is a continuous mapping from  $B$  onto  $A$  such that  $K(P) = P$  for every  $P \in A$ , then  $K$  is a *retraction* from  $B$  into  $A$ , and  $A$  is a *retract* of  $B$ .

**WAZEWSKI'S FIRST THEOREM.** *Suppose that the system (3) and the open sets  $\omega \subset \Omega \subset \mathbb{R}^{n+1}$  satisfy the following hypotheses:*

1) *Hypothesis H*

2)  $S = S^*$ .

3) *There exists a set  $Z \subset \omega \cup S$  such that  $Z \cap S$  is a retract of  $S$ , but it is not a retract of  $Z$ .*

*Then there exists at least one point  $P_0 = (t_0, x_0) \in Z - S$  such that  $I(t, P_0) \subset \omega$  for every  $t$  ( $t_0 \leq t < \beta(P_0)$ ).*

Ważewski's theorem [4, Theorem 1, p. 299] is actually more general than the one stated above.

If  $f_i(t, x_1, \dots, x_n)$  ( $i = 1, \dots, n$ ) are complex-valued functions of the real variable  $t$  and of the complex variables  $x_1, \dots, x_n$ , the  $n$ -dimensional complex system (3) can be considered as a  $2n$ -dimensional real system, so that the theorem of Ważewski is also extensible, in a natural way, to complex systems [3, p. 19, Section 1 and p. 21, Section 2].

Let  $g(t, x_1, \dots, x_n) = g(t, x)$  be a real-valued function belonging to  $C^1$  on a set  $\Omega \subset \mathbb{R}^{n+1}$ , that is, suppose all first partial derivatives of  $g$  exist and are continuous on  $\Omega$ .

Let  $P_0 = (t_0, x_0) \in \Omega$ , and let  $x(t)$  be the integral curve of the system (3) passing through the point  $P_0$ . We set  $\phi(t) = g(t, x(t))$ . The derivative of  $g(t, x)$  at the point  $P_0 = (t_0, x_0)$ , with respect to the system (3) is by definition  $\dot{\phi}(t_0)$  and is denoted by  $[D_{(3)} g(P)]_{P_0}$ .

*Regular polyfacial set.* Let  $\ell^i(t, x)$  and  $m^j(t, x)$  ( $i = 1, \dots, p$ ;  $j = 1, \dots, q$ ) be real-valued functions belonging to  $C^1$  on an open set  $\Omega \subset \mathbb{R}^{n+1}$ .

Let

$$\omega = \{ P \in \Omega \mid \ell^i(P) < 0, \quad i = 1, \dots, p, \quad m^j(P) < 0, \quad j = 1, \dots, q \},$$

$$L^i = \{ P \in \Omega \mid \ell^i(P) = 0, \quad \ell^k(P) \leq 0, \quad m^j(P) \leq 0, \quad k = 1, \dots, p; \quad j = 1, \dots, q \},$$

$$M^j = \{ P \in \Omega \mid m^j(P) = 0, \quad \ell^i(P) \leq 0, \quad m^k(P) \leq 0, \quad i = 1, \dots, p; \quad k = 1, \dots, q \}.$$

Suppose that for all  $i, j$  ( $1 \leq i \leq p$ ;  $1 \leq j \leq q$ ),  $[D_{(3)} \ell^i(P)]_{P \in L^i}$  is positive, and  $[D_{(3)} m^j(P)]_{P \in M^j}$  is negative.

Under these hypotheses, the set  $\omega$  is called a *regular polyfacial set*. The  $L^i$  are called positive faces, and the  $M^j$  are called negative faces of  $\omega$ .

WAŻEWSKI'S SECOND THEOREM. Let  $\Omega$  be an open set in  $R^{n+1}$  where the system (3) satisfies the hypothesis H.

Let  $\omega \subset \Omega$  be a regular polyfacial set.

$$\text{Then } S = S^* = \bigcup_{i=1}^p L^i - \bigcup_{j=1}^q M^j \quad [4, \text{Theorem 5, p. 310}].$$

For convenience we shall write the systems (1) and (2) in the following way:

$$(1) \quad \dot{x}_i = \sum_{j=1}^n f_{ij}(t)x_j + g_i(t, x),$$

$$(2) \quad \dot{y}_i = \sum_{j=1}^n f_{ij}(t)y_j.$$

## 2. A THEOREM ON SOLUTIONS DEFINED IN THE FUTURE

In the sequel it is always supposed that the systems (1) and (2) satisfy the hypothesis H in  $[T, \infty) \times \Gamma$ , where T is a real number and  $\Gamma$  is an open set in  $\{x \mid \|x\| < \infty\}$ . We denote the real part of a complex-valued function  $f(t)$  by  $\Re(f(t))$ . If  $z = z(t)$  is a complex-valued n-vector,  $t_0 \geq T$ , and  $\varepsilon > 0$ , we define

$$W_{\varepsilon, t_0, z} = \bigcup_{t \geq t_0} \{t\} \times V_{\varepsilon(z(t))},$$

where

$$V_{\varepsilon, z(t)} = \{x \mid \|x - z(t)\| < \varepsilon\}.$$

We say that a solution  $x(t)$  is defined in the future if the maximum open interval in which it is defined contains some half-line  $[\tau, \infty)$ . A solution  $x(t)$  defined in the future is said to be bounded in the future if it is defined and bounded in some half-line  $[\tau, \infty)$ .

**THEOREM 1.** Suppose  $y = y(t)$  is a given solution of (2) and there exist an  $\varepsilon > 0$  and a  $t_0 \geq T$  such that

$$W_{\varepsilon, t_0, y} \subset \Omega = (T, \infty) \times \Gamma.$$

If there exist continuous functions  $h_j(t)$  such that  $|g_j(t, x)| \leq h_j(t)$  for all  $(t, x) \in W_{\varepsilon, t_0, y}$  ( $j = 1, \dots, n$ ), and if

$$(4) \quad \int_t^\infty h_k(v) \left[ \exp \int_v^t \Re(f_{kk}(s)) ds \right] dv \rightarrow 0 \quad \text{as } t \rightarrow \infty \quad (k = 1, \dots, n),$$

$$(5) \quad \int_t^\infty |f_{ij}(v)| \left[ \exp \int_v^t \Re(f_{ii}(s)) ds \right] dv \rightarrow 0 \quad \text{as } t \rightarrow \infty \quad (i \neq j).$$

Then there exists a solution  $x(t)$  of (2) defined in the future such that

$$x(t) - y(t) \rightarrow 0 \text{ as } t \rightarrow \infty.$$

*Proof.* We define  $\omega = \{P \in \Omega \mid |x_i - y_i(t)| < \phi_i(t), t \geq t_1 \geq t_0\}$ , where the function  $\phi_i(t)$  and the constant  $t_1$  will be chosen so that for all  $t \geq t_1$  ( $i = 1, \dots, n$ ),  $\phi_i(t) > 0$ , the  $\phi_i$  are differentiable,  $\lim_{t \rightarrow \infty} \phi_i(t) = 0$ , and  $\omega$  a regular polyfacial set.

If we put

$$\begin{aligned} \ell^i(P) &= |x_i - y_i(t)|^2 - \phi_i^2(t) \quad (i = 1, \dots, n), \\ m^1(P) &= t_1 - t, \end{aligned}$$

then  $\omega = \{P \in \Omega \mid \ell^i(P) < 0, i = 1, \dots, n, m^1(P) < 0\}$ .

For all  $i$  ( $1 \leq i \leq n$ ),

$$\begin{aligned} L^i &= \{P \in \Omega \mid |x_i - y_i(t)| = \phi_i(t), |x_j - y_j(t)| \leq \phi_j(t), j = 1, \dots, n, t \geq t_1\}, \\ M^1 &= \{P \in \Omega \mid |x_i - y_i(t)| \leq \phi_i(t), t = t_1\}. \end{aligned}$$

An easy computation shows that

$$\begin{aligned} \frac{1}{2}[D_{(1)}\ell^i(P)]_{P \in L^i} &\geq |x_i - y_i(t)|^2 \Re(f_{ii}(t)) - \sum_{j \neq i} |f_{ij}(t)| \cdot |x_i - y_i(t)| \cdot |x_j - y_j(t)| \\ &\quad - |g_i(t, x)| \cdot |x_i - y_i(t)| - \phi_i(t)\dot{\phi}_i(t) \\ &\geq \phi_i^2(t) \Re(f_{ii}(t)) - \sum_{j \neq i} |f_{ij}(t)| \phi_i(t) \phi_j(t) - |g_i(t, x)| \phi_i(t) - \phi_i(t)\dot{\phi}_i(t). \end{aligned}$$

As we want  $\phi_i(t)$  to be positive and  $\lim_{t \rightarrow \infty} \phi_i(t) = 0$ , we choose  $t_1$  so that  $\sum_{i=1}^n \phi_i(t) < \varepsilon < 1$  for all  $t \geq t_1$ . Then

$$\begin{aligned} \frac{1}{2}[D_{(1)}\ell^i(P)]_{P \in L^i} &\geq \phi_i(t) \left[ \phi_i(t) \Re(f_{ii}(t)) - \sum_{j \neq i} |f_{ij}(t)| \right. \\ &\quad \left. - |g_i(t, x)| - \dot{\phi}_i(t) \right] \geq \phi_i(t) [\phi_i(t) \Re(f_{ii}(t)) - \dot{\phi}_i(t) - \gamma(t)], \end{aligned}$$

where  $\gamma(t) = h_i(t) + \sum_{j \neq i} |f_{ij}(t)|$ .

In order to have  $[D_{(1)}\ell^i(P)]_{P \in L^i} > 0$  ( $i = 1, \dots, n$ ) it is sufficient to choose  $\phi_i(t)$  such that

$$-\dot{\phi}_i(t) + \Re(f_{ii}(t))\phi_i(t) - \gamma(t) > 0.$$

The problem is then to look for a solution  $z(t)$  of  $\dot{z} < \sigma(t)z - \gamma(t)$  satisfying the conditions  $z(t) > 0$  ( $t \geq t_1$ ),  $\lim_{t \rightarrow \infty} z(t) = 0$ , knowing that

$$\int_t^\infty \gamma(v) \left[ \exp \int_v^t \sigma(s) ds \right] dv \rightarrow 0 \text{ as } t \rightarrow \infty.$$

If  $w(t)$  satisfies  $\dot{w}(t) = \sigma(t)w(t) - \gamma(t)$ , it follows that  $z(t) = 2w(t)$  satisfies the differential inequality  $\dot{z}(t) < \sigma(t)z(t) - \gamma(t)$ . It is then sufficient to find a solution  $w(t)$  for which  $w(t) > 0$  ( $t \geq t_1$ ) and  $\lim_{t \rightarrow \infty} w(t) = 0$ . The solution

$$w(t) = \exp\left(\int_{t_1}^t \sigma(s) ds\right) \cdot \int_t^\infty \gamma(v) \left[\exp\left(-\int_{t_1}^v \sigma(s) ds\right)\right] dv = \int_t^\infty \gamma(v) \left[\exp\int_v^t \sigma(s) ds\right] dv$$

exists and  $w(t) \rightarrow 0$  as  $t \rightarrow \infty$ .

Since  $[D_{(1)} m^1(P)]_{P \in M^1} = -1$ , it follows from Ważewski's Second Theorem that  $\omega$  is a regular polyfacial set and  $S = S^* = \left[ \bigcup_{i=1}^n L^i \right] - M^1$ .

If we choose

$$Z = \{(t, x) \mid t = \tau > t_1, |x_j - y_j(\tau)| \leq \phi_j(\tau), j = 1, \dots, n\},$$

it follows that

$$S \cap Z = \bigcup_{i=1}^n L^i \cap Z - M^1,$$

$$L^i \cap Z = \{(t, x) \mid t = \tau, |x_i - y_i(\tau)| = \phi_i(\tau), |x_j - y_j(\tau)| \leq \phi_j(\tau), j = 1, \dots, n\}.$$

Therefore  $Z = \prod_{j=1}^n B_j^2$ , where  $B_j^2$  is a disc in  $R^2$ , and

$$Z \cap S = \bigcup_{j=1}^n B_1^2 \times \dots \times B_{j-1}^2 \times S_j^1 \times B_{j+1}^2 \times \dots \times B_n^2,$$

where  $S_j^1$  is the boundary of  $B_j^2$  in  $R^2$ . Also, modulo homeomorphisms,  $Z = B^{2n}$  (a solid sphere in  $R^{2n}$ ) and  $Z \cap S = S^{2n-1}$ , the boundary of  $B^{2n}$  in  $R^{2n}$ . So  $Z \cap S$  is not a retract of  $Z$ . However the function

$$\Phi: S \rightarrow S \cap Z$$

given by  $\Phi(P) = P^*$ , with

$$t^* = \tau, \quad x_i^* = y_i(\tau) + [x_i - y_i(\tau)] \frac{\phi_i(\tau)}{\phi_i(t)},$$

is a retraction.

Using Ważewski's First Theorem, we can conclude the existence of at least one point  $P_0 = (\tau, x_0) \in Z - S$  such that

$$(t, x(t, P_0)) = I(t, P_0) \subset \omega \quad \text{for all } t \geq \tau.$$

It must be that  $\beta(P_0) = \infty$  because otherwise

$$\{I(t, P_0) \mid \tau \leq t < \beta(P_0)\} \cap [\Omega - \omega] \neq \emptyset,$$

which is not possible.

Consequently,  $x(t, P_0)$  is defined in the future, and  $\lim_{t \rightarrow \infty} [x(t, P_0) - y(t)] = 0$ .  
The proof of the theorem is complete.

In the sequel  $U(t)$  will denote a fundamental matrix of (2) and for an  $n \times n$  matrix  $Z = (z_1, \dots, z_n)$ ,  $\|Z\|$  is defined by  $\sum_{j=1}^n \|z_j\|$ .

### 3. COROLLARIES

**COROLLARY 1.** *Suppose the following conditions hold:*

- (i) *All solutions of (2) are bounded in the future.*
- (ii) *In the system (1),  $g(t, x)$  is defined on  $[T, \infty) \times \Gamma$ , where  $T$  is a real number and  $\Gamma = \{x \mid \|x\| < \infty\}$ .*
- (iii) *For every constant  $M > 0$  and some  $t_0 > T$ , there exists a continuous real-valued function  $h_M(t)$  such that  $\int_{t_0}^{\infty} h_M(t) \|U^{-1}(t)\| dt < \infty$  and  $\|g(t, x)\| \leq h_M(t)$  for all  $(t, x)$  with  $t > t_0$ ,  $\|x\| \leq M$ .*

*Then for every solution  $y(t)$  of (2)  $\{$  bounded solution  $x(t)$  of (1)  $\}$ , there exists a solution  $x(t)$  of (1) defined in the future  $\{$  solution  $y(t)$  of (2)  $\}$  such that  $x(t) - y(t) \rightarrow 0$  as  $t \rightarrow \infty$ .*

*Proof.* If we make the transformations  $x(t) = U(t)z(t)$ ,  $y(t) = U(t)v(t)$  in the systems (1) and (2), then

$$(6) \quad \dot{z}(t) = U^{-1}(t)g(t, U(t)z(t)) = f(t, z),$$

$$(7) \quad \dot{v}(t) = 0.$$

To prove that for every solution  $y(t)$  of (2), there exists a solution  $x(t)$  of (1) defined in the future such that  $x(t) - y(t) \rightarrow 0$  as  $t \rightarrow \infty$ , it is enough to prove that for every constant  $n \times 1$  matrix  $c$  there is a solution  $z(t)$  of (6) defined in the future with  $z(t) \rightarrow c$  as  $t \rightarrow \infty$ .

There exists a constant  $K$  such that  $\|U(t)\| \leq K$  for  $t \geq t_0$ . Therefore

$$\|f(t, z)\| \leq \|U^{-1}(t)\| \cdot \|g(t, U(t)z)\| \leq \|U^{-1}(t)\| h_{\tilde{M}}(t) \quad (t \geq t_0),$$

for  $\|z\| \leq M$ , where  $\tilde{M} = KM$ ; and by hypothesis,  $\int_{t_0}^{\infty} \|U^{-1}(t)\| h_{\tilde{M}}(t) dt < \infty$ .

Now the existence of a solution  $z(t)$  of (6) with the required property follows from Theorem 1 applied to the systems (6) and (7).

If  $x(t)$  is a given bounded solution of (1), we consider the solution  $\tilde{y}(t)$  of (2) defined by the integral equation

$$x(t) = \tilde{y}(t) + \int_{t_1}^t U(t)U^{-1}(s)g(s, x(s)) ds \quad (t_1 \geq t_0),$$

such that  $\|x(t)\|$  is less than some constant  $M$  for all  $t \geq t_1$ .

Clearly,

$$\|U^{-1}(s)g(s, x(s))\| \leq \|U^{-1}(s)\| h_M(s) \quad (s \geq t_1).$$

Therefore,

$$\int_{t_1}^{\infty} \|U^{-1}(s)g(s, x(s))\| ds < \infty, \quad \text{and}$$

$$\begin{aligned} x(t) &= \tilde{y}(t) + U(t) \int_{t_1}^{\infty} U^{-1}(s)g(s, x(s)) ds + U(t) \int_{\infty}^t U^{-1}(s)g(s, x(s)) ds \\ &= y(t) + U(t) \int_{\infty}^t U^{-1}(s)g(s, x(s)) ds, \end{aligned}$$

where  $y(t)$  is a solution of (2).

It follows that  $x(t) - y(t) \rightarrow 0$  as  $t \rightarrow \infty$ . The proof of the Corollary 1 is complete.

We notice that under the hypotheses of Corollary 1 there are systems (1) for which one can find unbounded solutions. For instance  $x = \exp t$  is a solution of  $\dot{x} = [\exp(-t)]x^2$ .

**COROLLARY 1'.** *Suppose assumptions (i) and (iii) of Corollary 1 hold and further, suppose that:*

(iii') *For every constant  $M > 0$  and some  $t_0 > T$  there exists a continuous real-valued function  $h_M(t)$  such that*

$$\int_{t_0}^{\infty} h_M(t) \left[ \exp \int_t^{t_0} \sum_{j=1}^n \Re(f_{jj}(s)) ds \right] dt < \infty$$

and  $\|g(t, x)\| \leq h_M(t)$  for all  $(t, x)$  with  $t \geq t_0$ ,  $\|x\| \leq M$ .

*Then the conclusions of Corollary 1 hold.*

*Proof.* From the Jacobi-Liouville formula,

$$\det U(t) = \det U(t_0) \left[ \exp \int_{t_0}^t \sum_{j=1}^n f_{jj}(s) ds \right],$$

it follows that

$$|[\det U(t)]^{-1}| = |[\det U(t_0)]^{-1}| \left[ \exp \int_t^{t_0} \sum_{j=1}^n \Re(f_{jj}(s)) ds \right].$$

Since  $U^{-1}(t) = [\det U(t)]^{-1} \text{adj } U(t)$  and hypothesis (i) implies  $\text{adj } U(t)$  is bounded, it is clear that

$$\begin{aligned} \|U^{-1}(t)\| &= |[\det U(t)]^{-1}| \cdot \|\text{adj } U(t)\| \\ &= |[\det U(t_0)]^{-1}| \cdot \|\text{adj } U(t)\| \cdot \left[ \exp \int_t^{t_0} \sum_{j=1}^n \Re(f_{jj}(s)) ds \right] \\ &\leq K \left[ \exp \int_t^{t_0} \sum_{j=1}^n \Re(f_{jj}(s)) ds \right], \end{aligned}$$

for some constant  $K$ . Therefore,  $\int_0^\infty h_M(t) \|U^{-1}(t)\| dt < \infty$  and Corollary 1' now follows immediately from Corollary 1.

In the system (1) suppose now

$$g_i(t, x) = \sum_{j=1}^{m_i} g_{ij}(t, x), \quad |g_{ij}(t, x)| \leq F_i(t) \|x\|^{\alpha_{ij}}, \quad \alpha_{ij} \geq 0, \quad \alpha = \max(\alpha_{ij}).$$

COROLLARY 2. Suppose  $\Gamma = \{x \mid \|x\| < \infty\}$ ,  $y = y(t)$  is a solution of (2), and

$$(8) \quad \int_t^\infty F_j(v) \left[ \exp \int_v^t \Re(f_{jj}(s)) ds \right] dv \rightarrow 0 \quad \text{as } t \rightarrow \infty$$

$$(j = 1, \dots, n),$$

$$(9) \quad \int_t^\infty \|y(t)\|^\alpha F_j(v) \left[ \exp \int_v^t \Re(f_{jj}(s)) ds \right] dv \rightarrow 0 \quad \text{as } t \rightarrow \infty$$

$$(j = 1, \dots, n),$$

$$(10) \quad \int_t^\infty |f_{ij}(v)| \left[ \exp \int_v^t \Re(f_{ii}(s)) ds \right] dv \rightarrow 0 \quad \text{as } t \rightarrow \infty \quad (i \neq j).$$

Then there exists a solution  $x(t)$  of (1) such that  $x(t) - y(t) \rightarrow 0$  as  $t \rightarrow \infty$ .

*Proof.* If we choose a  $t_0 > T$  and  $\varepsilon = 1$ , then the statement  $(t, x) \in W_{\varepsilon, t_0, y}$  implies that  $\|x\| < \|y(t)\| + 1$ , and that

$$\begin{aligned} |g_i(t, x)| &\leq \sum_{j=1}^{m_i} |g_{ij}(t, x)| \leq \sum_{j=1}^{m_i} F_i(t) \|x\|^{\alpha_{ij}} \leq \sum_{j=1}^{m_i} F_i(t) [1 + \|y(t)\|]^{\alpha_{ij}} \\ &\leq K_1 F_i(t) [1 + \|y(t)\|]^\alpha \leq K_1 F_i(t) [2 \sup(1, \|y(t)\|)]^\alpha \\ &\leq K_2 F_i(t) [1 + \|y(t)\|]^\alpha, \end{aligned}$$

where  $K_1$  and  $K_2$  are constants.

Now we use Theorem 1 with  $h_i(t) = K_2 F_i(t) [1 + \|y(t)\|]^\alpha$  and obtain the desired conclusions.



COROLLARY 2'. Suppose  $\Gamma = \{x \mid \|x\| < \infty\}$ ,

$$(11) \quad K \leq \int_t^v \Re(f_{ii}(s)) ds, \text{ for some constant } K \text{ and}$$

all  $v \geq t \geq T$  ( $i = 1, \dots, n$ ),

$$(12) \quad \int_0^\infty |f_{ij}(v)| \left[ \exp \int_T^v \Re(f_{kk}(s)) ds \right] dv < \infty \quad (i \neq j, k = 1, \dots, n),$$

$$(13) \quad \int_0^\infty F_j(v) \left[ \exp \int_T^v \alpha \Re(f_{ii}(s)) ds \right] dv < \infty \quad (i, j = 1, \dots, n).$$

Then for every solution  $y(t)$  of (2) there exists a solution  $x(t)$  of (1) such that  $(x(t) - y(t) \rightarrow 0$  as  $t \rightarrow \infty$ .

*Proof.* Consider the system

$$(14) \quad \dot{z}_i = f_{ii}(t)z_i \quad (i = 1, \dots, n)$$

and rewrite (2) in the form

$$(2) \quad \dot{y}_i = f_{ii}(t)y_i + \sum_{j \neq i} f_{ij}(t)y_j.$$

Hypotheses (11), (12) and (13) imply that

$$\int_0^\infty |f_{ij}(v)| dv < \infty \quad (i \neq j) \text{ and } \int_0^\infty F_k(v) dv < \infty, \quad (k = 1, \dots, n).$$

By applying the Corollary 2 to the systems (2) and (14) in relation to any solution  $z(t)$  of (14), we conclude that there exists a solution  $y(t)$  of (2) such that  $z(t) - y(t) \rightarrow 0$ . Hence, for the fundamental matrix  $z(t)$  of (14) defined by the conditions

$$(Z(t))_j^i = 0 \text{ if } i \neq j \text{ and } (Z(t))_i^i = \exp \int_T^t f_{ii}(s) ds,$$

there exists a matrix  $Y(t)$  of solutions of (2) such that  $Y(t) - Z(t) \rightarrow 0$  as  $t \rightarrow \infty$ . As there exists an  $\varepsilon > 0$  such that  $\exp \int_T^t \Re(f_{ii}(s)) ds > \varepsilon$  ( $i = 1, \dots, n; t \geq T$ ), the existence of a  $\delta > 0$  and a  $t_0 \geq T$  such that  $|(Y(t))_i^i| > \delta$  for  $t \geq t_0$  ( $i = 1, \dots, n$ ) and  $(Y(t))_j^i \rightarrow 0$  as  $t \rightarrow \infty$  for  $i \neq j$  follows. This implies that  $Y(t)$  is a fundamental matrix of (2). Therefore, for every solution  $y(t)$  of (2) there exists a solution  $z(t)$  of (1) such that  $z(t) - y(t) \rightarrow 0$  as  $t \rightarrow \infty$ .

So, if  $t_1$  is sufficiently large and if  $t \geq t_1$ , then

$$\begin{aligned} \|y(t)\| &\leq \sum_{j=1}^n K_j \exp \int_T^t \Re(f_{jj}(s)) ds + 1 \\ &\leq [n + 1] \sup_{1 \leq j \leq n} \left\{ K_j \exp \int_T^t \Re(f_{jj}(s)) ds, 1 \right\} \end{aligned}$$

where the  $K_j \geq 0$  are constants. Thus there exists a constant  $K \geq 0$  such that

$$\|y(t)\|^\alpha \leq K \left[ 1 + \sum_{j=1}^n \exp \int_T^t \alpha \Re(f_{jj}(s)) ds \right],$$

$$\int_t^\infty F_k(v) \left[ \exp \int_v^t \Re(f_{kk}(s)) ds \right] dv \leq \text{constant} \int_t^\infty F_k(v) dv \rightarrow 0 \quad (t \rightarrow \infty),$$

$$\begin{aligned} \int_t^\infty \|y(v)\|^\alpha F_k(v) \left[ \exp \int_v^t \Re(f_{kk}(s)) ds \right] dv &\leq \int_t^\infty \|y(s)\|^\alpha F_k(s) ds \\ &\leq \text{constant} \left[ \int_t^\infty F_k(v) dv + \sum_{j=1}^n \int_t^\infty F_k(v) \left\{ \exp \int_T^v \alpha \Re(f_{jj}(s)) ds \right\} dv \right] \rightarrow 0 \\ &\quad (t \rightarrow \infty), \end{aligned}$$

$$\int_t^\infty |f_{ij}(v)| \left[ \exp \int_v^t \Re(f_{ii}(s)) ds \right] dv \leq \int_t^\infty |f_{ij}(s)| ds \rightarrow 0 \quad (t \rightarrow \infty),$$

where  $i \neq j$  ( $k = 1, \dots, n$ ).

Corollary 2' follows now from Corollary 2.

We notice that Corollary 2' is a generalization of Theorem III-2 in [2, p. 1524]. Also it is easy to obtain Theorem III-3, [2, p. 1526] as a consequence of Corollary 2'.

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