

On an Asymptotic Property of a Nonlinear Ordinary Differential Equation

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§1. Introduction.

In the study of the fifth Painlevé equation we treated an equation of the form

$$x(xu')' = \frac{\alpha}{2} \tanh u \cosh^{-2} u + \frac{\gamma}{4} x \sinh 2u + \frac{\delta}{8} x^2 \sinh 4u \quad (1)$$

($' = d/dx$), where $\alpha, \gamma \in \mathbf{R}$, $\delta < 0$. In [4] we studied an asymptotic behaviour of the solution $u = u_0(x) = u(x_0, u_0, u'_0; x)$ ($x_0 > 0, u_0, u'_0 \in \mathbf{R}$) as $x \rightarrow +\infty$ satisfying an initial condition

$$u_0(x_0) = u_0, \quad u'_0(x_0) = u'_0. \quad (2)$$

In this paper we consider a more general nonlinear equation of the form

$$v'' + v\Phi(x, v) = 0. \quad (3)$$

Under some assumptions we prove that the solution $v = V(x)$ satisfying an initial condition as above can be prolonged over the interval $x_0 \leq x < +\infty$, and we give an asymptotic expression of $V(x)$ as $x \rightarrow +\infty$. Analogous problems are studied in [1], [2] and [3].

§2. Main result.

Let r and ε be positive constants. Consider an equation of the form

$$u'' + u(1 + x^{-1}p(u) + x^{-1-\varepsilon}f(x, u)) = 0 \quad (4)$$

satisfying the following conditions.

(A) $p(u)$ is a polynomial of degree $2n$ (≥ 0)

$$p(u) = \lambda_0 + \lambda_1 u + \cdots + \lambda_{2n} u^{2n}$$

where

$$\begin{aligned} \lambda_0 &\in \mathbf{R} && \text{if } n=0, \\ \lambda_0, \dots, \lambda_{2n-1} &\in \mathbf{R}, \quad \lambda_{2n} > 0 && \text{if } n \geq 1. \end{aligned}$$

(B) $f(x, u)$ and $(\partial/\partial x)f(x, u)$ are real-valued continuous functions in the domain

$$D(r) = \{(x, u) \in \mathbf{R}^2; x > r, -\infty < u < +\infty\}$$

and have the properties:

(B1) For every positive constant r' , there exists a positive constant $L(r')$ such that

$$|f(x, u)| \leq L(r'), \quad \left| \frac{\partial}{\partial x} f(x, u) \right| \leq L(r')$$

for $x > r, |u| < r'$.

(B2) If we put

$$F(x, u) = 2 \int_0^u v f(x, v) dv, \quad (5)$$

$$G(x, u) = 2 \int_0^u v \frac{\partial}{\partial x} f(x, v) dv, \quad (6)$$

then there exist real constants α_1, α'_1 and β_1 such that

$$\inf_{|s| \leq |u|} F(x, s) \geq -\alpha_1 u^2 - \beta_1, \quad (7)$$

$$\inf_{|s| \leq |u|} (-G(x, s)) \geq -\alpha'_1 u^2 - \beta_1 \quad (8)$$

for $x > r, -\infty < u < +\infty$.

By condition (A), if we put

$$P(u) = 2 \int_0^u v p(v) dv, \quad (9)$$

then there exist real constants α_2 and β_2 such that

$$\inf_{|s| \leq |u|} P(s) \geq -\alpha_2 u^2 - \beta_2 \quad (10)$$

for $-\infty < u < +\infty$.

Let u_0 and u'_0 be real constants and let x_0 be a positive constant satisfying $x_0 > r$. We denote by $u = U(x)$ a solution of equation (4) satisfying

$$U(x_0) = u_0, \quad U'(x_0) = u'_0. \quad (11)$$

Then we have

THEOREM 1. *Assume that $x_0 > r$ and that*

$$\alpha_2 x_0^{-1} + \alpha_1 x_0^{-1-\varepsilon} + (1/2)(|\alpha'_1| + \alpha'_1) \varepsilon^{-1} x_0^{-\varepsilon} < 1. \tag{12}$$

Then the solution $U(x)$ can be prolonged over $x_0 \leq x < +\infty$, and satisfies

$$U(x) = R_0(\rho, x) \cos(x + \Lambda(\rho) \log x + \Theta_0(\theta, x)), \tag{13}$$

$$U'(x) = -R_1(\rho, x) \sin(x + \Lambda(\rho) \log x + \Theta_1(\theta, x)), \tag{14}$$

$$R_i(\rho, x) = \rho + O(x^{-m(\varepsilon)}), \quad \Theta_i(\theta, x) = \theta + O(x^{-m(\varepsilon)}) \quad (i=0, 1)$$

as $x \rightarrow +\infty$. Here $\rho = \rho(x_0, u_0, u'_0)$ and $\theta = \theta(x_0, u_0, u'_0)$ are integral constants satisfying $\rho \geq 0, 0 \leq \theta < 2\pi$, and $m(\varepsilon)$ and $\Lambda(\rho)$ are constants defined by

$$m(\varepsilon) = \min\{1, \varepsilon\} \quad (> 0), \tag{15}$$

$$\Lambda(\rho) = \sum_{j=0}^n \lambda_{2j} \binom{2j+1}{j} 2^{-2j-1} \rho^{2j} \quad (\in \mathbf{R}). \tag{16}$$

§3. Properties of $U(x)$.

This and the next sections are devoted to the proof of Theorem 1. We start from the following.

PROPOSITION 2. *If the solution $U(x)$ can be prolonged over the interval $x_0 \leq x < +\infty$, then $|U(x)|$ is bounded for $x_0 \leq x < +\infty$.*

PROOF. For $x \geq x_0$,

$$U''(x) + U(x) + x^{-1}U(x)p(U(x)) + x^{-1-\varepsilon}U(x)f(x, U(x)) = 0. \tag{17}$$

Multiplying (17) by $2U'(x)$ and integrating between y and x , we have

$$\begin{aligned} & U'(x)^2 - U'(y)^2 \\ &= -U(x)^2 - x^{-1}P(U(x)) - x^{-1-\varepsilon}F(x, U(x)) \\ & \quad + U(y)^2 + y^{-1}P(U(y)) + y^{-1-\varepsilon}F(y, U(y)) \\ & \quad - \int_y^x t^{-2}P(U(t))dt - (1+\varepsilon) \int_y^x t^{-2-\varepsilon}F(t, U(t))dt \\ & \quad + \int_y^x t^{-1-\varepsilon}G(t, U(t))dt \end{aligned} \tag{18}$$

for $x \geq y \geq x_0$ (cf. (5), (6) and (9)). Suppose that $|U(x)|$ is not bounded for $x \geq x_0$. Then there exists a sequence $\{x_n\}$ such that

$$(x_0 <) x_1 < \dots < x_n < \dots, \quad x_n \rightarrow +\infty; \tag{19}$$

$$|U(x_n)| \rightarrow +\infty; \quad (20)$$

$$|U(x)| \leq |U(x_n)| \quad \text{for } x_0 \leq x \leq x_n. \quad (21)$$

By (21), condition (B2) and (10), we have $P(U(t)) \geq -\alpha_2 U(x_n)^2 - \beta_2$, $F(t, U(t)) \geq -\alpha_1 U(x_n)^2 - \beta_1$, $-G(t, U(t)) \geq -\alpha'_1 U(x_n)^2 - \beta_1$ for $x_0 \leq t \leq x_n$. Put $x = x_n$ ($> y$) in (18) and observe that the integrands satisfy

$$\begin{aligned} & t^{-2}P(U(t)) + (1+\varepsilon)t^{-2-\varepsilon}F(t, U(t)) - t^{-1-\varepsilon}G(t, U(t)) \\ & \geq -U(x_n)^2(\alpha_2 t^{-2} + \alpha_1(1+\varepsilon)t^{-2-\varepsilon} + \alpha'_1 t^{-1-\varepsilon}) \\ & \quad - \beta(t^{-2} + (1+\varepsilon)t^{-2-\varepsilon} + t^{-1-\varepsilon}) \end{aligned}$$

($\beta = \max\{\beta_1, \beta_2\}$) for $y \leq t \leq x_n$. We have

$$\begin{aligned} & U'(x_n)^2 + U(x_n)^2(1 - \alpha_2 y^{-1} - \alpha_1 y^{-1-\varepsilon} - \alpha'_1 \varepsilon^{-1}(y^{-\varepsilon} - x_n^{-\varepsilon})) \\ & \leq U'(y)^2 + U(y)^2 + y^{-1}P(U(y)) + y^{-1-\varepsilon}F(y, U(y)) \\ & \quad + |\beta|(y^{-1} + y^{-1-\varepsilon} + \varepsilon^{-1}y^{-\varepsilon}) \end{aligned} \quad (22)$$

for $x_0 \leq y \leq x_n$. If we take $y = y_0$ so large that

$$1 - \alpha_2 y_0^{-1} - \alpha_1 y_0^{-1-\varepsilon} - |\alpha'_1| \varepsilon^{-1} y_0^{-\varepsilon} > 1/2,$$

then

$$U'(x_n)^2 + (1/2)U(x_n)^2 \leq C(y_0)$$

for n satisfying $x_n \geq y_0$, where $C(y_0)$ is a positive constant depending on y_0 . This contradicts (20). Thus the boundedness of $U(x)$ is proved.

We put $y = x_0$ in (18). Then each term in (18) is evaluated as follows. By Proposition 2 and condition (B1), we have

$$P(U(x)) = O(1), \quad F(x, U(x)) = O(1), \quad G(x, U(x)) = O(1)$$

for $x \geq x_0$, and hence

$$\int_{x_0}^x t^{-1-\varepsilon}G(t, U(t))dt = \int_{x_0}^{+\infty} t^{-1-\varepsilon}G(t, U(t))dt + O(x^{-\varepsilon})$$

and so on. Thus we have

PROPOSITION 3. *If the solution $U(x)$ can be prolonged over the interval $x_0 \leq x < +\infty$, then*

$$U'(x)^2 + U(x)^2 = c + O(x^{-m(\varepsilon)}) \quad (23)$$

for $x_0 \leq x < +\infty$, where $m(\varepsilon)$ is a positive constant given by (15) and c is some nonnegative

constant depending on x_0, u_0 and u'_0 .

Furthermore we have

PROPOSITION 4. *If $x_0 (>r)$ satisfies (12), then the solution $U(x)$ can be prolonged over $x_0 \leq x < +\infty$.*

PROOF. Suppose that the prolongation of $U(x)$ is possible for $x_0 \leq x < T (< +\infty)$ but impossible for $x \geq T$. There exists a sequence $\{\xi_n\}$ such that

$$x_0 < \xi_1 < \dots < \xi_n < \dots < T, \quad \xi_n \rightarrow T; \tag{24}$$

$$|U(\xi_n)| + |U'(\xi_n)| \rightarrow +\infty. \tag{25}$$

Then the sequence $\{|U(\xi_n)|\}$ is unbounded as $\xi_n \rightarrow T$. In fact, if we suppose the boundedness of $\{|U(\xi_n)|\}$, then, by (18) (with $y = x_0$), the sequence $\{|U'(\xi_n)|\}$ is also bounded as $\xi_n \rightarrow T$, which contradicts (25). Hence there exists a subsequence $\{s_N = \xi_{n(N)}; N = 1, 2, \dots\}$ such that

$$x_0 < s_1 < \dots < s_N < \dots < T, \quad s_N \rightarrow T; \tag{26}$$

$$|U(s_N)| \rightarrow +\infty; \tag{27}$$

$$|U(x)| \leq |U(s_N)| \quad \text{for } x_0 \leq x \leq s_N. \tag{28}$$

Putting $x = s_N, y = x_0$ in (18), we have

$$\begin{aligned} & U'(s_N)^2 + U(s_N)^2(1 - \alpha_2 x_0^{-1} - \alpha_1 x_0^{-1-\varepsilon} - \alpha'_1 \varepsilon^{-1}(x_0^{-\varepsilon} - s_N^{-\varepsilon})) \\ & \leq u_0'^2 + u_0^2 + x_0^{-1} P(u_0) + x_0^{-1-\varepsilon} F(x_0, u_0) \\ & \quad + \beta(x_0^{-1} + x_0^{-1-\varepsilon} + \varepsilon^{-1} x_0^{-\varepsilon}) \end{aligned}$$

by the same argument as in the proof of Proposition 2. If x_0 satisfies (12), then $1 - \alpha_2 x_0^{-1} - \alpha_1 x_0^{-1-\varepsilon} - \alpha'_1 \varepsilon^{-1}(x_0^{-\varepsilon} - s_N^{-\varepsilon}) > \eta_0 > 0$ for some positive constant η_0 . Hence

$$U'(s_N)^2 + \eta_0 U(s_N)^2 \leq C_0$$

for $N \geq 1$, where C_0 is some positive constant. This contradicts (27). Therefore $U(x)$ is prolonged over $x_0 \leq x < +\infty$.

§4. Asymptotic behaviour (Completion of the proof of Theorem 1).

The remainder part of the proof of Theorem 1 is divided into three steps.

4.1. By Propositions 3 and 4, the solution $u = U(x)$ can be prolonged over the interval $x_0 \leq x < +\infty$ and satisfies

$$U(x)^2 + U'(x)^2 = c + O(x^{-m(\varepsilon)}) \tag{23}$$

on the same interval. Since $U(x)$ satisfies equation (4), using condition (B1), we have

$$U''(x) + (1 + x^{-1}p(U(x)))U(x) = O(x^{-1-\varepsilon}) \tag{29}$$

for $x \geq x_0$. We put $x = it$ ($i = \sqrt{-1}$). Then $x \geq x_0$ implies $|t| \geq x_0$, $t \in i\mathbf{R}^-$, where $\mathbf{R}^- = \{s; s < 0\}$.

PROPOSITION 5. *There exists a 2×2 matrix $T(t)$ such that*

- i) $T(t) = I + O(t^{-1})$ for $|t| \geq x_0$, $t \in i\mathbf{R}^-$;
- ii) the functions $y(t)$, $z(t)$ defined by

$$\begin{pmatrix} y(t) \\ z(t) \end{pmatrix} = T(t) \begin{pmatrix} U(it) + iU'(it) \\ U(it) - iU'(it) \end{pmatrix} \tag{30}$$

satisfy

$$\dot{y}(t) = (1 - \gamma it^{-1})y(t) - it^{-1}(\gamma' + Q(y(t), z(t))) + O(t^{-1-m(\varepsilon)}), \tag{31}$$

$$\dot{z}(t) = -(1 - \gamma it^{-1})z(t) + it^{-1}(\gamma' + Q(y(t), z(t))) + O(t^{-1-m(\varepsilon)}) \tag{32}$$

($\dot{} = d/dt$) for $|t| \geq x_0$, $t \in i\mathbf{R}^-$, where

$$\gamma = \gamma(c) = \sum_{j=0}^n \lambda_{2j} \binom{2j+1}{j} 2^{-2j-1} c^j \in \mathbf{R}, \tag{33}$$

$$\gamma' = \gamma'(c) = \sum_{j=1}^n \lambda_{2j-1} \binom{2j}{j} 2^{-2j} c^j \in \mathbf{R} \tag{34}$$

and $Q(y, z)$ is a polynomial in (y, z) expressed as

$$Q(y, z) = \sum_{k=2}^{2n+1} q_k(c)(y^k + z^k). \tag{35}$$

PROOF. We put

$$x = it, \quad 2U(it) = Y(t) + Z(t), \quad 2iU'(it) = Y(t) - Z(t).$$

By (23), the functions $|Y(t)|$ and $|Z(t)|$ are bounded for $|t| \geq x_0$, $t \in i\mathbf{R}^-$. Then relation (23) becomes

$$U'(x)^2 + U(x)^2 = Y(t)Z(t) = c + O(t^{-m(\varepsilon)}). \tag{36}$$

Note that, by (36),

$$\begin{aligned} p\left(\frac{1}{2}(Y(t) + Z(t))\right) \cdot \frac{1}{2}(Y(t) + Z(t)) &= \sum_{k=0}^{2n} \lambda_k 2^{-k-1} (Y(t) + Z(t))^{k+1} \\ &= \gamma(Y(t) + Z(t)) + \gamma' + Q(Y(t), Z(t)) + O(t^{-m(\varepsilon)}), \end{aligned} \tag{37}$$

where γ and γ' are the constants given by (33) and (34), and $Q(y, z)$ is a polynomial

satisfying (35). Using (37), we derive from (29) that

$$\begin{pmatrix} \dot{Y}(t) \\ \dot{Z}(t) \end{pmatrix} = M(t) \begin{pmatrix} Y(t) \\ Z(t) \end{pmatrix} - \begin{pmatrix} it^{-1}(\gamma' + Q(Y(t), Z(t))) + O(t^{-1-m(\epsilon)}) \\ -it^{-1}(\gamma' + Q(Y(t), Z(t))) + O(t^{-1-m(\epsilon)}) \end{pmatrix}, \quad (38)$$

where

$$M(t) = \begin{pmatrix} 1 - \gamma it^{-1} & -\gamma it^{-1} \\ \gamma it^{-1} & -(1 - \gamma it^{-1}) \end{pmatrix}.$$

The eigenvalues $\pm \chi(t)$ of $M(t)$ satisfy $\chi(t) = 1 - \gamma it^{-1} + O(t^{-2})$ as $|t| \rightarrow +\infty$. Choosing a 2×2 matrix $T(t) = I + O(t^{-1})$ so that $T(t)M(t)T(t)^{-1} = \text{diag}[\chi(t), -\chi(t)]$ and putting $(y(t), z(t)) = T(t)(Y(t), Z(t))$, we have relations (31) and (32). Thus the proposition is proved.

4.2. For $t \in i\mathbb{R}^-$, we put

$$\Gamma(t) = \{ \tau = is; -\infty < s \leq -|t| \}.$$

PROPOSITION 6. If $N=0$ or $N \geq 2$, then

$$\begin{aligned} \int_{\Gamma(t)} e^{-\tau} \tau^{\gamma i - 1} y(\tau)^N d\tau &= O(t^{-1}), & \int_{\Gamma(t)} e^{-\tau} \tau^{\gamma i - 1} z(\tau)^N d\tau &= O(t^{-1}), \\ \int_{\Gamma(t)} e^{\tau} \tau^{-\gamma i - 1} y(\tau)^N d\tau &= O(t^{-1}), & \int_{\Gamma(t)} e^{\tau} \tau^{-\gamma i - 1} z(\tau)^N d\tau &= O(t^{-1}) \end{aligned}$$

for $|t| \geq x_0, t \in i\mathbb{R}^-$.

PROOF. If $N \geq 2$, then, by (31) and the boundedness of $y(\tau)$,

$$y(\tau)^N = y(\tau)^{N-1} \dot{y}(\tau) + O(\tau^{-1})$$

for $|\tau| \geq x_0, \tau \in i\mathbb{R}^-$. Using this relation and integrating by parts, we have

$$\begin{aligned} \int_{\Gamma(t)} e^{-\tau} \tau^{\gamma i - 1} y(\tau)^N d\tau &= \int_{\Gamma(t)} e^{-\tau} \tau^{\gamma i - 1} \frac{d}{d\tau} \left(\frac{y(\tau)^N}{N} \right) d\tau + \int_{\Gamma(t)} O(\tau^{-2}) d\tau \\ &= \frac{1}{N} \int_{\Gamma(t)} e^{-\tau} \tau^{\gamma i - 1} y(\tau)^N d\tau + O(t^{-1}) \end{aligned}$$

for $|t| \geq x_0, t \in i\mathbb{R}^-$, which implies the first estimate for $N \geq 2$. When $N=0$, we have

$$\begin{aligned} \int_{\Gamma(t)} e^{-\tau} \tau^{\gamma i - 1} d\tau &= \int_{\Gamma(t)} \left(-\frac{d}{d\tau} e^{-\tau} \right) \tau^{\gamma i - 1} d\tau \\ &= (\gamma i - 1) \int_{\Gamma(t)} e^{-\tau} \tau^{\gamma i - 2} d\tau + O(t^{-1}) = O(t^{-1}) \end{aligned}$$

for $|t| \geq x_0$, $t \in i\mathbf{R}^-$. Other estimates can be obtained in a similar way.

4.3. Multiplying (31) by $e^{-t\gamma i}$, we have

$$\frac{d}{dt}(e^{-t\gamma i}y(t)) = g(t) = -ie^{-t\gamma i-1}(\gamma' + Q(y(t), z(t))) + O(t^{-1-m(\varepsilon)}).$$

Integrating between $t_0 = -x_0i$ and $t \in i\mathbf{R}^-$, and using Propositions 5 and 6, we have

$$\begin{aligned} e^{-t\gamma i}y(t) - c'_1 &= \int_{t_0}^t g(\tau) d\tau = \int_{\Gamma(t_0)} g(\tau) d\tau - \int_{\Gamma(t)} g(\tau) d\tau \\ &= c''_1 + O(t^{-m(\varepsilon)}), \end{aligned}$$

namely

$$y(t) = (c_1 + O(t^{-m(\varepsilon)}))e^t t^{-\gamma i} \quad (39)$$

for $|t| \geq x_0$, $t \in i\mathbf{R}^-$, where c'_1 , c''_1 and c_1 are some complex constants. Similarly

$$z(t) = (c_2 + O(t^{-m(\varepsilon)}))e^{-t\gamma i} \quad (40)$$

for $|t| \geq x_0$, $t \in i\mathbf{R}^-$, where c_2 is some complex constant. Furthermore, by (36) and (30),

$$Y(t)Z(t) = y(t)z(t) + O(t^{-1}) = c + O(t^{-m(\varepsilon)}),$$

which implies

$$c_1 c_2 = c \geq 0. \quad (41)$$

From (39), (40) and (30), it follows that

$$\begin{aligned} U(x) = U(it) &= \frac{1}{2}((1 + O(t^{-1}))y(t) + (1 + O(t^{-1}))z(t)) \\ &= C_1(x) \cos(x + \gamma \log x) - C_2(x) \sin(x + \gamma \log x) \end{aligned}$$

for $x \geq x_0$, where

$$\begin{aligned} C_1(x) &= \tilde{c}_1 + \tilde{c}_2 + O(x^{-m(\varepsilon)}), & C_2(x) &= i(\tilde{c}_1 - \tilde{c}_2) + O(x^{-m(\varepsilon)}), \\ \tilde{c}_1 &= (c_1/2) \exp(-\gamma i \log(-i)), & \tilde{c}_2 &= (c_2/2) \exp(\gamma i \log(-i)). \end{aligned}$$

Since $U(x)$ is a real-valued function for $x \geq x_0$,

$$U(x) = \operatorname{Re} U(x) = (\operatorname{Re} C_1(x)) \cos(x + \gamma \log x) - (\operatorname{Re} C_2(x)) \sin(x + \gamma \log x), \quad (42)$$

$$\operatorname{Im} U(x) \equiv 0 \quad (43)$$

for $x \geq x_0$. It follows from (43) that

$$\operatorname{Re} \tilde{c}_1 = \operatorname{Re} \tilde{c}_2 = a, \quad \operatorname{Im} \tilde{c}_1 = -\operatorname{Im} \tilde{c}_2 = b.$$

Note that $\tilde{c}_1 \tilde{c}_2 = a^2 + b^2 = c_1 c_2 / 4 = c/4$, and put $\rho = c^{1/2} (\geq 0)$. Then, from (42), we can derive

$$U(x) = R_0(\rho, x) \cos(x + \Lambda(\rho) \log x + \Theta_0(\theta, x))$$

with

$$\begin{aligned} R_0(\rho, x) &= ((\operatorname{Re} C_1(x))^2 + (\operatorname{Re} C_2(x))^2)^{1/2} \\ &= 2(a^2 + b^2 + O(x^{-m(\varepsilon)}))^{1/2} = \rho + O(x^{-m(\varepsilon)}), \\ \Theta_0(\theta, x) &= \theta + O(x^{-m(\varepsilon)}) \end{aligned}$$

for $x \geq x_0$, where θ is a real constant satisfying $0 \leq \theta < 2\pi$, and $\Lambda(\rho) = \gamma(\rho^2)$ (cf. (33)). The asymptotic expression of $U'(x)$ can be obtained in a similar way. Thus the proof of Theorem 1 is completed.

§5. Example I.

We give an example to which Theorem 1 is applicable. Consider an equation of the form

$$u'' + u(1 + x^{-1}u^2 - x^{-2}u^3 \sin(u^3)) = 0. \tag{44}$$

Using our theorem we can show the existence of an oscillatory solution. If we put $\varepsilon = 1$, $p(u) = u^2$, then conditions (A), (B) and (B1) are satisfied for every $r > 0$. Since

$$\begin{aligned} F(x, u) &= 2 \int_0^u (-v^4 \sin(v^3)) dv \\ &= \frac{2}{3} u^2 \cos(u^3) - \frac{4}{3} \int_0^u v \cos(v^3) dv \\ &\geq \frac{2}{3} (\cos(u^3) - 1) u^2 \geq -\frac{4}{3} u^2 \end{aligned}$$

for $u \in \mathbf{R}$, equation (44) satisfies condition (B2) with $\alpha_1 = 4/3$, $\alpha'_1 = 0$, $\beta_1 = 0$. Inequality (10) is valid for $\alpha_2 = \beta_2 = 0$. Therefore, by Theorem 1, if $x_0 > (4/3)^{1/2}$, then the solution $u = U(x)$ of equation (44) satisfying (11) is expressible in the form

$$U(x) = (\rho + O(x^{-1})) \cos\left(x + \frac{3}{8} \rho^2 \log x + \theta + O(x^{-1})\right)$$

as $x \rightarrow +\infty$, where $\rho = \rho(x_0, u_0, u'_0)$ and $\theta = \theta(x_0, u_0, u'_0)$ are integral constants satisfying $\rho \geq 0$, $0 \leq \theta < 2\pi$.

§6. Example II.

Consider an equation of the form

$$u'' + x^{-1}u' + u(g_0(u) + x^{-1}g_1(u) + x^{-1-\varepsilon}g_2(x, u)) = 0. \quad (45)$$

In order to apply Theorem 1 we impose the following conditions corresponding to (A), (B), (B1) and (B2) respectively.

(C) $g_0(u)$ and $g_1(u)$ are expressed as

$$g_0(u) = 1 + \lambda u^2 + u^{2(1+\varepsilon)}h_0(u), \quad (46)$$

$$g_1(u) = \mu + u^{2\varepsilon}h_1(u), \quad (47)$$

where λ is a nonnegative constant, μ is a real constant and $h_0(u)$ and $h_1(u)$ are real-valued continuous functions for $-\infty < u < +\infty$.

(D) The function

$$h(x, v) = x^{m(\varepsilon)-\varepsilon}(v^{2(1+\varepsilon)}h_0(x^{-1/2}v) + v^{2\varepsilon}h_1(x^{-1/2}v) + g_2(x, x^{-1/2}v)) + (1/4)x^{m(\varepsilon)-1}$$

($m(\varepsilon) = \min\{1, \varepsilon\}$) and its derivative $(\partial/\partial x)h(x, v)$ are real-valued continuous functions in $D(r)$ ($\in(x, v)$) with the properties:

(D1) For every positive constant r' , there exists a positive constant $L'(r')$ such that

$$|h(x, v)| \leq L'(r'), \quad \left| \frac{\partial}{\partial x} h(x, v) \right| \leq L'(r')$$

for $x > r$, $|v| < r'$;

(D2) If we put

$$H(x, v) = 2 \int_0^v wh(x, w)dw, \quad (48)$$

$$K(x, v) = 2 \int_0^v w \frac{\partial}{\partial x} h(x, w)dw, \quad (49)$$

then there exist real constants α_3 , α'_3 and β_3 such that

$$\inf_{|s| \leq |v|} H(x, s) \geq -\alpha_3 v^2 - \beta_3, \quad (50)$$

$$\inf_{|s| \leq |v|} (-K(x, s)) \geq -\alpha'_3 v^2 - \beta_3 \quad (51)$$

for $x > r$, $-\infty < v < +\infty$.

By $u = V(x)$ we denote a solution of equation (45) satisfying

$$V(x_0) = v_0, \quad V'(x_0) = v'_0, \tag{52}$$

where $x_0 (>r)$, v_0 and v'_0 are arbitrary real constants. Then we have

PROPOSITION 7. *Assume that $x_0 > r$ and that*

$$\alpha_3 x_0^{-1-m(\varepsilon)} + (1/2)(|\alpha'_3| + \alpha'_3)m(\varepsilon)^{-1} x_0^{-m(\varepsilon)} < 1.$$

Then the function $V(x)$ can be prolonged over $x_0 \leq x < +\infty$ and satisfies

$$V(x) = S_0(\rho, x)x^{-1/2} \cos(x + \kappa(\rho) \log x + \phi_0(\theta, x)), \tag{53}$$

$$V'(x) = -S_1(\rho, x)x^{-1/2} \sin(x + \kappa(\rho) \log x + \phi_1(\theta, x)), \tag{54}$$

$$S_i(\rho, x) = \rho + O(x^{-m(\varepsilon)}), \quad \phi_i(\theta, x) = \theta + O(x^{-m(\varepsilon)}) \quad (i=0, 1)$$

as $x \rightarrow +\infty$. Here $\rho = \rho(x_0, v_0, v'_0)$ and $\theta = \theta(x_0, v_0, v'_0)$ are integral constants satisfying $\rho \geq 0$, $0 \leq \theta < 2\pi$, and $\kappa(\rho)$ is a constant defined by

$$\kappa(\rho) = \frac{\mu}{2} + \frac{3}{8} \lambda \rho^2.$$

PROOF. If we put $u = x^{-1/2}v$, equation (45) becomes

$$v'' + vH(x, v) = 0,$$

where

$$H(x, v) = g_0(x^{-1/2}v) + x^{-1}g_1(x^{-1/2}v) + x^{-1-\varepsilon}g_2(x, x^{-1/2}v) + (1/4)x^{-2}.$$

By condition (C), $H(x, v)$ is written in the form

$$H(x, v) = 1 + x^{-1}(\lambda v^2 + \mu) + x^{-1-m(\varepsilon)}h(x, v)$$

with

$$h(x, v) = x^{m(\varepsilon)-\varepsilon}(v^{2(1+\varepsilon)}h_0(x^{-1/2}v) + v^{2\varepsilon}h_1(x^{-1/2}v) + g_2(x, x^{-1/2}v)) + (1/4)x^{m(\varepsilon)-1}.$$

Since λ is a nonnegative constant, using condition (D), we can easily verify that the polynomial $\lambda v^2 + \mu$ and the function $h(x, v)$ satisfy conditions (A), (B), (B1) and (B2). Furthermore the constant α_2 in (10) can be taken to be 0. Therefore the conclusion follows from Theorem 1.

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