

ON THE STABILITY OF PERIODIC SOLUTIONS OF NON-SELF-CONTAINED QUASI-LINEAR SYSTEMS WITH TWO DEGREES OF FREEDOM

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Conditions are obtained for the asymptotic stability of the periodic solutions of non-self-contained quasilinear systems with two degrees of freedom in the case of principal resonance with one resonant frequency for simple and double roots of the equation for the fundamental amplitudes.

1. We consider the oscillatory system

$$\begin{aligned} x'' + k^2 x &= f^{(1)}(t) + \mu F^{(1)}(t, x, x', y, y', \mu) \\ y'' + \omega^2 y &= f^{(2)}(t) + \mu F^{(2)}(t, x, x', y, y', \mu) \end{aligned} \quad (1.1)$$

Here $f^{(1)}$ and $f^{(2)}$ are continuous functions of period 2π , satisfying the conditions for the existence of periodic solutions of the generating system ($\mu = 0$) with the same period; $F^{(1)}$ and $F^{(2)}$ are analytic functions with respect to the variables x, x', y, y', μ , and are continuous periodic functions of t with period 2π . The quantity μ is a small parameter, k is an integer, ω is a noninteger. The generating solution of period 2π depends on two arbitrary constants A_0 and B_0

$$x_0(t) = A_0 \cos kt + B_0 k^{-1} \sin kt + f_0^{(1)}(t), \quad y_0(t) = f_0^{(2)}(t) \quad (1.2)$$

Here $f_0^{(1)}, f_0^{(2)}$ is a particular solution of period 2π of the system (1.1) when $\mu = 0$.

The initial conditions for system (1.1) are taken in the form [1]

$$\begin{aligned} x(0) &= f_0^{(1)}(0) + A_0 + \beta_1, & y(0) &= f_0^{(2)}(0) + \psi_1 \\ x'(0) &= f_0^{(1)'}(0) + B_0 + \beta_2, & y'(0) &= f_0^{(2)'}(0) + \psi_2 \end{aligned} \quad (1.3)$$

Here β_1, β_2 are functions of μ vanishing for $\mu = 0$; ψ_1 and ψ_2 are analytic functions of $A_0 + \beta_1, B_0 + \beta_2$ and μ also vanishing for $\mu = 0$.

These functions may be represented by the series

$$\psi_i = \sum_{n=1}^{\infty} \left[\Psi_{in} + \frac{\partial \Psi_{in}}{\partial A_0} \beta_1 + \frac{\partial \Psi_{in}}{\partial B_0} \beta_2 + \dots \right] \mu^n \quad (i=1,2) \quad (1.4)$$

The particular solution of system (1.1) with initial conditions (1.3), turned into the generating solution (1.2) when $\mu = 0$, can be written as [1]

$$\begin{aligned}
 x(t) &= f_0^{(1)}(t) + (A_0 + \beta_1) \cos kt + \frac{B_0 + \beta_2}{k} \sin kt + \\
 &+ \sum_{n=1}^{\infty} \left[C_n^{(1)}(t) + \frac{\partial C_n^{(1)}(t)}{\partial A_0} \beta_1 + \frac{\partial C_n^{(1)}(t)}{\partial B_0} \beta_2 + \dots \right] \mu^n \\
 y(t) &= f_0^{(2)}(t) + \sum_{n=1}^{\infty} \left[C_n^{(2)}(t) + \frac{\partial C_n^{(2)}(t)}{\partial A_0} \beta_1 + \frac{\partial C_n^{(2)}(t)}{\partial B_0} \beta_2 + \dots \right] \mu^n
 \end{aligned}
 \tag{1.5}$$

Let us note that the derivatives with respect to A_0 and B_0 are complex derivatives taken with due regard to the dependencies of $C_n^{(1)}(t)$ and $C_n^{(2)}(t)$ on ψ_1 and ψ_2 which in turn depend on A_0 and B_0 .

The functions $C_n^{(1)}(t)$ and $C_n^{(2)}(t)$ are determined by Formulas [1]

$$C_n^{(1)}(t) = \frac{1}{k} \int_0^t F_n^{(1)}(\tau) \sin k(t - \tau) d\tau \tag{1.6}$$

$$C_n^{(2)}(t) = \Psi_{1n} \cos \omega t + \frac{\Psi_{2n}}{\omega} \sin \omega t + \frac{1}{\omega} \int_0^t F_n^{(2)}(\tau) \sin \omega(t - \tau) d\tau$$

Here

$$F_n^{(i)}(\tau) = \frac{1}{(n-1)!} \left[\frac{d^{n-1} F^{(i)}(\tau)}{d\mu^{n-1}} \right]_{\beta_1=\beta_2=\psi_1=\psi_2=\mu=0}$$

are the complete partial derivatives of the functions $F^{(i)}$ with respect to μ .

For example,

$$\begin{aligned}
 F_1^{(i)}(t) &= (F^{(i)})_0, & F_2^{(i)}(t) &= (F_x^{(i)})_0 C_1^{(1)}(t) + (F_{x^*}^{(i)})_0 C_1^{(1)*}(t) + \\
 &+ (F_y^{(i)})_0 C_1^{(2)}(t) + (F_{y^*}^{(i)})_0 C_1^{(2)*}(t) + (F_{\mu}^{(i)})_0 \quad \text{etc.}
 \end{aligned}
 \tag{1.7}$$

Here and what follows the subscript 0 signifies that in the functions within the parentheses the x, x^*, y, y^*, μ should be replaced by $x_0, x_0^*, y_0, y_0^*, 0$ from (1.2); $F_x^{(i)} = \partial F^{(i)} / \partial x$ etc. In order that the solution (1.5) be periodic with period 2π , it is necessary and sufficient that the following four Poincaré conditions for periodicity [2] be satisfied:

$$x(2\pi) - x(0) = 0, \quad y(2\pi) - y(0) = 0, \quad x'(2\pi) - x'(0) = 0, \quad y'(2\pi) - y'(0) = 0$$

From these periodicity conditions we can find:

1) the amplitudes A_0 and B_0 as solutions of the amplitude equations

$$C_1^{(1)}(2\pi) = 0, \quad C_1^{(1)*}(2\pi) = 0 \tag{1.8}$$

2) the quantities β_1 and β_2 in the form of series in μ or $\mu^{\frac{1}{2}}$ when Equations (1.8) have double roots,

$$\beta_1 = \sum_{n=1}^{\infty} A_{n/2}^{(r)} \mu^{n/2}, \quad \beta_2 = \sum_{n=1}^{\infty} B_{n/2}^{(r)} \mu^{n/2} \quad (r = 1, 2) \tag{1.9}$$

Here the first nonzero coefficients $A_{n/2}^{(r)}$ and $B_{n/2}^{(r)}$ are determined from quadratic equations, while the rest are determined from linear systems of equations with nonzero determinants in the unknowns [1 and 3].

3) the coefficients ψ_{1n} and ψ_{2n} from Equations [1]

$$\begin{aligned}
 \Psi_{1n} (\cos 2\pi\omega - 1) + \frac{\Psi_{2n}}{\omega} \sin 2\pi\omega + \frac{1}{\omega} \int_0^{2\pi} F_n^{(2)}(\tau) \sin \omega(2\pi - \tau) d\tau &= 0 \\
 -\omega \Psi_{1n} \sin 2\pi\omega + \Psi_{2n} (\cos 2\pi\omega - 1) + \int_0^{2\pi} F_n^{(2)}(\tau) \cos \omega(2\pi - \tau) d\tau &= 0
 \end{aligned}
 \tag{1.10}$$

Thus, to each simple root of the equations for the fundamental amplitudes there corresponds one periodic solution of (1.1) in the form of the series (1.5) in integer powers of μ (all the coefficients with fractional indices in (1.9) equal to zero); to each double root there correspond two periodic solutions of (1.1) in the form of series in μ or $\mu^{\frac{1}{2}}$

$$x^{(r)}(t) = \sum_{n=0}^{\infty} x_{n/2}^{(r)}(t) \mu^{n/2}, \quad y^{(r)}(t) = \sum_{n=0}^{\infty} y_{n/2}^{(r)}(t) \mu^{n/2} \tag{1.11}$$

where

$$\begin{aligned} x_{1/2}^{(r)}(t) &= A_{1/2} \cos kt + \frac{B_{1/2}}{k} \sin kt, \quad y_{1/2}^{(r)}(t) = 0 \\ x_1^{(r)}(t) &= A_1 \cos kt + \frac{B_1}{k} \sin kt + C_1^{(1)}(t) I_1, \quad y_1^{(r)}(t) = C_1^{(2)}(t) \\ x_{3/2}^{(r)}(t) &= A_{3/2} \cos kt + \frac{B_{3/2}}{k} \sin kt + \frac{\partial C_1^{(2)}(t)}{\partial B_0} A_{1/2} + \frac{\partial C_1^{(1)}(t)}{\partial B_0} B_{1/2}, \\ y_{3/2}^{(r)}(t) &= \frac{\partial C_1^{(2)}(t)}{\partial A_0} A_{1/2} + \frac{\partial C_1^{(2)}(t)}{\partial B_0} B_{1/2}, \\ x_2^{(r)}(t) &= A_2 \cos kt + \frac{B_2}{k} \sin kt + C_2^{(1)}(t) + \frac{\partial C_1^{(1)}(t)}{\partial A_0} A_1 + \frac{\partial C_1^{(1)}(t)}{\partial B_0} B_1 \\ y_2^{(r)}(t) &= C_2^{(2)}(t) + \frac{\partial C_1^{(2)}(t)}{\partial A_0} A_1 + \frac{\partial C_1^{(2)}(t)}{\partial B_0} B_1 \quad \text{etc.} \end{aligned}$$

Here and in what follows the superscript (r) on $y A_{n/2}$ and $B_{n/2}$ will be omitted. Let us investigate the stability of these periodic solutions.

2. Let us write down the variational equations for system (1.1)

$$\begin{aligned} u^{(1)''} + k^2 u^{(1)} &= \mu (F_x^{(1)} u^{(1)} + F_{x^*}^{(1)} u^{(1)*} + F_y^{(1)} u^{(2)} + F_{y^*}^{(1)} u^{(2)*})_r \\ u^{(2)''} + \omega^2 u^{(2)} &= \mu (F_x^{(2)} u^{(1)} + F_{x^*}^{(2)} u^{(1)*} + F_y^{(2)} u^{(2)} + F_{y^*}^{(2)} u^{(2)*})_r \end{aligned} \tag{2.1}$$

The subscript r signifies that in the derivatives of the functions $F^{(1)}$ and $F^{(2)}$, in place of the x, x^*, y, y^* we must substitute the solution of (1.1) from Formulas (1.11).

For an approximate computation of the characteristic exponents we shall use the method presented in [2] (pp.203-213).

Let us first note the coefficients $F_x^{(i)}, F_{x^*}^{(i)}, \dots (i=1, 2)$ in Equations (2.1) are analytic functions of μ, x, x^*, y, y^* , and the latter, in turn, as solutions of system (1.1), are analytic functions of μ or $\mu^{\frac{1}{2}}$. Consequently, $F_x^{(i)}, \dots$ are analytic functions of μ or $\mu^{\frac{1}{2}}$ (see [3 and 4]). For example, with due regard to (1.11)

$$\begin{aligned} F_x^{(i)}(t, x, x^*, y, y^*, \mu) &= (F_x^{(i)})_0 + (F_{xx}^{(i)} x_{1/2} + F_{xx^*}^{(i)} x_{1/2}^* + F_{xy}^{(i)} y_{1/2} + F_{xy^*}^{(i)} y_{1/2}^*)_0 \mu^{1/2} + \\ &+ (F_{xx}^{(i)} x_1 + F_{xx^*}^{(i)} x_1^* + F_{xy}^{(i)} y_1 + F_{xy^*}^{(i)} y_1^* + \dots)_0 \mu + \dots \end{aligned} \tag{2.2}$$

Similar expansions hold also for the remaining coefficients.

Let us find the characteristic exponents of system (2.1) corresponding to the resonant roots $\pm tk$ of the fundamental equation. When $\mu = 0$ the values of the characteristic exponents are $\alpha_0 = \pm tk$. Since in the resonant case the quantities $\pm tk$ may be rejected from the characteristic exponents, we seek the latter in the form

$$\alpha = \sum_{n=2}^{\infty} \alpha_{n/2} \mu^{n/2} \tag{2.3}$$

System (2.1) has the solution

$$u^{(i)}(t) = e^{\alpha t} v^{(i)}(t) \tag{2.4}$$

where $v^{(1)}$ and $v^{(2)}$ are periodic functions of period 2π . Consequently, if in Equations (2.1) we were to substitute the variables (2.4), then the transformed system should admit periodic solution. This condition serves for the determination of the quantity $u_{n,2}$.

We seek the $v^{(1)}$ and $v^{(2)}$ in the form

$$v^{(i)}(t) = \sum_{n=0}^{\infty} v_{n/2}^{(i)}(t) \mu^{n/2} \tag{2.5}$$

Let us substitute (2.2), (2.3) and (2.5) into Equations (2.1) after making the substitution (2.4) into them. By equating terms of like powers of $\mu^{\frac{n}{2}}$, for the determination of the functions $v_{n/2}^{(i)}$ we obtain the sequentially-solvable inhomogeneous linear systems of equations

$$v_{n/2}^{(1)''} + k^2 v_{n/2}^{(1)} = \Phi_{n/2}^{(1)}, \quad v_{n/2}^{(2)''} + \omega^2 v_{n/2}^{(2)} = \Phi_{n/2}^{(2)} \tag{2.6}$$

where

$$\begin{aligned} \Phi_0^{(i)} &= 0, \quad \Phi_{1/2}^{(i)} = 0, \quad \Phi_1^{(i)} = -2\alpha_1 v_0^{(i)'} + (F_x^{(i)} v_0^{(1)} + F_x^{(i)} v_0^{(1)'} + F_y^{(i)} v_0^{(2)} + F_y^{(i)} v_0^{(2)'})_0 \\ \Phi_{1/2}^{(i)} &= -2\alpha_{1/2} v_0^{(i)'} - 2\alpha_{1/2} v_{1/2}^{(i)'} + (F_x^{(i)} v_{1/2}^{(1)} + F_x^{(i)} v_{1/2}^{(1)'} + F_y^{(i)} v_{1/2}^{(2)} + F_y^{(i)} v_{1/2}^{(2)'})_0 + (F_{xx}^{(i)} x_{1/2}^{(r)} + \\ &+ F_{xx}^{(i)} x_{1/2}^{(r)'} + F_{xy}^{(i)} y_{1/2}^{(r)} + F_{xy}^{(i)} y_{1/2}^{(r)'} + F_{yx}^{(i)} v_0^{(1)} + (F_{xx}^{(i)} x_{1/2}^{(r)} + F_{xx}^{(i)} x_{1/2}^{(r)'} + F_{xy}^{(i)} y_{1/2}^{(r)} + \\ &+ F_{xy}^{(i)} y_{1/2}^{(r)'})_0 v_0^{(1)'} + (F_{yx}^{(i)} x_{1/2}^{(r)} + F_{yx}^{(i)} x_{1/2}^{(r)'} + F_{yy}^{(i)} y_{1/2}^{(r)} + F_{yy}^{(i)} y_{1/2}^{(r)'})_0 v_0^{(2)} + \\ &+ (F_{yx}^{(i)} x_{1/2}^{(r)} + F_{yx}^{(i)} x_{1/2}^{(r)'} + F_{yy}^{(i)} y_{1/2}^{(r)} + F_{yy}^{(i)} y_{1/2}^{(r)'})_0 v_0^{(2)'} \quad \text{и т. д.} \end{aligned} \tag{2.7}$$

In what follows we shall also need the values of $\Phi_{n/2}^{(i)}$ up to $n = 5$, but because of their awkwardness we shall not compute them here.

The solutions of (2.6) will be periodic if and only if the conditions

$$\int_0^{2\pi} \Phi_{n/2}^{(1)}(t) \sin kt \, dt = 0, \quad \int_0^{2\pi} \Phi_{n/2}^{(2)}(t) \cos kt \, dt = 0 \tag{2.8}$$

are satisfied.

The periodic solutions of period 2π of system (2.6) are

$$\begin{aligned} v_{n/2}^{(1)}(t) &= M_{n/2} \cos kt + \frac{1}{k} N_{n/2} \sin kt + w_{n/2}^{(1)}(t) \\ v_{n/2}^{(2)}(t) &= w_{n/2}^{(2)}(t) \end{aligned} \tag{2.9}$$

Here $M_{n/2}$, $N_{n/2}$ are arbitrary constants, $w_{n/2}^{(1)}(t)$, $w_{n/2}^{(2)}(t)$ is a particular periodic solution of (2.6) of period 2π . For $n = 0.1$ we have, for example, $w_0^{(1)} = w_{1/2}^{(1)} = 0$.

Let us write down the conditions (2.8) for $n = 2$, taking (2.7) and (2.9) into consideration when $n = 0$. Here we must make use of the expressions for the derivatives of $C^{(1)}(t)$, $C^{(1)'}(t)$ with respect to A_0 and B_0 when $t = 2\pi$, as computed on the basis of (1.6).

Finally, the stated conditions take the form

$$M_0 \left(\frac{\partial C_1^{(1)}}{\partial A_0} - 2\pi\alpha_1 \right) + N_0 \frac{\partial C_1^{(1)}}{\partial B_0} = 0, \quad M_0 \frac{\partial C_1^{(1)'}}{\partial A_0} + N_0 \left(\frac{\partial C_1^{(1)'}}{\partial B_0} - 2\pi\alpha_1 \right) = 0 \tag{2.10}$$

Here and subsequently when the argument t is omitted from the functions $C^{(1)}(t)$, $C^{(1)'}(t)$ and their derivatives with respect to A_0 and B_0 , it is to be understood that $t = 2\pi$.

The system of equations (2.10) define the unknown constants M_0 and N_0 . In order that this system have a nontrivial solution it is necessary and

sufficient that the determinant in the unknown vanish. By expanding this determinant we obtain a quadratic equation with respect to α_1

$$4\alpha_1^2\pi^2 - 2\pi \left(\frac{\partial C_1^{(1)}}{\partial A_0} + \frac{\partial C_1^{(1)'}}{\partial B_0} \right) \alpha_1 + \Delta^\circ = 0, \quad \Delta^\circ = \frac{\partial (C_1^{(1)}, C_1^{(1)'})}{\partial (A_0, B_0)} \quad (2.11)$$

which is a special case of Equation (13.6) in [2] (p.210).

For sufficiently small μ the sign of the real part of α is determined by the sign of the real part of the coefficient of the highest term in expansion (2.3). Therefore, in order that the solution of (1.1) be asymptotically stable it is sufficient that the real parts of α_1 be less than zero. From (2.11) we obtain the conditions for the real parts of α_1 to be negative in the form

$$\text{a) } \frac{\partial C_1^{(1)}}{\partial A_0} + \frac{\partial C_1^{(1)'}}{\partial B_0} < 0, \quad \text{b) } \Delta^\circ > 0 \quad (2.12)$$

Conditions (2.12) have already been obtained in [2]. They are similar, respectively, to conditions (14) and (9) of the paper [5] for a system with one degree of freedom.

Let the equations for the fundamental amplitudes have a double root. The second condition in (2.12) is no longer satisfied since $\Delta^\circ = 0$. From (2.11) it follows that one of the values of $\alpha_1 = 0$. Let us find the next highest coefficient $\alpha_{n/2}$ of the characteristic exponent, whose real part is different from zero. We consider the most interesting cases similar to that considered in [5].

Here we shall make use of certain quantities obtained from the quantities introduced in [3] by replacing in the latter the $C_n(t)$ of [3] by the $C_n^{(1)}(t)$ of [1]. We shall use the same notations for them except that we shall use a superscript $^\circ$

For example,

$$\Lambda_1^\circ = \frac{\partial C_1^{(1)}}{\partial B_0} C_2^{(1)'}, \quad \Lambda_2^\circ = \frac{\partial C_1^{(1)'}}{\partial A_0} C_2^{(1)}, \quad \Delta_2^\circ = \frac{\partial C_1^{(1)'}}{\partial A_0} C_2^{(1)'}, \quad \Delta_1^\circ = \frac{\partial C_1^{(1)}}{\partial A_0} C_2^{(1)} \quad (2.13)$$

1. Let $\Delta_1^\circ \neq 0$. There exist two periodic solutions of (1.1), which can be expanded into series in powers of $\mu^{1/2}$. When $\alpha_1 = 0$, from the Equations (2.10) we have, for example,

$$M_0 = \frac{\partial C_1^{(1)'}}{\partial B_0}, \quad N_0 = -\frac{\partial C_1^{(1)'}}{\partial A_0} \quad (2.14)$$

For $n = 3$, after cumbersome calculations the conditions (2.8) become

$$M_{1/2} \frac{\partial C_1^{(1)'}}{\partial A_0} + N_{1/2} \frac{\partial C_1^{(1)'}}{\partial B_0} + W_{1/2}^{(1)} = 0, \quad M_{1/2} \frac{\partial C_1^{(1)'}}{\partial A_0} + N_{1/2} \frac{\partial C_1^{(1)'}}{\partial B_0} + W_{1/2}^{(2)} = 0 \quad (2.15)$$

where

$$\begin{aligned} W_{1/2}^{(1)} &= A_{1/2} \left(\frac{\partial C_1^{(1)'}}{\partial B_0} \frac{\partial^2 C_1^{(1)'}}{\partial A_0^2} - \frac{\partial C_1^{(1)'}}{\partial A_0} \frac{\partial^2 C_1^{(1)'}}{\partial A_0 \partial B_0} \right) + \\ &\quad + B_{1/2} \left(\frac{\partial C_1^{(1)'}}{\partial B_0} \frac{\partial^2 C_1^{(1)'}}{\partial A_0 \partial B_0} - \frac{\partial C_1^{(1)'}}{\partial A_0} \frac{\partial^2 C_1^{(1)'}}{\partial B_0^2} \right) - 2\alpha_{3/2} \pi \frac{\partial C_1^{(1)'}}{\partial B_0} \\ W_{1/2}^{(2)} &= A_{1/2} \left(\frac{\partial C_1^{(1)'}}{\partial B_0} \frac{\partial^2 C_1^{(1)'}}{\partial A_0^2} - \frac{\partial C_1^{(1)'}}{\partial A_0} \frac{\partial^2 C_1^{(1)'}}{\partial A_0 \partial B_0} \right) + \\ &\quad + B_{1/2} \left(\frac{\partial C_1^{(1)'}}{\partial B_0} \frac{\partial^2 C_1^{(1)'}}{\partial A_0 \partial B_0} - \frac{\partial C_1^{(1)'}}{\partial A_0} \frac{\partial^2 C_1^{(1)'}}{\partial B_0^2} \right) + 2\pi \alpha_{3/2} \frac{\partial C_1^{(1)'}}{\partial A_0} \end{aligned} \quad (2.16)$$

Let us recall that $A_{n/2}$, $B_{n/2}$ (the coefficients of $\mu^{n/2}$ in expansions (1.9)) have two values [1 and 3] differing in sign and corresponding to two periodic solutions ($r = 1, 2$).

Since the determinant in the unknowns $M_{1/2}$, $N_{1/2}$ in system (2.15) equals zero, then for this system to be compatible it is necessary and sufficient that one of the Equations (2.15) be a consequence of the other. After some

manipulations, from this condition we get the equation for determining $\alpha_{3/2}$

$$L_{3/2}^{\circ} \equiv A_{1/2} \frac{\partial \Delta^{\circ}}{\partial A_0} + B_{1/2} \frac{\partial \Delta^{\circ}}{\partial B_0} = 2\pi \left(\frac{\partial C_1^{(1)}}{\partial A_0} + \frac{\partial C_1^{(1)}}{\partial B_0} \right) \alpha_{3/2}$$

Since $\alpha_{3/2}$ should be less than zero, and the first condition in (2.12) is assumed as satisfied, then for asymptotic stability it is sufficient to satisfy the condition $L_{3/2}^{\circ} > 0$, similarly, to the condition (10) of [5]. In the same way as there, it can be proved that $L_{3/2}^{\circ} \neq 0$ in the case being considered and that the inequality $L_{3/2}^{\circ} > 0$ is satisfied for one of the two periodic solutions.

2. Let $\Delta_1^{\circ} = 0$, and let the roots of Equation $N_{02}^{\circ} a^2 + N_{11}^{\circ} a + N_{20}^{\circ} = 0$, which is similar to Equation (2.14) of [3], be simple, i.e. $\alpha_1 \neq \alpha_2$. Recall that

$$N_{02}^{\circ} = \frac{1}{2} \left(\frac{\partial C_1^{(1)}}{\partial B_0} \frac{\partial C_1^{(1)}}{\partial B_0} \right)^{-1} \frac{\partial (C_1^{(1)}, \Delta^{\circ})}{\partial (A_0, B_0)}$$

$$N_{11}^{\circ} = \left(\frac{\partial C_1^{(1)}}{\partial B_0} \frac{\partial C_1^{(1)}}{\partial B_0} \right)^{-1} \left[C_2^{(1)} \left(\frac{\partial^2 C_1^{(1)}}{\partial B_0^2} \frac{\partial C_1^{(1)}}{\partial A_0} + \frac{\partial^2 C_1^{(1)}}{\partial A_0 \partial B_0} \frac{\partial C_1^{(1)}}{\partial B_0} - \frac{\partial^2 C_1^{(1)}}{\partial B_0^2} \frac{\partial C_1^{(1)}}{\partial A_0} - \frac{\partial^2 C_1^{(1)}}{\partial A_0 \partial B_0} \frac{\partial C_1^{(1)}}{\partial B_0} \right) + \frac{\partial C_1^{(1)}}{\partial B_0} \left(\frac{\partial C_2^{(1)}}{\partial A_0} \frac{\partial C_1^{(1)}}{\partial B_0} + \frac{\partial C_2^{(1)}}{\partial B_0} \frac{\partial C_1^{(1)}}{\partial A_0} - \frac{\partial C_2^{(1)}}{\partial B_0} \frac{\partial C_1^{(1)}}{\partial A_0} - \frac{\partial C_2^{(1)}}{\partial A_0} \frac{\partial C_1^{(1)}}{\partial B_0} \right) \right]$$

$$N_{20}^{\circ} = \left(\frac{\partial C_1^{(1)}}{\partial B_0} \right)^{-2} \left(\frac{\partial C_1^{(1)}}{\partial B_0} \right)^{-1} \left\{ \frac{\partial C_1^{(1)}}{\partial B_0} \left[\frac{1}{2} \frac{\partial^2 C_1^{(1)}}{\partial B_0^2} C_2^{(1)2} - \frac{\partial C_2^{(1)}}{\partial B_0} \frac{\partial C_1^{(1)}}{\partial B_0} C_2^{(1)} + \left(\frac{\partial C_1^{(1)}}{\partial B_0} \right)^2 C_3^{(1)} \right] - \frac{\partial C_1^{(1)}}{\partial B_0} \left[\frac{1}{2} \frac{\partial^2 C_1^{(1)}}{\partial B_0^2} C_2^{(1)2} - \frac{\partial C_2^{(1)}}{\partial B_0} \frac{\partial C_1^{(1)}}{\partial B_0} C_2^{(1)} + \left(\frac{\partial C_1^{(1)}}{\partial B_0} \right)^2 C_3^{(1)} \right] \right\}$$

In this case there exist two periodic solutions of (1.1), which can be expanded into series in powers of μ . The coefficient $\alpha_{3/2} = 0$, since $L_{3/2}^{\circ} = 0$.

When $\alpha_{3/2} = 0$, $A_{1/2} = B_{1/2} = 0$ for $M_{1/2}$ and $N_{1/2}$ from (2.15) we get the same values as for M_0 and N_0 , respectively, in (2.14). The quantity α_2 is found from the existence conditions for periodic solutions of system (2.6) for $n = 4$, which after cumbersome computations are written as

$$\begin{aligned} M_1 \frac{\partial C_1^{(1)}}{\partial A_0} + N_1 \frac{\partial C_1^{(1)}}{\partial B_0} + W_1^{(1)} + \frac{\partial (C_2^{(1)}, C_1^{(1)})}{\partial (A_0, B_0)} &= 0 \\ M_1 \frac{\partial C_1^{(1)}}{\partial A_0} + N_1 \frac{\partial C_1^{(1)}}{\partial B_0} + W_1^{(2)} + \frac{\partial (C_2^{(1)}, C_1^{(1)})}{\partial (A_0, B_0)} &= 0 \end{aligned} \quad (2.17)$$

where $W_1^{(1)}$ and $W_1^{(2)}$ are obtained from $W_{1/2}^{(1)}$ and $W_{1/2}^{(2)}$ in (2.16) by replacing in the latter the quantities $A_{1/2}$, $B_{1/2}$, $\alpha_{3/2}$ by A_1 , B_1 , α_2 , respectively.

Here we have made use of the expression for the periodic solution of (2.6) when $n = 2$, which has the form

$$v_1^{(1)}(t) = M_1 \cos kt + \frac{N_1}{k} \sin kt + M_0 \frac{\partial C_1^{(1)}(t)}{\partial A_0} + N_0 \frac{\partial C_1^{(1)}(t)}{\partial B_0}, \quad v_1^{(2)}(t) = \dots \quad (2.18)$$

and M_0 and N_0 take the values (2.14).

As in the previous case the compatibility conditions for system (2.17) give the equation for the determination of α_2

$$L_2^{\circ} \equiv A_1 \frac{\partial \Delta^{\circ}}{\partial A_0} + B_1 \frac{\partial \Delta^{\circ}}{\partial B_0} - \left(\frac{\partial \Delta_1^{\circ}}{\partial A_0} - \frac{\partial \Delta_2^{\circ}}{\partial B_0} \right) = 2\pi \left(\frac{\partial C_1^{(1)}}{\partial A_0} + \frac{\partial C_1^{(1)}}{\partial B_0} \right) \alpha_2$$

By virtue of the same reasons as in [5], $L_3^0 \neq 0$ since Expression for L_3^0 is similar to L_3 in [5].

On the basis of (2.12) (a), the condition for α_2 to be negative, has a form $L_3^0 > 0$, which is similar to condition (13) in [5].

3. Finally, let $\alpha_1 = \alpha_2$, while the quantity $\kappa^0 \neq 0$ (similar to κ in [5]). We can construct two periodic solutions of (1.1), which can be expanded into series in powers of $\mu^{\frac{1}{2}}$. In this case the quantity $L_3^0 = 0$ and, therefore, $\alpha_2 = 0$.

The coefficient $\alpha_{1/2}$ is found from the periodicity conditions (2.8) when $n = 5$ in the manner similar to the finding of α_2 from (2.8) when $n = 4$. Here we use the value of $v_{1/2}^{(1)}(t)$, as found from (2.6) when $n = 3$. It turns out that

$$v_{1/2}^{(1)}(t) = M_{1/2} \cos kt + \frac{N_{1/2}}{k} \sin kt + M_{1/2} \frac{\partial C_1^{(1)}(t)}{\partial A_0} + N_{1/2} \frac{\partial C_1^{(1)}(t)}{\partial B_0}$$

where $M_{1/2}, N_{1/2}$ are arbitrary constants; $M_{1/2}, N_{1/2}$ have the same values as M_0, N_0 respectively, in (2.14).

The stated periodicity conditions yield two equations for the determination of $M_{1/2}, N_{1/2}$. Taking into account that $L_3^0 = 0$, from the compatibility conditions for these equations we obtain the equation for determining $\alpha_{1/2}$

$$L_{1/2}^0 \equiv A_{1/2} \frac{\partial \Delta^0}{\partial A_0} + B_{1/2} \frac{\partial \Delta^0}{\partial B_0} = 2\pi \left(\frac{\partial C_1^{(1)}}{\partial A_0} + \frac{\partial C_1^{(1)'}}{\partial B_0} \right) \alpha_{1/2}$$

In a manner similar to that in [5] we can show that $L_{1/2}^0 \neq 0$, and, consequently, $\alpha_{1/2} \neq 0$. The condition for $\alpha_{1/2}$ to be negative yields the condition for asymptotic stability, $L_{1/2}^0 > 0$, which is always satisfied for one of the two periodic solutions.

Thus, for the resonance root we obtain results similar to the results for systems with one degree of freedom. The conditions for asymptotic stability, corresponding to the resonance root of the fundamental equation, coincide with the conditions for asymptotic stability of the periodic solutions of a non-self-contained system with one degree of freedom [5]. All that need to be done is to substitute the $C_n(t)$ in the latter with the $C_n^{(1)}(t)$ from [1].

Finally, let us write the stability conditions corresponding to the non-resonance root of the fundamental equation

$$\int_0^{2\pi} (F_{v'}^{(2)})_0 dt < 0 \tag{2.19}$$

This condition is obtained by the same method, however, the characteristic exponent is determined by Formula [2]

$$\alpha = \pm i\omega + \sum_{n=2}^{\infty} \alpha_{n/2} \mu^{n/2}$$

3. Let us consider some examples. (1). We take the system of equations from [1]

$$\begin{aligned} x'' + x &= -4 \cos 2t + \mu [^{4/3}y' - (1-x^2)x'] \\ y'' + ^{1/4}y &= 5 \cos 2t + \mu [^{4/3}(1-x^2)x' - ^{4/3}y'] \end{aligned} \tag{3.1}$$

The generating solution of (3.1) has the form

$$x_0(t) = A_0 \cos t + B_0 \sin t - ^{4/3} \cos 2t, \quad y_0(t) = -^{4/3} \cos 2t$$

The equations for the fundamental amplitudes

$$A_0 [3 + ^{1/4}(A_0^2 + B_0^2)] = 0, \quad B_0 [3 + ^{1/4}(A_0^2 + B_0^2)] = 0$$

have the solution $A_0 = B_0 = 0$. The periodic solution of (3.1) constructed in [1] is stable since the first stability condition (2.12) is not satisfied.

2). We consider a system of equations of the form

$$\begin{aligned} x'' + x &= \mu [\lambda_0 \sin t + \alpha (1-x^2)x' + \beta y'] \\ y'' + ^{1/4}y &= \mu [-^{1/4}\lambda_0 \sin t + \gamma (1-x^2)x' + \delta y'] \end{aligned} \tag{3.2}$$

The generating solution depends on two arbitrary constants,

$$x_0(t) = A_0 \cos t + B_0 \sin t, \quad y_0(t) = 0$$

The equations for the fundamental amplitudes

$$\begin{aligned} \frac{3}{4}\lambda_0 + (6\alpha + 9\gamma)A_0 [1 - \frac{1}{4}(A_0^2 + B_0^2)] + \frac{1}{7}A_0(9\beta + 12\delta) &= 0 \\ (6\alpha + 9\gamma)B_0 [1 - \frac{1}{4}(A_0^2 + B_0^2)] + \frac{1}{7}B_0(9\beta + 12\delta) &= 0 \end{aligned}$$

have the solutions $B_0 = 0$, $A_0 = A$, where A is the root of the cubic equation

$$(6\alpha + 9\gamma)A^3 + 4(6\alpha + 9\gamma + \frac{9}{7}\beta + \frac{12}{7}\delta)A + 3\lambda_0 = 0$$

Here

$$\Delta^\circ = -\frac{3}{16}(6\alpha + 9\gamma)A^2 + (6\alpha + 9\gamma)A - (6\alpha + 9\gamma + \frac{9}{7}\beta + \frac{12}{7}\delta)^2$$

Let us assume that the parameters $\lambda_0, \alpha, \beta, \gamma, \delta$ are such that $\Delta^\circ \neq 0$. Then we can construct a periodic solution of (3.2) in the form of series in integer powers of μ . The stability conditions (2.12) for this solution give that $\lambda_0, \alpha, \beta, \gamma, \delta$ should be such that $6\alpha + 9\gamma > 0$ and $\Delta^\circ > 0$. Condition (2.19) gives $\delta < 0$.

3). We consider a more interesting example

$$\begin{aligned} x'' + x &= \mu (v_1 \cos t + \lambda_1 \sin t + c_1 x + \gamma_1 x^3 + d_1 y + g_1 y^3) \\ y'' + \frac{1}{4}y &= \mu (v_2 \cos t + \lambda_2 \sin t + c_2 x + \gamma_2 x^3 + d_2 y + g_2 y^3 + \delta y) \end{aligned} \quad (3.3)$$

This equation reminds us of the Duffing equation [2] in a quasi-linear formulation. The generating solution has the form

$$x_0(t) = A_0 \cos t + B_0 \sin t, \quad y_0(t) = 0$$

The equations for the fundamental amplitudes are

$$\begin{aligned} C_1^{(1)}(2\pi) &\equiv \pi [\lambda_1 + c_1 B_0 + \frac{3}{4}\gamma_1 B_0 (A_0^2 + B_0^2)] = 0 \\ C_1^{(1)'}(2\pi) &\equiv \pi [v_1 + c_1 A_0 + \frac{3}{4}\gamma_1 A_0 (A_0^2 + B_0^2)] = 0 \end{aligned} \quad (3.4)$$

The condition $\Delta^\circ = 0$ for the multiplicity of the root leads to the following relation between the coefficients of the equations:

$$81\gamma_1(v_1^2 + \lambda_1^2) + 16c_1^3 = 0 \quad (3.5)$$

The coefficients v_1 and γ_1 should be different signs. Here the roots of Equations (3.4) are

$$A_0 = -\frac{3}{2} \frac{v_1}{c_1}, \quad B_0 = -\frac{3}{2} \frac{\lambda_1}{c_1}$$

The condition for these roots to be double [3] yields

$$\Delta^* = \frac{81}{8} \frac{\gamma_1^2 v_1^2 \lambda_1}{c_1} \neq 0$$

After appropriate computations we obtain

$$C_1^{(1)}(t) = \frac{v_1}{16} \left(\frac{1}{3} + \frac{27}{4} \frac{\gamma_1 \lambda_1^2}{c_1^3} \right) (\cos t - \cos 3t) - \frac{\lambda_1}{16} \left(\frac{1}{3} + \frac{27}{4} \frac{\gamma_1 v_1^2}{c_1^3} \right) (3 \sin t - \sin 3t)$$

Further, in accordance with (1.10), we compute ψ_{11} and ψ_{21} , and then from (1.6) we find $C_1^{(2)}(t)$; substituting $C_1^{(1)}(t)$ and $C_1^{(2)}(t)$ into (1.7) we find $F_3^{(1)}(t)$. In accordance with (1.6), this allows us to find $C_2^{(1)}(t)$ and its derivative. Taking their values for $t = 2\pi$, we compute Δ_1° from (2.13)

$$\begin{aligned} \Delta_1^\circ &= -\frac{27\gamma_1 v_1 \pi^2}{8c_1^2} \left\{ \frac{2}{3} d_1 [v_2 v_1 + \lambda_2 \lambda_1 + \frac{8c_1^2}{81\gamma_1^2} (3c_2 \gamma_1 - c_1 \gamma_2)] + \right. \\ &\quad \left. + \frac{45}{32} \frac{\gamma_1 v_1^2 \lambda_1^2}{c_1^2} + \frac{c_1}{144} (7\lambda_1^2 + v_1^2) + \frac{9}{128} \frac{\lambda_1^3 \gamma_1}{c_1^4} (4c_1^3 + 81\gamma_1 v_1^2) \right\} \end{aligned}$$

It is obvious that by a proper choice of the parameters we can make $\Delta_1 \neq 0$. Then we can construct two periodic solutions of period 2π of (3.3) which transform into the generating solutions when $\mu = 0$. These solutions are represented as the series in powers of μ^2 (1.11).

Further, we have [3]

$$A_{1/2} = \pm \left(\frac{2\Delta_1}{\Delta^*} \frac{\partial C_1^{(1)}}{\partial B_0} \frac{\partial C_1^{(1)}}{\partial B_0} \right)^{1/2} = \pm \left(\frac{243}{32} \frac{v_1^2 \gamma_1}{c_1^5} \{ \dots \} \right)^{1/2} \quad B_{1/2} = - \frac{\partial C_1^{(1)} / \partial A_0}{\partial C_1^{(1)} / \partial B_0} A_{1/2} = \frac{\lambda_1}{v_1} A_{1/2}$$

The expression within the braces under the radical is the same as that within the braces for Δ_1 above.

Since γ_1 and c_1 should be different signs, then for $A_{1/2}, B_{1/2}$ to be real it is necessary to satisfy the condition $\{ \dots \} > 0$.

Obviously, when $\gamma_1 v_1 < 0$ we have the expression $\Delta_1 > 0$, while when $\gamma_1 v_1 > 0$, the expression $\Delta_1 < 0$.

Then, according to (1) and [5], we get the following results: when $\gamma_1 v_1 < 0$ the periodic solution corresponding to the plus sign before the radical in $A_{1/2}$ is stable; when $\gamma_1 v_1 > 0$ the periodic solution corresponding to the minus sign is stable. In accordance with (2.19) the condition $\delta < 0$ is supplemented to these conditions.

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