

# ON THE CONSTRUCTION OF PERIODIC SOLUTIONS OF A NONAUTONOMOUS QUASI-LINEAR SYSTEM WITH TWO DEGREES OF FREEDOM

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1. Let us consider a nonautonomous oscillatory system, with two degrees of freedom, of the form

$$\frac{d^2x}{dt^2} + ax + by = f(t) + \mu F, \quad \frac{d^2y}{dt^2} + cx + dy = \varphi(t) + \mu \Phi \quad (1.1)$$

Let us suppose that the functions  $f$  and  $\phi$  are continuous periodic functions of time  $t$  of period  $2\pi$ . The functions  $F$  and  $\Phi$  are assumed to be analytic in the variables  $x, x', y, y', \mu$ , and continuous periodic functions of time  $t$  with the same period  $2\pi$ . The coefficients  $a, b, c$  and  $d$  are constants. The quantity  $\mu$  is a small parameter. In the case of resonance, the fundamental equation

$$\begin{vmatrix} D^2 + a & b \\ c & D^2 + d \end{vmatrix} = 0$$

will have either a zero root or roots of the form  $\pm pi$  where  $p$  is an integer. Another instance, which will also be referred to as a resonance case, occurs when the fundamental equation has roots which differ from the indicated critical values by a quantity which is an infinitesimal of the order of  $\mu$ . This case can be reduced, however, to the former one by the introduction of correcting terms into the functions  $\mu F$  and  $\mu \Phi$ .

Furthermore, we shall assume that the coefficients of the  $p$ th harmonic in the Fourier expansions of the functions  $f(t)$  and  $\phi(t)$  are either absent or are infinitesimals of the order of  $\mu$ . The generating system ( $\mu = 0$ )

$$\frac{d^2x}{dt^2} + ax + by = f(t), \quad \frac{d^2y}{dt^2} + cx + dy = \varphi(t) \quad (1.2)$$

can have the following families of periodic solutions:

a) If the fundamental equation has four roots  $\pm ik$ ,  $\pm im$ , where  $k$  and  $m$  are integers and  $k \neq m$ , then

$$x_0(t) = x_0^{(k)}(t) + x_0^{(m)}(t) + f^\circ(t), \quad y_0(t) = p_k x_0^{(k)}(t) + p_m x_0^{(m)}(t) + \varphi^\circ(t) \quad (1.3)$$

Here,  $f^\circ(t)$  and  $\varphi^\circ(t)$  are the particular periodic solutions of (1.2) given by

$$x_0^{(k)}(t) = A_0 \cos kt + \frac{B_0}{k} \sin kt, \quad p_k = \frac{c}{k^2 - d} = \frac{k^2 - a}{b}$$

$$x_0^{(m)}(t) = E_0 \cos mt + \frac{D_0}{m} \sin mt, \quad p_m = \frac{c}{m^2 - d} = \frac{m^2 - a}{b}$$

where  $A_0$ ,  $B_0$ ,  $E_0$  and  $D_0$  are arbitrary constants.

b) If the fundamental equation has only two roots  $\pm ik$ , where  $k$  is an integer, then

$$x_0(t) = x_0^{(k)}(t) + f^\circ(t), \quad y_0(t) = p_k x_0^{(k)}(t) + \varphi^\circ(t) \quad (1.4)$$

c) If the fundamental equation has multiple roots  $k = m$ , then

$$x_0(t) = A_0 \cos kt + \frac{B_0}{k} \sin kt + f^\circ(t), \quad y_0(t) = E_0 \cos kt + \frac{D_0}{k} \sin kt + \varphi^\circ(t) \quad (1.5)$$

The case of zero roots is not considered in this work.

We shall look for periodic solutions of the fundamental system (1.1) by the method of a small parameter. Let us consider the case (a). The initial conditions are taken as

$$\begin{aligned} x(0) &= f^\circ(0) + A_0 + E_0 + \beta_1 + \beta_3 \\ x'(0) &= f^{\circ'}(0) + B_0 + D_0 + \beta_2 + \beta_4 \\ y(0) &= \varphi^\circ(0) + p_k A_0 + p_m E_0 + p_k \beta_1 + p_m \beta_3 \\ y'(0) &= \varphi^{\circ'}(0) + p_k B_0 + p_m D_0 + p_k \beta_2 + p_m \beta_4 \end{aligned} \quad (1.6)$$

where the quantities  $\beta_i$  are functions of  $\mu$  which vanish when  $\mu = 0$ . In this case the solution of the system (1.1) has the form

$$x = x(t, \beta_1, \beta_2, \beta_3, \beta_4, \mu), \quad y = y(t, \beta_1, \beta_2, \beta_3, \beta_4, \mu)$$

We shall determine the structure of these functions. Let us suppose that they can be expanded into series of integer powers of the parameters  $\beta_1$ ,  $\beta_2$ ,  $\beta_3$ ,  $\beta_4$  and  $\mu$ . Let us find those terms of these series which depend on  $\beta_1$ ,  $\beta_2$ ,  $\beta_3$  and  $\beta_4$  but not on  $\mu$ . It is easily seen that all these terms, with the exception of those that are linear in  $\beta_1$ ,  $\beta_2$ ,  $\beta_3$  and  $\beta_4$ , vanish because their coefficients satisfy a system of homogeneous differential equations with zero initial conditions. The coefficients of the linear terms, obviously, have a form analogous to that part of the

generating solution which corresponds to the periodic solution of the homogeneous equations corresponding to (1.2); one needs only to replace  $A_0$ ,  $B_0$ ,  $E_0$  and  $D_0$  by  $\beta_1$ ,  $\beta_2$ ,  $\beta_3$  and  $\beta_4$ , respectively, in accordance with the form of the initial conditions (1.6).

Thus, the solution of Equation (1.1) can be given in the form [1]

$$\begin{aligned} x(t) &= f^\circ(t) + (A_0 + \beta_1) \cos kt + \frac{B_0 + \beta_2}{k} \sin kt + (E_0 + \beta_3) \cos mt + \frac{D_0 + \beta_4}{m} \sin mt + \\ &+ \sum_{n=1}^{\infty} \left[ C_n + \frac{\partial C_n}{\partial \beta_1} \beta_1 + \frac{\partial C_n}{\partial \beta_2} \beta_2 + \frac{\partial C_n}{\partial \beta_3} \beta_3 + \frac{\partial C_n}{\partial \beta_4} \beta_4 + \dots \right] \mu^n \\ y(t) &= \varphi^\circ(t) + p_k \left[ (A_0 + \beta_1) \cos kt + \frac{B_0 + \beta_2}{k} \sin kt \right] + p_m \left[ (E_0 + \beta_3) \cos mt + \right. \\ &+ \left. \frac{D_0 + \beta_4}{m} \sin mt \right] + \sum_{n=1}^{\infty} \left[ H_n + \frac{\partial H_n}{\partial \beta_1} \beta_1 + \frac{\partial H_n}{\partial \beta_2} \beta_2 + \frac{\partial H_n}{\partial \beta_3} \beta_3 + \frac{\partial H_n}{\partial \beta_4} \beta_4 + \dots \right] \mu^n \end{aligned} \quad (1.7)$$

All the  $C_n$ ,  $H_n$  and their derivatives with respect to  $\beta_i$  are taken with  $\beta_1 = \dots = \beta_4 = \mu = 0$ . The coefficients  $C_n$  and  $H_n$  satisfy the system

$$C_n'' + aC_n + bH_n = F_n, \quad H_n'' + cC_n + dH_n = \Phi_n \quad (1.8)$$

with the initial conditions  $C_n(0) = H_n(0) = C_n'(0) = H_n'(0) = 0$ . Here

$$F_n(t) = \frac{1}{(n-1)!} \left( \frac{d^{n-1} F}{d\mu^{n-1}} \right)_{\beta_i = \mu = 0}, \quad \Phi_n = \frac{1}{(n-1)!} \left( \frac{d^{n-1} \Phi}{d\mu^{n-1}} \right)_{\beta_i = \mu = 0}$$

The quantities  $d^{n-1} F / d\mu^{n-1}$  and  $d^{n-1} \phi / d\mu^{n-1}$  are total derivatives of the functions  $F(t, x, x', y, y', \mu)$  and  $\phi(t, x, x', y, y', \mu)$  with respect to  $\mu$ . We present the first three functions  $F_n$  in explicit forms

$$\begin{aligned} F_1(t) &= F(t, x_0, x_0', y_0, y_0', 0) \\ F_2(t) &= \left( \frac{\partial F}{\partial x} \right)_0 C_1 + \left( \frac{\partial F}{\partial x'} \right)_0 C_1' + \left( \frac{\partial F}{\partial y} \right)_0 H_1 + \left( \frac{\partial F}{\partial y'} \right)_0 H_1' + \left( \frac{\partial F}{\partial \mu} \right)_0 \\ F_3(t) &= \frac{1}{2} \left( \frac{\partial^2 F}{\partial x^2} \right)_0 C_1^2 + \frac{1}{2} \left( \frac{\partial^2 F}{\partial x'^2} \right)_0 C_1'^2 + \frac{1}{2} \left( \frac{\partial^2 F}{\partial y^2} \right)_0 H_1^2 + \frac{1}{2} \left( \frac{\partial^2 F}{\partial y'^2} \right)_0 H_1'^2 + \frac{1}{2} \left( \frac{\partial^2 F}{\partial \mu^2} \right)_0 + \\ &+ \left( \frac{\partial^2 F}{\partial x \partial y} \right)_0 C_1 H_1 + \left( \frac{\partial^2 F}{\partial x \partial x'} \right)_0 C_1 C_1' + \left( \frac{\partial^2 F}{\partial x \partial y'} \right)_0 C_1 H_1' + \left( \frac{\partial^2 F}{\partial x' \partial y} \right)_0 C_1' H_1 + \\ &+ \left( \frac{\partial^2 F}{\partial x' \partial y'} \right)_0 C_1' H_1' + \left( \frac{\partial^2 F}{\partial y \partial y'} \right)_0 H_1 H_1' + \left( \frac{\partial^2 F}{\partial x' \partial \mu} \right)_0 C_1' + \left( \frac{\partial^2 F}{\partial y \partial \mu} \right)_0 H_1 + \left( \frac{\partial^2 F}{\partial x \partial \mu} \right)_0 C_1 + \\ &+ \left( \frac{\partial^2 F}{\partial y' \partial \mu} \right)_0 H_1' + \left( \frac{\partial F}{\partial x} \right)_0 C_2 + \left( \frac{\partial F}{\partial x'} \right)_0 C_2' + \left( \frac{\partial F}{\partial y} \right)_0 H_2 + \left( \frac{\partial F}{\partial y'} \right)_0 H_2' \end{aligned}$$

Analogous formulas exist for  $\phi_n$ . The subscript 0 at the parentheses indicates that the  $x$ ,  $x'$ ,  $y$ ,  $y'$  and  $\mu$  are replaced by  $x_0$ ,  $x_0'$ ,  $y_0$ ,  $y_0'$  and 0 in the derivatives.

Having solved the system (1.8) and taking into account the relations

$$-\frac{c}{k} = p_k \frac{d-k^2}{k}, \quad -\frac{b}{k} p_k = \frac{a-k^2}{k}, \quad -\frac{c}{m} = p_m \frac{d-m^2}{m}, \quad -\frac{b}{m} p_m = \frac{a-m^2}{m}$$

one can express the functions  $C_n(t)$  and  $H_n(t)$  in the form

$$C_n(t) = C_n^{(k)}(t) + C_n^{(m)}(t), \quad H_n(t) = p_k C_n^{(k)}(t) + p_m C_n^{(m)}(t)$$

where

$$C_n^{(k)}(t) = \frac{1}{m^2 - k^2} \left[ \frac{d-k^2}{k} \int_0^t F_n(\tau) \sin k(t-\tau) d\tau - \frac{b}{k} \int_0^t \Phi_n(\tau) \sin k(t-\tau) d\tau \right]$$

$$C_n^{(m)}(t) = \frac{1}{m^2 - k^2} \left[ \frac{d-m^2}{m} \int_0^t F_n(\tau) \sin m(t-\tau) d\tau - \frac{b}{m} \int_0^t \Phi_n(\tau) \sin m(t-\tau) d\tau \right]$$

It is easy to show that the particular periodic solutions  $f^\circ(t)$  and  $\phi^\circ(t)$  can be represented as the sum of two terms  $f_k(t)$  and  $f_m(t)$  so that

$$f^\circ(t) = f_k(t) + f_m(t), \quad \phi^\circ(k) = p_k f_k(t) + p_m f_m(t)$$

In the case of nonautonomous systems, as well as in the case of autonomous ones, one can show that differentiation of  $C_n^{(k)}$  and  $C_n^{(m)}$  with respect to  $\beta_1, \beta_2, \beta_3$  and  $\beta_4$  is replaced by differentiation with respect to  $A_0, B_0, E_0$  and  $D_0$ , respectively.

The final solution  $x(t, \beta_1, \beta_2, \beta_3, \beta_4, \mu)$  and  $y(t, \beta_1, \beta_2, \beta_3, \beta_4, \mu)$  of the system (1.1) is expressed in the form

$$x(t) = x_k(t) + x_m(t) + f_k(t) + f_m(t)$$

$$y(t) = p_k [x_k(t) + f_k(t)] + p_m [x_m(t) + f_m(t)] \tag{1.9}$$

where

$$x_k(t) = (A_0 + \beta_1) \cos kt + \frac{B_0 + \beta_2}{k} \sin kt + \sum_{n=1}^{\infty} \left[ C_n^{(k)} + \frac{\partial C_n^{(k)}}{\partial A_0} \beta_1 + \frac{\partial C_n^{(k)}}{\partial B_0} \beta_2 + \frac{\partial C_n^{(k)}}{\partial E_0} \beta_3 + \frac{\partial C_n^{(k)}}{\partial D_0} \beta_4 + \frac{1}{2} \frac{\partial^2 C_n^{(k)}}{\partial A_0^2} \beta_1^2 + \dots \right] \mu^n$$

$$x_m(t) = (E_0 + \beta_3) \cos mt + \frac{D_0 + \beta_4}{m} \sin mt + \sum_{n=1}^{\infty} \left[ C_n^{(m)} + \frac{\partial C_n^{(m)}}{\partial A_0} \beta_1 + \frac{\partial C_n^{(m)}}{\partial B_0} \beta_2 + \dots \right] \mu^n \tag{1.10}$$

Hence, for the construction of periodic solutions of a nonautonomous quasi-linear system with two degrees of freedom it is sufficient to construct the functions  $x_k, x_m, f_k$  and  $f_m$  which enter into the  $x$ -coordinate.

The variable  $y$  is constructed by multiplying  $x_k$ ,  $x_m$ ,  $f_k$  and  $f_m$  by constants and adding the result, just as in the linear system.

In case (b), Formulas (1.9) take on the form

$$x(t) = x_k(t) + f_k(t), \quad y(t) = p_k [x_k(t) + f_k(t)]$$

In case (c), Equations (1.2) can be factored and the solution can be written in the form

$$\begin{aligned} x(t) &= (A_0 + \beta_1) \cos kt + \frac{B_0 + \beta_2}{k} \sin kt + \\ &+ \sum_{n=1}^{\infty} \left[ C_n + \frac{\partial C_n}{\partial A_0} \beta_1 + \frac{\partial C_n}{\partial B_0} \beta_2 + \dots \right] \mu^n + f^\circ(t) \\ y(t) &= (E_0 + \beta_3) \cos kt + \frac{D_0 + \beta_4}{k} \sin kt + \\ &+ \sum_{n=1}^{\infty} \left[ H_n + \frac{\partial H_n}{\partial A_0} \beta_1 + \frac{\partial H_n}{\partial B_0} \beta_2 + \dots \right] \mu^n + \varphi^\circ(t) \end{aligned}$$

Here, the coordinates  $x$  and  $y$  are not interconnected (which is also the case in linear systems).

For the construction of these solutions one has to know how to compute the coefficients  $C_n^{(k)}(t)$  and  $C_n^{(m)}(t)$  of  $\mu^n$ . The remaining coefficients of the series (1.10) are found by successive differentiations of  $C_n^{(k)}$  and  $C_n^{(m)}$  with respect to  $A_0$ ,  $B_0$ ,  $E_0$  and  $D_0$ .

2. Taking into account the conditions (1.6) we can write down the conditions for the periodic functions in the following form:

$$\begin{aligned} x(2\pi, \beta_1, \beta_2, \beta_3, \beta_4, \mu) &= f^{(0)}(0) + A_0 + \beta_1 + E_0 + \beta_3 \\ x'(2\pi, \beta_1, \beta_2, \beta_3, \beta_4, \mu) &= f^{(0)'}(0) + B_0 + \beta_2 + D_0 + \beta_4 \\ y(2\pi, \beta_1, \beta_2, \beta_3, \beta_4, \mu) &= \varphi^{(0)}(0) + (A_0 + \beta_1) p_k + (E_0 + \beta_3) p_m \\ y'(2\pi, \beta_1, \beta_2, \beta_3, \beta_4, \mu) &= \varphi^{(0)'}(0) + (B_0 + \beta_2) p_k + (D_0 + \beta_4) p_m \end{aligned} \quad (2.1)$$

Substituting into the left-hand sides of these equations the expressions for  $x$ ,  $x'$ ,  $y$  and  $y'$  from (1.10), we obtain

$$\begin{aligned} &\sum_{n=1}^{\infty} \left[ C_n^{(k)}(2\pi) + \frac{\partial C_n^{(k)}}{\partial A_0} \beta_1 + \frac{\partial C_n^{(k)}}{\partial B_0} \beta_2 + \dots \right] \mu^n + \\ &+ \sum_{n=1}^{\infty} \left[ C_n^{(m)}(2\pi) + \frac{\partial C_n^{(m)}}{\partial A_0} \beta_1 + \frac{\partial C_n^{(m)}}{\partial B_0} \beta_2 + \dots \right] \mu^n = 0 \end{aligned} \quad (2.2)$$

$$p_k \sum_{n=1}^{\infty} \left[ C_n^{(k)}(2\pi) + \frac{\partial C_n^{(k)}}{\partial A_0} \beta_1 + \dots \right] \mu^n + p_m \sum_{n=1}^{\infty} \left[ C_n^{(m)}(2\pi) + \frac{\partial C_n^{(m)}}{\partial A_0} + \dots \right] \mu^n = 0$$

and two more formulas in which  $C_n^{(k)}$  and  $C_n^{(m)}$  are replaced by  $C_n^{(k)'}$  and  $C_n^{(m)'}$ . The functions  $C_n^{(k)}$ ,  $C_n^{(k)'}$ ,  $C_n^{(m)}$ ,  $C_n^{(m)'}$  and their derivatives with respect to  $A_0$ ,  $B_0$ ,  $E_0$  and  $D_0$  are here evaluated at the point  $t = 2\pi$ ,  $\beta_i = \mu = 0$ . Since  $p_k - p_m \neq 0$ , we have in place of (2.2) the next set of equations:

$$\begin{aligned} \sum_{n=1}^{\infty} \left[ C_n^{(k)}(2\pi) + \frac{\partial C_n^{(k)}}{\partial A_0} \beta_1 + \dots \right] \mu^n &= 0, \\ \sum_{n=1}^{\infty} \left[ C_n^{(k)'}(2\pi) + \frac{\partial C_n^{(k)'}}{\partial A_0} \beta_1 + \dots \right] \mu^n &= 0 \\ \sum_{n=1}^{\infty} \left[ C_n^{(m)}(2\pi) + \frac{\partial C_n^{(m)}}{\partial A_0} \beta_1 + \dots \right] \mu^n &= 0 \\ \sum_{n=1}^{\infty} \left[ C_n^{(m)'}(2\pi) + \frac{\partial C_n^{(m)'}}{\partial A_0} \beta_1 + \dots \right] \mu^n &= 0 \end{aligned} \tag{2.3}$$

Let us assume that  $\beta_1, \beta_2, \beta_3$  and  $\beta_4$  can be expanded into series of the form

$$\beta_1 = \sum_{n=1}^{\infty} A_n \mu^n, \quad \beta_2 = \sum_{n=1}^{\infty} B_n \mu^n, \quad \beta_3 = \sum_{n=1}^{\infty} E_n \mu^n, \quad \beta_4 = \sum_{n=1}^{\infty} D_n \mu^n \tag{2.4}$$

Let us substitute  $\beta_i$  into the left-hand sides of Equations (2.3), and equate to zero the coefficients of the series. The terms which are independent of  $\mu$  yield the results:

$$C_1^{(k)}(2\pi) = 0, \quad C_1^{(m)}(2\pi) = 0, \quad C_1^{(k)'}(2\pi) = 0, \quad C_1^{(m)'}(2\pi) = 0 \tag{2.5}$$

The coefficients of the first power of  $\mu$  lead to the equations

$$\begin{aligned} C_2^{(k)}(2\pi) + \frac{\partial C_1^{(k)}}{\partial A_0} A_1 + \frac{\partial C_1^{(k)}}{\partial B_0} B_1 + \frac{\partial C_1^{(k)}}{\partial E_0} E_1 + \frac{\partial C_1^{(k)}}{\partial D_0} D_1 &= 0 \\ C_2^{(m)}(2\pi) + \frac{\partial C_1^{(m)}}{\partial A_0} A_1 + \frac{\partial C_1^{(m)}}{\partial B_0} B_1 + \frac{\partial C_1^{(m)}}{\partial E_0} E_1 + \frac{\partial C_1^{(m)}}{\partial D_0} D_1 &= 0 \end{aligned}$$

$$\begin{aligned}
 C_2^{(k)'} (2\pi) + \frac{\partial C_1^{(k)'}}{\partial A_0} A_1 + \frac{\partial C_1^{(k)'}}{\partial B_0} B_1 + \frac{\partial C_1^{(k)'}}{\partial E_0} E_1 + \frac{\partial C_1^{(k)'}}{\partial D_0} D_1 &= 0 \\
 C_2^{(m)'} (2\pi) + \frac{\partial C_1^{(m)'}}{\partial A_0} A_1 + \frac{\partial C_1^{(m)'}}{\partial B_0} B_1 + \frac{\partial C_1^{(m)'}}{\partial E_0} E_1 + \frac{\partial C_1^{(m)'}}{\partial D_0} D_1 &= 0
 \end{aligned} \quad (2.6)$$

The coefficients of the second-degree terms in  $\mu$  yield

$$\begin{aligned}
 C_3^{(k)} (2\pi) + \frac{\partial C_2^{(k)}}{\partial A_0} A_1 + \frac{\partial C_2^{(k)}}{\partial B_0} B_1 + \frac{\partial C_2^{(k)}}{\partial E_0} E_1 + \frac{\partial C_2^{(k)}}{\partial D_0} D_1 + \\
 + \frac{\partial C_1^{(k)}}{\partial A_0} A_2 + \frac{\partial C_1^{(k)}}{\partial B_0} B_2 + \frac{\partial C_1^{(k)}}{\partial E_0} E_2 + \frac{\partial C_1^{(k)}}{\partial D_0} D_2 + \frac{1}{2} \frac{\partial^2 C_1^{(k)}}{\partial A_0^2} A_1^2 + \frac{1}{2} \frac{\partial^2 C_1^{(k)}}{\partial B_0^2} B_1^2 + \\
 + \frac{1}{2} \frac{\partial^2 C_1^{(k)}}{\partial E_0^2} E_1^2 + \frac{1}{2} \frac{\partial^2 C_1^{(k)}}{\partial D_0^2} D_1^2 + \frac{\partial^2 C_1^{(k)}}{\partial A_0 \partial B_0} A_1 B_1 + \frac{\partial^2 C_1^{(k)}}{\partial A_0 \partial E_0} A_1 E_1 + \\
 + \frac{\partial^2 C_1^{(k)}}{\partial A_0 \partial D_0} A_1 D_1 + \frac{\partial^2 C_1^{(k)}}{\partial B_0 \partial E_0} B_1 E_1 + \frac{\partial^2 C_1^{(k)}}{\partial B_0 \partial D_0} B_1 D_1 + \frac{\partial^2 C_1^{(k)}}{\partial E_0 \partial D_0} E_1 D_1 = 0
 \end{aligned} \quad (2.7)$$

and three more equations in which the  $C_i^{(k)}$  are successively replaced by  $C_i^{(m)}$ ,  $C_i^{(k)'}$  and  $C_i^{(m)'}$ . The system of equations (2.5) determines the constants  $A_0$ ,  $B_0$ ,  $E_0$  and  $D_0$  when these equations have simple roots, i. e. when the Jacobian

$$\Delta_1 = \frac{\partial (C_1^{(k)}, C_1^{(m)}, C_1^{(k)'}, C_1^{(m)'})}{\partial (A_0, B_0, E_0, D_0)} \neq 0 \quad (2.8)$$

In this case we determine  $A_1$ ,  $B_1$ ,  $E_1$  and  $D_1$  by means of the linear system (2.6), and we find  $A_2$ ,  $B_2$ ,  $E_2$  and  $C_2$  from (2.7), and so on. All these equations are linear in  $A_n$ ,  $B_n$ ,  $E_n$  and  $D_n$ , and all have the same determinant  $\Delta_1$ .

In case of repeated roots of the system of equations (2.5), the determinant  $\Delta_1 = 0$ . If there is to be a periodic solution with finite amplitude of the system (1.1), it is necessary that an auxiliary condition be satisfied: the rank of the fundamental matrix of the linear system (2.6) and that of the augmented matrix (obtained by attaching a column of the free terms) must be the same. If this condition is satisfied then there can occur a bifurcation of the solution of the generating equations. If this condition is not satisfied, then the system of equations (2.6) can lead to infinite values for the coefficients  $A_1$ ,  $B_1$ ,  $E_1$  and  $D_1$ . In this case the periodic solution of Equation (1.1) cannot be found by this method.

In all those cases when there exists a periodic solution of the system (1.1), this solution can be represented in the form of a power series in  $\mu$ :

$$x(t) = x_0(t) + \mu x_1(t) + \mu^2 x_2(t) + \dots, \quad y(t) = y_0(t) + \mu y_1(t) + \mu^2 y_2(t) + \dots \quad (2.9)$$

The generating solution is given by (1.3) or by (1.4) and (1.5). Here

$$\begin{aligned}
 x_1(t) &= A_1 \cos kt + \frac{B_1}{k} \sin kt + E_1 \cos mt + \frac{D_1}{m} \sin mt + C_1^{(k)}(t) + C_1^{(m)}(t) \\
 x_2(t) &= A_2 \cos kt + \frac{B_2}{k} \sin kt + E_2 \cos mt + \frac{D_2}{m} \sin mt + \\
 &\quad + A_1 \left[ \frac{\partial C_1^{(k)}}{\partial A_0} + \frac{\partial C_1^{(m)}}{\partial A_0} \right] + B_1 \left[ \frac{\partial C_1^{(k)}}{\partial B_0} + \frac{\partial C_1^{(m)}}{\partial B_0} \right] + \\
 &\quad + E_1 \left[ \frac{\partial C_1^{(k)}}{\partial E_0} + \frac{\partial C_1^{(m)}}{\partial E_0} \right] + D_1 \left[ \frac{\partial C_1^{(k)}}{\partial D_0} + \frac{\partial C_1^{(m)}}{\partial D_0} \right] + C_2^{(k)}(t) + C_2^{(m)}(t) \\
 y_1(t) &= p_k \left[ A_1 \cos kt + \frac{B_1}{k} \sin kt \right] + p_m \left[ E_1 \cos mt + \frac{D_1}{m} \sin mt \right] + \\
 &\quad + p_k C_1^{(k)}(t) + p_m C_1^{(m)}(t) \\
 y_2(t) &= p_k \left[ A_2 \cos kt + \frac{B_2}{k} \sin kt \right] + p_m \left[ E_2 \cos mt + \frac{D_2}{m} \sin mt \right] + p_k C_2^{(k)}(t) + \\
 + A_1 &\left[ p_k \frac{\partial C_1^{(k)}}{\partial A_0} + p_m \frac{\partial C_1^{(m)}}{\partial A_0} \right] + B_1 \left[ p_k \frac{\partial C_1^{(k)}}{\partial B_0} + p_m \frac{\partial C_1^{(m)}}{\partial B_0} \right] + p_m C_2^{(m)}(t) + \\
 + E_1 &\left[ p_k \frac{\partial C_1^{(k)}}{\partial E_0} + p_m \frac{\partial C_1^{(m)}}{\partial E_0} \right] + D_1 \left[ p_k \frac{\partial C_1^{(k)}}{\partial D_0} + p_m \frac{\partial C_1^{(m)}}{\partial D_0} \right] \text{ etc.}
 \end{aligned}$$

We have analysed above the case (a). For the cases (b) and (c) one obtains different forms. These results can be extended to systems with  $n$  degrees of freedom.

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