

两类三阶非自治系统的全局渐近稳定性*

The Global Asymptotic Stability of Two Classes 3rd Non-autonomous System

邓春红^{1,2}, 刘永建²

DENG Chun-hong^{1,2}, LIU Yong-jian²

(1. 湖南科技学院数学与计算机科学系, 湖南永州 425006; 2. 广西师范大学数学与计算机科学学院, 广西桂林 541004)

(1. Department of Mathematics and Computer Sciences, Hunan University of Science and Engineer, Yongzhou, Hunan, 425006, China; 2. College of Mathematics and Computer Science, Guangxi Normal University, Guilin, Guangxi, 541004, China)

摘要: 利用 Liapunov 函数法, 给出两类方程 $\ddot{x} + g(\dot{x})\dot{x} + b\dot{x} + f(x) = e(t, x, \dot{x}, \ddot{x})$ 和 $\ddot{x} + g(\dot{x})\dot{x} + f(x)\dot{x} + cx = e(t, x, \dot{x}, \ddot{x})$ 零解全局渐近稳定性的充分条件, 推广文献[1~4]中的相关结论.

关键词: 非自治系统 Liapunov 函数 全局渐近稳定性

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Abstract: By Liapunov's second method, we get the sufficient conditions for the global asymptotic stability of zero solutions of the two classes of equations: $\ddot{x} + g(\dot{x})\dot{x} + b\dot{x} + f(x) = e(t, x, \dot{x}, \ddot{x})$ and $\ddot{x} + g(\dot{x})\dot{x} + f(x)\dot{x} + cx = e(t, x, \dot{x}, \ddot{x})$, and the related results in References [1~4] are extended.

Key words: non-autonomous system, Liapunov function, global asymptotic stability

文献[1~4]通过构造 Liapunov 函数, 给出多个三阶非线性常微分方程零解全局渐近稳定性的充分条件. 本文给出两类三阶非自治系统

$$\ddot{x} + g(\dot{x})\dot{x} + b\dot{x} + f(x) = e(t, x, \dot{x}, \ddot{x}), f(0) = 0, \quad (0.1)$$

$$\ddot{x} + g(\dot{x})\dot{x} + f(x)\dot{x} + cx = e(t, x, \dot{x}, \ddot{x}) \quad (0.2)$$

的零解全局渐近稳定性的充分条件, 这两类方程比文献[1,2]讨论的方程更为一般, 显然推广了文献[1~4]的相关结论.

1 相关引理

三阶系统

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作者简介: 邓春红(1979-), 女, 湖南永州人, 讲师, 主要从事微分方程的稳定性和定性研究.

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$$\begin{cases} \dot{x} = X(t, x, y, z), \\ \dot{y} = Y(t, x, y, z), \\ \dot{z} = \sum_{i=1}^3 Z_i(t, x, y, z), \end{cases} \quad (1.1)$$

其中, $X, Y, Z_i (i = 1, 2, 3)$ 在区域 R 上连续且满足解的存在唯一性条件.

又 $X(t, 0, 0, 0) = Y(t, 0, 0, 0) = Z_i(t, 0, 0, 0) = 0, i = (1, 2, 3), t \geq 0$.

引理 1^[2] 假如下列各函数均连续:

(1) $zY(t, x, y, z) > 0, (z \neq 0),$

$$Y^*(x, y, z) \leq |Y(t, x, y, z)| \leq Y^{**}(x, y, z), \\ Y^*(x, y, z) > 0, (z \neq 0);$$

(2) $xZ_1(t, x, y, z) < 0, (z \neq 0),$

$$Z_1^*(x, y, z) \leq |Z_1(t, x, y, z)| \leq Z_1^*(x, y, z), \\ Z_1^*(x, y, z) > 0, (z \neq 0);$$

(3) $|Z_2(t, x, y, z)| \leq Z_2^*(x, y, z), Z_2^*(x, 0, 0) = 0;$

(4) $|Z_3(t, x, y, z)| \leq e(t)Z_3^*(x, y, z), \int_0^\infty e(t)dt = E < \infty;$

(5) 存在具有无穷小上界的无限大正定函数 $V(t, x, y, z)$,

即 $0 \leq V^*(x, y, z) \leq V(t, x, y, z) \leq V^{**}(x, y, z)$, $V^{**}(0, 0, 0) = 0$,

$V^*(x, y, z) > 0 (x^2 + y^2 + z^2 \neq 0)$,

$\lim_{x^2+y^2+z^2 \rightarrow \infty} V^*(x, y, z) = +\infty$.

$V(t, x, y, z)|_{(2.1)} \leq -\zeta(t, x, y, z) + \eta(t)V(t, x, y, z)$, 其中 $\zeta(t, x, y, z) \geq \rho(t)\zeta^*(x, y, z)$.

$\rho(t) \geq 0, \zeta^*(x, 0, z) \equiv 0, \zeta^*(x, y, z) > 0 (y \neq 0); \eta(t) \geq 0 (t \geq 0)$ 且 $\int_0^\infty \eta(t)dt = N < +\infty$ 对于任意的属于 $(-\infty, +\infty)$ 的互补相交的区间序列 $(t_k, t'_k) (k = 1, 2, \dots)$ 只要存在 $r > 0$, 使得 $\Delta_k = t'_k - t_k \geq r > 0 (k = 1, 2, \dots)$ 就有 $\sum_{k=1}^\infty \int_{t_k}^{t'_k} \rho(t)dt = +\infty$, 则系统

(1.1) 的零解为全局渐近稳定的.

2 主要结果及证明

将方程(0.1)化为等价系统

$$\begin{cases} \dot{x} = y, \\ \dot{y} = z, \\ \dot{z} = -f(x) - by - g(y)z + e(t, x, y, z), \end{cases} \quad f(0) = 0, \quad (2.1)$$

定理 1 设 $f(x), g(y)$ 在 R 上连续, $f'(x) > 0, b > 0$, 若存在常数 $a > 0$, 使 $\inf g(y) \geq a, \inf f'(x) < ab$, 且 $|e(t, x, y, z)| \leq \tilde{e}(t)(|y| + |z|), \int_0^\infty \tilde{e}(t)dt = E < +\infty$, 则系统(2.1)的零解是全局渐近稳定的.

证明 在定理假设条件下, 易知满足引理 1 的条件(1)~(4), 故只需证明满足条件(5)的 $V(t, x, y, z)$ 存在.

取 $V(t, x, y, z) = a \int_0^\infty f(\zeta)d\zeta + f(x)y + \frac{1}{2}(z + ay)^2 + \frac{1}{2}by^2 + a \int_0^y [g(\eta) - a]\eta d\eta$ 在定理条件下是定正的. 事实上

$$V(t, x, y, z) = a \int_0^x f(\zeta)d\zeta - \frac{1}{2b}f^2(x) + \frac{b}{2}(y + \frac{f(x)}{b})^2 + \frac{1}{2}(z + ay)^2 + a \int_0^y [g(\eta) - a]\eta d\eta,$$

记 $H(x) = a \int_0^x f(\zeta)d\zeta - \frac{1}{2b}f^2(x)$,

则 $H(0) = 0$,

由 $f'(x) > 0$ 知 $f(x)$ 单调增加, 有 $\text{sgn } f(x) = \text{sgn } x$, 而 $H'(x) = \frac{1}{b}[ab - f'(x)]f(x)$, 在 $x > 0$ 时, $H(x)$ 单调增加, 在 $x < 0$ 时单调减少, 又从 $H(0) = 0$ 知当 $x \neq 0$ 时, $H(x) > 0$. 因而 $V(t, x, y, z)$ 非负, 当 $V = 0$ 时, 有 $H(x) = 0, y + \frac{1}{b}f(x) = 0, z + ay = 0$, 则

有 $x = 0, y = 0, z = 0$, 说明 $V(t, x, y, z)$ 定正.

由 $\inf g(y) \geq a, \inf f'(x) < ab$, 知存在 $\varepsilon > 0$, 使 $g(y) - a > \varepsilon, ab - f'(x) > \varepsilon$.

当 $y \neq 0$ 时, $V(t, x, y, z) \geq a \int_0^y [g(\eta) - a]\eta d\eta > \frac{a}{2}\varepsilon y^2 > 0$, 当 $y = 0, x^2 + z^2 \neq 0$ 时, $V(t, x, y, z) =$

$a \int_0^x f(\zeta)d\zeta + \frac{1}{2}z^2$, 由 $f'(x) > 0, f(0) = 0$ 知 $xf(x) > 0 (x \neq 0)$, 故 $V(t, x, y, z)$ 是无限大正定函数. 又

$V(t, x, y, z) \leq (a + 1) \int_0^x f(\zeta)d\zeta + \frac{b+1}{2}(y + \frac{f(x)}{b})^2 + (z + ay)^2 + (a + 1) \int_0^y [g(\eta) - a]\eta d\eta$,

且上式右端在 $(0, 0, 0)$ 处取值为 0, 因此 $V(t, x, y, z)$ 具有无穷小上界.

$$\begin{aligned} \dot{V}_{(2.1)} &= -[g(y) - a]z^2 - (ab - f'(x))y^2 + (z + ay)e(t, x, y, z) \leq (z + ay)e(t, x, y, z) - \varepsilon y^2 \leq -\varepsilon y^2 + 2(1 + a)\tilde{e}(t)[y^2 + (ay + z)^2] \leq \\ &= -\varepsilon y^2 + 4(1 + a)(\frac{1}{a\varepsilon} + 1)\tilde{e}(t)V, \end{aligned}$$

令 $\eta(t) = 4(1 + a)(\frac{1}{\varepsilon} + 1)\tilde{e}(t)$,

$$\text{则 } \int_0^\infty \eta(t)dt = 4(1 + a)(\frac{1}{\varepsilon} + 1) \int_0^\infty \tilde{e}(t)dt < +\infty.$$

综上所述, 由引理 1 知系统(2.1)的零解是全局渐近稳定的.

将方程(0.2)化为等价系统

$$\begin{cases} \dot{x} = y, \\ \dot{y} = z, \\ \dot{z} = -cx - f(x)y - g(y)z + e(t, x, y, z). \end{cases} \quad (2.2)$$

定理 1 证毕.

定理 2 设 $f(x), g(y)$ 在 R 上连续, $c > 0$, 如果存在 $b > 0$ 使 $f(x), g(y)$ 满足下列条件:

(1) $\inf f(x) > b$;

(2) $\inf g(y) > \frac{c}{b}$;

(3) $f'(x)y \leq 0$ 并且 $|e(t, x, y, z)| \leq \tilde{e}(t)(|x| + |y| + |z|), \int_0^\infty \tilde{e}(t)dt = E < +\infty$,

则(2.2)的零解是全局渐近稳定的.

证明 由已知条件知(2.2)满足引理 1 条件(1)~(4), 只需证明满足条件(5)即可.

$$\text{取 } V(t, x, y, z) = \frac{1}{2}c^2x^2 + bcxy + b \int_0^y f(x)\eta d\eta + c \int_0^y g(\eta)\eta d\eta + cyz + \frac{b}{2}z^2 = \frac{1}{2}(cx + by)^2 + b \int_0^y [f(x) - b]\eta d\eta + \frac{b}{2}(\frac{c}{b}y + z)^2 +$$

$$c \int_0^y [g(\eta) - \frac{c}{b}]\eta d\eta,$$

易知 $V(t, x, y, z) \geq 0$,

当 $V = 0$ 时,

有 $\frac{b}{2}y^2(f(x) - b) = 0, cx + by = 0, \frac{c}{b}y + z = 0,$
 又 $f(x) - b > 0,$ 从而 $x = y = z = 0,$ 因而 $V(t, x, y,$
 $z)$ 是定正的. 由于 $\inf g(y) > \frac{c}{b},$ 则存在 $\varepsilon > 0$ 使
 $g(y) - \frac{c}{b} > \varepsilon.$

当 $y \neq 0$ 时, $V(t, x, y, z) > \frac{c}{2}\varepsilon y^2 > 0;$

当 $y = 0, x^2 + z^2 \neq 0$ 时, $V(t, x, y, z) = \frac{c}{2}x^2 +$
 $\frac{b}{2}z^2 > 0,$ 故 $V(t, x, y, z)$ 是无限大正定函数.

又 $V(t, x, y, z) \leq (cx + by)^2 + (b +$
 $1)\int_0^y [f(x) - b]\eta d\eta + b(\frac{c}{b}y + z)^2 + (c +$
 $1)\int_0^y [g(\eta) - \frac{c}{b}]\eta d\eta,$

且上式右端在 $(0, 0, 0)$ 处取值为 0, 因而 $V(t, x, y, z)$
 有无穷小上界.

$\dot{V}_{(2.2)} = -c[f(x) - b]y^2 - [bg(y) - c]z^2 +$
 $\int_0^y bf'(x)y\eta d\eta + (cy + bz)e(t, x, y, z) \leq -c\varepsilon y^2 +$
 $4(1 + \frac{c+1}{b} + \frac{b+1}{c})(2 + 2b + \frac{2}{c\varepsilon})\tilde{e}(t),$

令 $\eta(t) = 4(1 + \frac{c+1}{b} + \frac{b+1}{c})(2 + 2b + \frac{2}{c\varepsilon})\tilde{e}(t),$

由条件 $\int_0^\infty \tilde{e}(t)dt = E < +\infty$ 知

$$\int_0^\infty \eta(t)dt < +\infty,$$

由引理 1 知 (2.2) 的零解是全局渐近稳定的.

定理 2 证毕.

3 算例

例 1 考虑三阶非自治系统 $\ddot{x} + (\frac{1}{b} + 1 +$
 $e^x)\dot{x} + bx + \frac{e^x - e^{-x}}{2} = \frac{1}{1+t^2}(y + z)$ 的全局渐近
 稳定性.

解 这里 $f(x) = \frac{e^x - e^{-x}}{2}, f'(x) = \frac{e^x + e^{-x}}{2}$
 $\geq 1 > 0, g(y) = \frac{1}{b} + 1 + e^y \geq \frac{1}{b} + 1,$ 取 $a = \frac{1}{b} +$
 $1,$ 则 $\inf g(y) \geq a, \inf f'(x) \leq 1 + b = (1 + \frac{1}{b})b =$

$ab,$ 又 $|e(t, x, y, z)| \leq \frac{1}{1+t^2}(|y| + |z|),$

$\int_0^{+\infty} \frac{1}{1+t^2}dt = \frac{\pi}{2}$ 收敛, 由定理 1 可知该系统是全局
 渐近稳定的.

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subgroup K in G such that $G = H \times K$ with $H \leq Z(G)$
 and so $H = 1, K = G.$ It is easy to see that $|G| = 120$
 from Lemma 7 and so $G \cong S_5$ or $Z_2 \times A_5,$ the direct
 product of a cyclic group of order 2 and $A_5,$ or $SL(2,$
 $5)$ since G is non-solvable^[7]. Note that $Z(Z_2 \times A_5) \cong$
 Z_2 and $Z(SL(2, 5)) \cong Z_2,$ we have $G \cong S_5.$

According to Theorem 4, for group S_5 with $N(S_5)$
 $= \{10, 15, 20, 24, 30\},$ we have the following result.

Corollary 5 If G is a non-solvable group such
 that $Z(G) = 1$ and $N(G) = N(S_5),$ then $G \cong S_5.$

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