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The Existence of Liapunov's Function for the Invariant Manifolds Differential Equations

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We concider the system of differential equations

$$\frac{\mathrm{d}x}{\mathrm{d}t} = X(t, x) \tag{1}$$

for $t \ge 0$, $x \in D \subset \mathbb{R}^n$, the function X(t, x) is continuous on t and xand satisfies the Lipshitz condition on x. Let $M \subset \mathbb{R}^{n+1}$, and M_{t_0} is the intersection of M with the hyperplane $t = t_0, t_0 \ge 0$. The following theorem holds true.

Definition. The set M is called the positively invariant set of the system (1), if the solution x(t) of the system (1), such that $x(t_0) \in M_{t_0}$ has the property: $x(t) \in M_t$, $\forall t \ge 0$.

Definition. The positively invariant set M of the system (1) is called stable for $t \ge t_0$, if $\forall \varepsilon > 0 \ \exists \delta = \delta(\varepsilon, t_0) > 0$ such that $\rho(x(t_0), M_{t_0}) < \delta$, then $\rho(x(t), M_t) < \varepsilon$ for $t \ge t_0$.

Theorem. Let the system (1) for $t \ge 0$ have a smooth, positively invariant stable manifold M such that $Pr_{\mathbf{R}^n}M$ is compact in D ($Pr_{\mathbf{R}^n}M$ is the projection of the set M on \mathbf{R}^n). Then, in the domain $t \ge 0, x \in D$ there exists the Liapunov's function V(t, x), which is differentiable in any direction and has the following properties:

1. V(t, x) is positively defined uniformely on tgeq0, that is

$$\inf_{t\geq 0;\, x:\rho(x,M_t)>\varepsilon}V(t,x)=V_{\varepsilon}>0,\qquad \forall,\varepsilon>0;$$

2. the derivative of the function V(t, x) with respect to the system (1) is non-positively defined:

 $\frac{\partial V}{\partial t} + \left(\frac{\partial V}{\partial x}, X(t, x)\right) \le 0, \qquad t \ge 0, \qquad x \in D;$

3. the set of zeros of the function V(t, x) is M, that is

$$M = \{(t, x) : V(t, x) = 0, t \ge 0, x \in D\}.$$