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On Periodic Solutions of Weakly Coupled Systems of Differential Equations.

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Sunto. — Si dimostra che il sistema (3) possiede infinite soluzioni $2T$ -periodiche sotto la condizione di superlinearità (1) quando g è dispari e le p_k sono limitate e dispari.

The scalar differential equation

$$x''(t) + g(x(t)) = p(t)$$

has been widely investigated under the suppositions that g is sufficiently regular and $\lim_{|x| \rightarrow \infty} (g(x)/x) = +\infty$ and that $p(t)$ is continuous and periodic. It is known that these hypotheses imply the existence of at least one periodic solution having the same period as p (see [3]). If g and p satisfy certain symmetry conditions—for example, if g and p are odd or if p is even—then it is known that there are infinitely many periodic solutions having the same period as p (see, for example, [1], [2], [3], [4] and [6]). The purpose of this note is to establish results of the latter type for weakly coupled systems of differential equations. Our principal result is

THEOREM 1. — For $k = 1, \dots, n$ let $g_k: \mathbf{R} \rightarrow \mathbf{R}$ be locally Lipschitzian and satisfy the growth condition

$$(1) \quad \frac{g_k(x)}{x} \rightarrow \infty \quad \text{as } |x| \rightarrow \infty,$$

and suppose g_k is odd. If for $k = 1, \dots, n$ $p_k: \mathbf{R}^{n+1} \rightarrow \mathbf{R}$ satisfies

$$p_k(t + T, x_1, \dots, x_n) = p_k(t, x_1, \dots, x_n),$$

where $T > 0$, and

$$p_k(-t, -x_1, \dots, -x_n) = -p_k(t, x_1, \dots, x_n)$$

for all $(t, x_1, \dots, x_n) \in \mathbf{R}^{n+1}$, if p_k is continuous in t and locally Lipschitzian in x_1, \dots, x_n , and if there exists $M > 0$ such that for each k

$$(2) \quad |p_k(t, x_1, \dots, x_n)| < M$$

on \mathbf{R}^{n+1} , then there exist infinitely many vector solutions of the system

$$(3) \quad \ddot{x}_k + g_k(x_k) = p_k(t, x_1, \dots, x_n)$$

such that each component is odd and $2T$ -periodic.

The motivation for the theorem is as follows: In the case, where for $k = 1, \dots, n$, p_k depends only on t , the system is uncoupled so infinitely many odd $2T$ -periodic solution vectors exist according to what is known about the scalar equation. Since the coupling terms in (3) are bounded and, for $k = 1, \dots, n$, g_k is superlinear, it would seem that the effect of coupling terms becomes insignificant on a time interval in which $x_k(t)^2 + x'_k(t)^2$ is large for all $k = 1, \dots, n$. This will be the idea of our proof.

In the proof of Theorem 1 it may be assumed without loss of generality that for $k = 1, \dots, n$

$$(4) \quad g_k(x)x > 0 \quad \text{if } x \neq 0$$

Indeed, according to (1), (4) holds for $|x|$ sufficiently large. Therefore if g_k is replaced by the sum of g_k and a suitable odd function with compact support (4) will hold for all x . Since the sum of p_k and an odd bounded function of x_k alone will satisfy the same hypotheses as p_k the claim is established. The proof of Theorem 1 will be established via a sequence of Lemmas.

LEMMA 1. — *If a_1, \dots, a_n are arbitrary numbers then the solution of the system (3) satisfying the initial conditions $x_k(0) = 0$, $x'_k(0) = a_k$ $k = 1, \dots, n$ exists for all t .*

PROOF. — For each $k = 1, \dots, n$ let $G_k(x) = \int g_k(s) ds$. Clearly (1) implies that $G_k(x) \rightarrow \infty$ as $|x| \rightarrow \infty$. If the assertion of the lemma were not true there would exist a number $t_1 > 0$ such that the solution $x_1(t), \dots, x_n(t)$ exists for $0 < t < t_1$ and such that

$$\lim_{t \rightarrow t_1^-} \sum_{k=1}^n (x_k(t)^2 + x'_k(t)^2) = +\infty.$$

If

$$E(t) = \sum_{k=1}^n \left(\frac{x'_k(t)^2}{2} \right) + G_k(x_k(t))$$

then $E(t) \rightarrow +\infty$ as $t \rightarrow t_1 -$.

But $E'(t) = \sum_{k=1}^n x'_k(t) p_k(t, x_1(t), \dots, x_n(t))$ so by (2) and the Schwarz inequality $E'(t) \leq \left(nM^2(x'_1(t)^2 + \dots + x'_n(t)^2) \right)^{1/2}$. Since (4) implies that $G_k(x) \rightarrow 0$ for all x , $E'(t) \leq M(2nE(t))^{1/2}$ for all $t \in [0, t_1]$, and hence $(E(t))^{1/2} \leq (E(0))^{1/2} + M(n/2)^{1/2} t_1$ in the same interval. This contradiction proves the lemma.

In the following if $a = (a_1, \dots, a_n)$ denotes a point in R^n we let $x_k(t, a)$ denote the k -th component of the solution vector of (3) defined by the initial conditions

$$(5) \quad x_k(0, a) = 0, \quad x'_k(0, a) = a_k \quad k = 1, \dots, n$$

LEMMA 2. - Fix k with $1 < k < n$. Given $r > 0$ there exists a number $R_k(r) > 0$ such that if $|a_k| > R_k(r)$ and $a_1, \dots, a_{k-1}, a_{k+1}, \dots, a_n$ are arbitrary, then $x_k(t, a)^2 + x'_k(t, a)^2 > r^2$ for $0 < t < 2T$.

PROOF. - Let $E_k(t, a) = x'_k(t, a)^2/2 + G_k(x_k(t, a))$. We have $E_k(0, a) = a_k^2/2$ and $(d/dt)E_k(t, a) = x'_k(t, a) p_k(t, x_1(t, a), \dots, x_n(t, a)) > -M(2E_k(t, a))^{1/2}$ and hence, for $0 < t < 2T$,

$$(E_k(t, a))^{1/2} > (E_k(0, a))^{1/2} - \frac{M}{\sqrt{2}} t > \frac{|a_k|}{\sqrt{2}} - \sqrt{2} MT.$$

Given $r > 0$, let $L(r)$ denote a number so large that $y^2/2 + G_k(x) > L(r)$ implies that $x^2 + y^2 > r^2$ —the existence follows from the fact that $G_k(x) \rightarrow \infty$ as $|x| \rightarrow \infty$. It follows from the above that if $|a_k| > 2MT + \sqrt{2L(r)} \equiv R(r)$ then $E_k(t, a) > L(r)$ for $0 < t < 2T$. As this implies that $x'_k(t, a)^2 + x_k(t, a)^2 > r^2$ on $[0, T]$, the Lemma is proved.

By virtue of the preceding lemma, if $r_0 > 0$ and if $|a| > R(r_0)$ and $a_1, \dots, a_{k-1}, a_{k+1}, \dots, a_n$ are arbitrary then there exist functions $r_k(t, a) > 0$ and $\theta_k(t, a)$ continuous for $t \in [0, 2T]$ and $|a_k| > R_k(r_0)$ and continuously differentiable in t such that for $t \in [0, 2T]$

$$(6) \quad x_k(t, a) = r_k(t, a) \sin \theta_k(t, a)$$

$$(7) \quad x'_k(t, a) = r_k(t, a) \cos \theta_k(t, a).$$

The function $\theta_k(t, a)$ is only determined within an integral multiple of 2π . However, if $a_k > 0$ then the initial conditions $x_k(0, a) = 0$, $x'_k(0, a) = a_k$ show that we may take $\theta_k(0, a) = 0$ so $\theta_k(t, a)$ will be uniquely determined. We do this in what follows.

LEMMA 3. - Fix k with $1 \leq k \leq n$. Given any number $c > 0$ there exists a number $A_k(c) > 0$ such that if $a_k \geq A_k(c)$ and $a_1, \dots, a_{k-1}, a_{k+1}, \dots, a_n$ are arbitrary then $\theta_k(T, a) \geq c$ and such that $\theta'_k(t, a) > 0$ on $[0, T]$.

PROOF. - From (6) and (7) we see that

$$\begin{aligned} (8) \quad \theta'_k(t, a) &= \frac{x'_k(t, a)^2 - x_k(t, a)x''_k(t, a)}{x_k(t, a)^2 + x'_k(t, a)^2} \\ &= (\cos^2 \theta_k(t, a)) + \frac{g_k(r_k(t, a) \sin \theta_k(t, a)) \sin \theta_k(t, a)}{r_k(t, a)} \\ &\quad - p_k(t, x_1(t, a), \dots, x_n(t, a)) \frac{\sin \theta_k(t, a)}{r_k(t, a)}. \end{aligned}$$

Given $c > 0$ let N be an integer such that $\pi N > c$ and let δ satisfy

$$(9) \quad 0 < \delta < \min \{ \pi/4, T/9N \}.$$

If $x_0 > 0$ and

$$(10) \quad m_k(x_0) \equiv \min_{|x| \geq x_0} \frac{g_k(x)}{x},$$

then according to (1), $m_k(x_0) \rightarrow \infty$ as $x_0 \rightarrow +\infty$. Let r_0 be so large that the following three inequalities hold for a fixed δ satisfying (9)

$$(11) \quad \frac{M}{r_0} < \frac{1}{4},$$

$$(12) \quad m_k(r_0 \sin \delta) \sin^2 \delta > \frac{2M}{r_0},$$

$$(13) \quad \frac{2\pi - 4\delta}{m_k(r_0 \sin \delta) \sin^2 \delta} < \delta.$$

We claim that if $a_k \geq R_k(r_0)$ then $\theta_k(T, a) \geq c$. To see this first let us suppose that $t \in [0, 2T]$ and that $\theta_k(t, a)$ belongs to an interval

of the form $[j\pi - \delta, j\pi + \delta]$ where j is an integer. By (2), (4) and (8) we have for $r_k > r_0$, $\theta'_k(t, a) > \cos^2 \delta - M/r_0$. Hence by (9) and (11) we have for $t \in [0, 2T]$

$$(14) \quad a_k > R_k(r_0), \quad \theta_k(t, a) \in \bigcup_{-\infty}^{\infty} [j\pi - \delta, j\pi + \delta],$$

implies $\theta'_k(t, a) > 1/4$, where we have used Lemma 2.

On the other hand if $\theta_k(t, a)$ belongs to an interval of the form $[j\pi + \delta, (j + 1)\pi - \delta]$ where j is an integer and $r_k(t, a) > r_0$ it follows by (8) and (10) that

$$\theta'_k(t, a) > (\sin^2 \theta_k(t, a)) \frac{g_k(r_k(t, a) \sin \theta_k(t, a))}{r_k(t, a) \sin \theta_k(t, a)} - \frac{M}{r_0}.$$

Therefore, by (10) and (12) we see that

$$(15) \quad a_k > R_k(r_0), \quad \theta_k(t, a) \in \bigcup_{-\infty}^{\infty} [j\pi + \delta, (j + 1)\pi - \delta]$$

implies $\theta'_k(t, a) > m_k(r_0 \sin \delta)(\sin^2(\delta))/2$.

In the following we assume that $a_k > R_k(r_0)$. Since $\theta_k(t, a)$ must belong to one of the two types of intervals appearing in (14) and (15) we have

$$(17) \quad \theta'_k(t, a) > 0 \quad \text{for } t \in [0, 2T].$$

Suppose that $\bar{t} \in [0, T)$ is a number such that

$$(18) \quad \bar{t} + 9\delta < T, \quad \theta_k(\bar{t}, a) = j\pi$$

where j is a nonnegative integer. From (14) we see that for $j\pi < \theta_k(t, a) < j\pi + \delta$, $\theta'_k(t, a) > \frac{1}{4}$ therefore $\theta_k(t, a)$ cannot remain in the interval $[j\pi, j\pi + \delta]$ for a duration of time longer than 4δ . Thus there exist a number t_1 such that

$$(19) \quad \bar{t} < t_1 < \bar{t} + 4\delta, \quad \theta_k(t_1, a) = j\pi + \delta.$$

For $j\pi + \delta < \theta_k(t, a) < (j + 1)\pi - \delta$ it follows from (15) that $\theta'_k(t, a) > m_k(r_0 \sin \delta)(\sin^2(\delta))/2$ and therefore $\theta_k(t, a)$ cannot remain in the interval $[j\pi + \delta, (j + 1)\pi - \delta]$ for a duration longer than

$$\frac{2(\pi - 2\delta)}{m_k(r_0 \sin \delta) \sin^2 \delta} < \delta$$

where the last inequality follows from (13).

Therefore there exists t_2 such that

$$(20) \quad t_1 < t_2 < t_1 + \delta, \quad \theta_k(t_2, a) = (j+1)\pi - \delta.$$

For $(j+1)\pi - \delta \leq \theta_k(t, a) < (j+1)\pi$ it follows from (14) that $\theta_k(t, a) \geq \frac{1}{4}$ so $\theta_k(t, a)$ cannot remain in the interval $[(j+1)\pi - \delta, (j+1)\pi]$ longer than 4δ . Hence from (18), (19) and (20) we see that there exists number t^* such that $t_2 < t^* < t_2 + 4\delta < \bar{t} + 9\delta = T$ and $\theta_k(t^*, a) = (j+1)\pi$. In summary we have shown that whenever $0 < \bar{t} < \bar{t} + 9\delta < T$ and $\theta_k(\bar{t}, a) = j\pi$, j an integer, then there exists $t^* \in (\bar{t}, \bar{t} + 9\delta)$ with $\theta_k(t^*, a) = (j+1)\pi$.

Since $\theta(0, a) = 0$ and since, by (9), $N(9\delta) < T$, there exist numbers s_j , $j = 1, \dots, N$ such that $0 < s_1 < \dots < s_N < T$, $s_{j+1} - s_j < 9\delta$, $j = 1, \dots, N-1$ and $\theta_k(s_j, a) = j\pi$. Since $\theta_k(t, a)$ in increasing on $[0, T]$ it follows that $\theta_k(T, a) > \theta_k(s_N, a) = N\pi > c$. Hence, if r_0 satisfies (11), (12) and (13) for some δ satisfying (9) the lemma follows by setting $A_k(c) = R_k(r_0)$.

LEMMA 4. - Fix k with $1 \leq k \leq n$. Let a_{k_0} be a number such that $a_{k_0} > R_k(r_0)$, for some number $r_0 > 0$. (See Lemma 2). There exists a number $\Omega_k(a_{k_0})$ such that if $a_k = a_{k_0}$, and a_j , $j = 1, \dots, n$, $j \neq k$ are arbitrary then $\theta_k(T, a) \leq \Omega_k(a_{k_0})$.

PROOF. - Letting $E_k(t, a)$ have the same meaning as in the proof of Lemma 2 we see that

$$\frac{d}{dt} E_k(t, a) = x(t, a) p_k(t, x_1(t, a), \dots, x_n(t, a)) \leq M(2E_k(t, a))^{\frac{1}{2}},$$

so

$$(E_k(t, a))^{\frac{1}{2}} \leq (E_k(0, a))^{\frac{1}{2}} + Mt/(2)^{\frac{1}{2}}, \quad t > 0.$$

Hence

$$(21) \quad (E_k(t, a))^{\frac{1}{2}} \leq (a_{k_0} + MT)/(2)^{\frac{1}{2}}$$

Since $y^2/2 + G_k(x) \rightarrow \infty$ as $x^2 + y^2 \rightarrow \infty$ there exist a number $\sigma(a_{k_0})$ such that $y^2/2 + G_k(x) < a_{k_0}/\sqrt{2} + MT^2/\sqrt{2}$ implies $x^2 + y^2 < \sigma(a_{k_0})^2$. Hence (21) for $0 < t < T$. From (2), (8) and the hypothesis that $a_{k_0} > R_k(r_0)$ that if $L_k(a_{k_0}) = \max_{|x| < \sigma(a_{k_0})} |g_k(x)|$ then for $t \in [0, T]$

$$\theta_k'(t, a) \leq 1 + \frac{L_k(a_{k_0})}{r_0} + \frac{M}{r_0},$$

and therefore, since $\theta_k(0, a) = 0$,

$$\theta_k(T, a) = \left(1 + L_k(a_{k\epsilon}) \frac{I_{j_k}(a_k)}{r_0} + \frac{M}{r_0}\right) T = \Omega_k(a_k).$$

This proves the Lemma.

To complete the proof of Theorem 1 we use the following theorem which was given by Miranda in [5].

GENERALIZED INTERMEDIATE VALUE THEOREM. — *Let $f: R^n \rightarrow R^n$ be a continuous function defined on the set $K = \{x = (x_1, \dots, x_n): a_k \leq x_k \leq b_k, 1 \leq k \leq n\}$. If $f(x) = (f_1(x), \dots, f_n(x))$ and for each $k = 1, \dots, n$ we have*

$$(22) \quad f_k(x_1, \dots, x_{k-1}, a_k, x_{k+1}, \dots, x_n) < 0 \quad a_j \leq x_j \leq b_j \quad j \neq k,$$

and

$$(23) \quad f_k(x_1, \dots, x_{k-1}, b_k, x_{k+1}, \dots, x_n) > 0 \quad a_j \leq x_j \leq b_j \quad j \neq k,$$

then there exists $(\bar{x}_1, \dots, \bar{x}_n) \in K$ such that $f_k(\bar{x}_1, \dots, \bar{x}_n) = 0$ for $k = 1, \dots, n$.

Although Miranda showed that this result is equivalent to Brouwer's fixed point theorem, a simple proof can be based on the degree of a mapping. By a linear change of variables we may assume $a_k = -1, b_k = 1, k = 1, \dots, n$. Since for each $s \in [0, 1]$ the vector field $H(x, s) = (1-s)x + sf(x)$ does not vanish on $\partial K, d(f, \text{int } K, 0) = d(\text{Id}, \text{int } K, 0) = 1$ so f has a zero in the interior of K . See also [7, pag. 178].

To prove Theorem 1 we observe that the n -tuple $x(t) = (x_1(t), \dots, x_n(t))$ is an odd T -periodic solution of (3) if and only if x satisfies (3) and $x(0) = x(T) = 0$. This condition is certainly necessary.

Conversely if $x(t)$ is a solution of (3) with $x(0) = 0$, then, since $y(t) = -x(-t)$ is also a solution because of (3), and since $x(0) = y(0) = 0, x'(0) = y'(0), x(t) = -x(-t)$ by uniqueness. If, in addition, $x(T) = 0$ then since $x(t+2T) = w(t)$ is also a solution with $w(-T) = x(T) = 0 = x(-T)$ and $x'(-T) = x'(T) = x'(-T), x(t+2T) \equiv x(t)$.

Theorem 1 will follow from the following

LEMMA 5. — *There exist integers $m_{1_0} > 0, \dots, m_{n_0} > 0$ such that if m_1, \dots, m_n are integers with $m_k > m_{k_0}, k = 1, \dots, n$, then there exists a solution vector $(x_1(t), \dots, x_n(t))$ of (3) such that $x_k(0) = x_k(T) = 0$ for $k = 1, \dots, n$ and such that $x_k(t)$ has exactly m_k simple zeros on the open interval $(0, T)$.*

PROOF. — By lemmas 2 and 3 there exist numbers a_1, \dots, a_n such that, for fixed t , if $a_k > a_{k_0}$ and $a_j, j = 1, \dots, n, j \neq k$, are arbitrary, then $a_k > a_{k_0}$ implies that $x_k(t, a)^2 + x_k'(t, a)^2 > 0$ for $t \in [0, T]$ and such that $\theta_k(t, a)$ defined by (6) and (7) and the condition $\theta_k(0, a) = 0$ satisfies

$$(24) \quad \theta_k'(t, a) > 0 \quad t \in [0, T].$$

By Lemma 4, there exists an integer $m_{k_0} > 0$ such that if $a_k = a_{k_0}$ and $a_j, j = 1, \dots, n, j \neq k$ then $\theta_k(T, a) < (m_{k_0} + 1)\pi$. If m_k is an integer with $m_k > m_{k_0}$, then, according to lemma 3, there exists $a_k^* > a_{k_0}$ such that if $p_k = a_k^*$ and $a_j, j = 1, \dots, n, j \neq k$, are arbitrary then $\theta_k(T, a) > (m_k + 1)\pi$. Let K be the set of points (a_1, a_2, \dots, a_n) in \mathbb{R}^n such that $a_{k_0} < a_k < a_k^*$ for $k = 1, \dots, n$. For $1 < k < n$ let $\Gamma_k(a) = \Gamma_k(a_1, \dots, a_n) = \theta_k(T, a) - (m_k + 1)\pi$. These functions are continuous on K and, according to the above, for any k between 1 and n we have the inequalities

$$(25) \quad \Gamma_k(a_1, \dots, a_{k-1}, a_k, a_{k+1}, \dots, a_n) < 0 \quad a_{j_0} < a_j < a_j^*, \quad j \neq k$$

and

$$\Gamma_k(a_1, \dots, a_{k-1}, a_j^*, a_{k+1}, \dots, a_n) > 0 \quad a_{j_0} < a_j < a_j^*, \quad j \neq k.$$

Hence by the intermediate value theorem there exists $(\bar{a}_1, \dots, \bar{a}_n) = \bar{a}$ such that $\theta_k(T, \bar{a}) = (m_k + 1)\pi$ for $1 < k < n$. Since for $1 < k < n$, $\theta_k'(t, \bar{a}) > 0$ and $\theta_k(0, \bar{a}) = 0$, we see that $\theta_k(t, \bar{a})$ assumes each of the values $l\pi$ $l = 1, \dots, m_k$ exactly once on $(0, T)$. Hence, by (6) and (7), for $k = 1, \dots, n$, $x_k(t, \bar{a})$ has exactly m_k simple zeros on $(0, T)$ and satisfies $x_k(0, \bar{a}) = x_k(T, \bar{a}) = 0$. This proves the lemma and by earlier remarks this completes the proof of Theorem 1.

By examining the proof of lemmas 1 through 4 we see that these lemmas do not depend on the fact that g_k is odd for $k = 1, \dots, n$ nor on the conditions that, for $1 < k < n$, p_k be odd and $2T$ periodic in t .

By obvious modifications in the proof of theorem 1 we have

THEOREM 2. — Suppose for each $k = 1, \dots, n$ $g_k: \mathbb{R} \rightarrow \mathbb{R}$ is locally Lipschitzian and satisfies (1). Suppose that for each $k = 1, \dots, n$ $p_k: \mathbb{R}^{n+1} \rightarrow \mathbb{R}$ is continuous, locally Lipschitzian in x_1, \dots, x_n , and satisfies (2). If $\alpha_1, \dots, \alpha_n, \beta_1, \dots, \beta_n$ are arbitrary numbers the boundary

value problem

$$x_k'' + g_k(x_k) = p_k(t, x_1, \dots, x_n)$$

$$x_k(0) \cos \alpha_k - x_k'(0) \sin \alpha_k = 0$$

$$x_k(T) \cos \beta_k - x_k'(T) \sin \beta_k = 0 \quad T > 0$$

$k = 1, \dots, n$ has infinitely many solutions. In fact if N_1, \dots, N_n are sufficiently large positive integers then there exists a solution such that x_k has exactly N_k simple zeros on $(0, T)$.

Finally let us suppose that for $1 \leq k \leq n$ g_k and p_k satisfy the conditions of Theorem 2 and in addition that

$$(25) \quad p_k(t, x_1, \dots, x_n) = p_k(-t, x_1, \dots, x_n)$$

$$(26) \quad p_k(t + 2T, x_1, \dots, x_n) = p_k(t, x_1, \dots, x_n)$$

for all $k = 1, \dots, n$ and all $(t, x_1, \dots, x_n) \in \mathbb{R}^{n+1}$. In this case a symmetry argument similar to the one used to prove Theorem 1 shows that $(x_1(t), \dots, x_n(t))$ is an even $2T$ -periodic solution of (3) iff it satisfies (3) and the boundary conditions

$$x_k'(0) = x_k'(T) \quad k = 1, \dots, n.$$

Therefore we have

THEOREM 3. — *If for $k = 1, \dots, n$ g_k and p_k satisfy the hypotheses of Theorem 2 and in addition p_k satisfies (25) and (26) then there exist infinitely many $2T$ -periodic even solutions of (3).*

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