

ON THE ASYMPTOTIC BEHAVIOR OF
SOLUTIONS OF $v''(x) + x \sin v(x) = 0$

BY

WEI-MING NI* (倪維明) AND SZE-BI HSU** (許世璧)

Abstract. In this paper we study the asymptotic behavior of the solution $v(x)$ of initial value problem (1.1) which arises from a mathematical model describing the large deformations of a heavy cantilever by its own weight.

1. Introduction. In this paper we are concerned with the asymptotic behavior of the solutions of the following initial value problem:

$$(1.1) \quad \begin{aligned} v''(x) + x \sin v(x) &= 0, \\ v'(0) &= 0, \\ v(0) &= a, \quad 0 < a < \pi. \end{aligned}$$

The qualitative behavior of the solutions $v(x, a)$ of (1.1) is important to the studies of the following mathematical model (1.2) which describes the large deformations of a heavy cantilever by its own weight (See [2] or [3]):

$$(1.2) \quad \begin{aligned} v''(x) + x \sin v(x) &= 0, \\ v'(0) &= 0, \quad v(1) = \pi - \alpha, \quad 0 \leq \alpha \leq \pi. \end{aligned}$$

In [2] the authors studied the two-point boundary value problem (1.2) by using shooting method. From the uniqueness of the solutions of the initial value problem (1.1), it follows that

$$\begin{aligned} v(x, a) &\equiv v(x, a + 2\pi), \\ v(x, -a) &\equiv -v(x, a), \\ v(x, 0) &\equiv 0, \quad v(x, \pi) \equiv \pi. \end{aligned}$$

Received by the editors December 18, 1987.

*) Research supported in part by NSF Grant DMS 8601246

***) Research supported in part by National Research Council, Republic of China.

Hence we restrict ourselves to study the case $0 < a < \pi$.

First we introduce the following Liapunov function

$$(1.3) \quad V(x) = (1 - \cos v(x)) + \frac{1}{2} \frac{(v'(x))^2}{x},$$

where $v(x) \equiv v(x, a)$.

It is easy to verify that

$$(1.4) \quad V'(x) = -\frac{1}{2} \left(\frac{v(x)}{x} \right)^2 \leq 0.$$

Then we have

$$1 - \cos v(x) \leq V(x) \leq V(0) = 1 - \cos a,$$

and it follows that $|v(x)| \leq a$ for all $x \geq 0$. We rewrite the equation in (1.1) as

$$(1.5) \quad v''(x) + x \left(\frac{\sin v(x)}{v(x)} \right) v(x) = 0.$$

Let $0 < \delta < \min_{0 \leq v \leq a} (\sin v/v)$. Using Sturm's comparison theorem [1], we compare (1.5) with

$$(1.6) \quad v''(x) + \delta v(x) = 0$$

which is oscillatory over $[0, \infty)$. Thus the solution $v(x, a)$ is oscillatory over $[0, \infty)$ for $0 < a < \pi$. Moreover, from (1.3) and (1.4) the solution $v(x, a)$ is oscillatory with the decreasing amplitudes. In the next section we shall prove that

$$(1.7) \quad \lim_{x \rightarrow \infty} v(x, a) = 0 \quad \text{for } 0 < a < \pi.$$

Consequently, if we denote the zero of v by $x_1 < x_2 < \dots < x_l < \dots$, then we have $|x_l - x_{l-1}| \rightarrow 0$ as $l \rightarrow \infty$; or, more precisely,

$$(1.8) \quad x_l^{3/2} - x_{l-1}^{3/2} \rightarrow \frac{3}{2} \pi \quad \text{as } l \rightarrow \infty.$$

2. Main results. The purpose of this section is to establish (1.7). First, we make the following change of variables:

$$(2.1) \quad y = x^{3/2}, \quad u(y, a) = v(x, a).$$

Then we have

$$v_x = \frac{3}{2} x^{1/2} u_y$$

$$v_{xx} = \frac{9}{4} x u_{yy} + \frac{3}{4} x^{-1/2} u_y$$

$$v_{xx} + x \sin v = \frac{9}{4} x \left[u_{yy} + \frac{1}{3y} u_y + \frac{4}{9} \sin u \right].$$

Thus (1.1) becomes

$$(2.2) \quad u_{yy} + \frac{1}{3y} u_y + \frac{4}{9} \sin u = 0,$$

$$(2.3) \quad u(0) = a, \quad 0 < a < \pi,$$

$$(2.4) \quad u_y(0) = 0.$$

We note that (2.4) follows directly from L'Hospital rule. Let $0 < c < d$ be any two real numbers. Multiplying u_y on both sides of (2.2) and integrating the resulting identity from c to d yields

$$(2.5) \quad \frac{1}{2} (u_y(d))^2 - \frac{1}{2} (u_y(c))^2 + \int_c^d \frac{1}{3y} (u_y)^2 dy \\ + \frac{4}{9} (\cos u(c) - \cos u(d)) = 0.$$

Let $0 = r_0 < r_2 < r_4 < \dots < r_{2k} < \dots$ and $r_1 < r_3 < \dots < r_{2k+1} < \dots$ be the local maxima and local minima of $u(y)$ respectively. Since $v(x, a)$ is oscillatory over $[0, \infty)$ with decreasing amplitudes, from (2.1) so is $u(y, a)$. Assume

$$(2.6) \quad \lim_{k \rightarrow \infty} u(r_{2k}) = \xi \geq 0,$$

and

$$(2.7) \quad \lim_{k \rightarrow \infty} u(r_{2k+1}) = \eta \leq 0.$$

Now we state the following lemma and we defer the proof to the end of this section.

LEMMA 2.1. *There exists $C = C(a) > 0$ such that*

$$(2.8) \quad |r_k - r_{k-1}| \leq C \text{ for all } k \geq 1.$$

Assume that (2.8) hold. From (2.6), (2.7), (2.8) and Cauchy-Schwarz inequality it follows that for each $k \geq 1$

$$\begin{aligned} \xi - \eta &\leq |u(r_{2k}) - u(r_{2k-1})| \\ &= \left| \int_{r_{2k-1}}^{r_{2k}} u_y(y) dy \right| \\ &\leq \int_{r_{2k-1}}^{r_{2k}} |u_y(y)| dy \\ &\leq (r_{2k} - r_{2k-1})^{1/2} \left[\int_{r_{k-1}}^{r_k} (u_y(y))^2 dy \right]^{1/2} \\ &\leq C^{1/2} \left[\int_{r_{k-1}}^{r_k} (u_y(y))^2 dy \right]^{1/2} \end{aligned}$$

or

$$(2.9) \quad \frac{\xi - \eta}{C^{1/2}} \leq \left[\int_{r_{k-1}}^{r_k} (u_y(y))^2 dy \right]^{1/2}.$$

Letting $c = 0$, $d = r_k$ in (2.5) and $k \rightarrow \infty$, we have that

$$(2.10) \quad \int_0^\infty \frac{1}{y} (u_y(y))^2 dy < \infty.$$

Considering the following inequality

$$(2.11) \quad \int_{r_{k-1}}^{r_k} \frac{(u_y(y))^2}{y} dy \geq \frac{1}{r_k} \int_{r_{k-1}}^{r_k} (u_y(y))^2 dy,$$

we see that (2.9) and (2.11) imply that

$$(2.12) \quad \int_{r_{k-1}}^{r_k} \frac{(u_y(y))^2}{y} dy \geq \frac{1}{r_k} \frac{(\xi - \eta)^2}{C}.$$

From Lemma 2.1 and $\lim_{k \rightarrow \infty} r_k = +\infty$, there exists $k_0 > 0$ such that

$$(2.13) \quad \frac{1}{r_k} \geq \frac{1}{2r_{k-1}}, \quad \text{for every } k \geq k_0.$$

From (2.12), (2.13), (2.8), we have that for $k \geq k_0$

$$\begin{aligned} (2.14) \quad \int_{r_{k-1}}^{r_k} \frac{(u_y(y))^2}{y} dy &\geq \frac{1}{2r_{k-1}} \frac{(\xi - \eta)^2}{C} \\ &= \frac{1}{2} \left(\frac{\xi - \eta}{C} \right)^2 \cdot C \frac{1}{r_{k-1}} \\ &\geq \frac{1}{2} \left(\frac{\xi - \eta}{C} \right)^2 \int_{r_{k-1}}^{r_k} \frac{1}{y} dy. \end{aligned}$$

Summing up (2.14) over $k \geq k_0$ yields

$$(2.15) \quad \int_{r_{k_0-1}}^{\infty} \frac{(u_y(y))^2}{y} dy \geq \frac{1}{2} \left(\frac{\xi - \eta}{C} \right)^2 \int_{r_{k_0-1}}^{\infty} \frac{1}{y} dy.$$

Therefore $\xi - \eta = 0$ since otherwise (2.15) and (2.10) would lead to a contradiction. Since $\xi \geq 0$ and $\eta \leq 0$, we have that $\xi = \eta = 0$ or $\lim_{y \rightarrow \infty} u(y) = 0$. Thus we complete the proof of (1.7).

Proof of Lemma 2.1:

Let $w(y) = y^{1/6} u(y)$. Then (2.2) becomes

$$(2.16) \quad w_{yy} + \left(\frac{5}{36 y^2} + \frac{4}{9} \frac{\sin u(y)}{u(y)} \right) w = 0.$$

Since

$$\delta_0 \leq \frac{\sin u(y)}{u(y)} \leq 1 \quad \text{for all } y \geq 0$$

where

$$\delta_0 = \frac{\sin a}{a},$$

we compare (2.16) with

$$(2.17) \quad w_{yy} + \left(\frac{4}{9} \delta_0 \right) w = 0.$$

Let $z_1 < z_2 < \dots < z_l < \dots$ be the zeros of $u(y)$. Then from Sturm's comparison theorem it follows that

$$|z_l - z_{l-1}| \leq \frac{\pi}{\sqrt{4 \delta_0 / 9}} = C/2$$

or

$$|r_k - r_{k-1}| \leq C \quad \text{for all } k \geq 1,$$

and Lemma 2.1 is proved.

Since w and u have exactly the same zeros in $(0, \infty)$, it follows from (2.16), (1.7) and Sturm's comparison theorem that $|z_l - z_{l-1}| \rightarrow (3/2)\pi$ as $l \rightarrow \infty$. Thus (1.8) holds.

REFERENCES

1. P. Hartman, *Ordinary Differential Equation*, John Wiley & Sons, Inc. (1964).
2. S. B. Hsu and S. F. Hwang, *Analysis of large deformation of a heavy cantilever*, SIAM J. Math. Analysis, to appear.
3. C. Y. Wang, *Large deformation of a heavy cantilever*, Quart. Appl. Math. 39 (1981) 261-273.

School of Mathematics
University of Minnesota
Minneapolis, MN 55455
U. S. A.

Institute of Applied Mathematics
National Tsing Hua University
Hsinchu, Taiwan, R. O. C.