

Existence of Multiple Solutions for Second Order Ordinary Differential Equations

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Let R be the set of all real numbers. By $L^2[0, 2\pi]$ we denote the space of 2π -periodic measurable functions $x : [0, 2\pi] \rightarrow R$ for which $|x(t)|^2$ is integrable. The norm is given by

$$\|x\|_{L^2} = \left[\sum_{i=1}^n \int_0^{2\pi} |x_i(t)|^2 dt \right]^{1/2}$$

By $C^k[0, 2\pi]$ we denote the Banach space of 2π -periodic continuous functions $x : [0, 2\pi] \rightarrow R$ whose derivatives to up order k are continuous. The norm is given by

$$\|x\|_{C^k} = \sum_{i=1}^k \|x^{(i)}\|_{\infty}$$

where $\|y\|_{\infty} = \sup_{t \in [0, 2\pi]} |y(t)|$, the norm in $C^0[0, 2\pi]$.

In this work, we prove the existence multiple solutions to the problem

$$(E_1) \quad x''(t) + f(x(t))x'(t) + g(t, x(t)) = e(t)$$

$$(B) \quad x(0) - x(2\pi) = x'(0) - x'(2\pi) = 0$$

where $f : R \rightarrow R$, $g : [0, 2\pi] \times R \rightarrow R$ are continuous and $e \in L^2[0, 2\pi]$, and study the existence multiple solutions to the problem

$$(E_2) \quad x''(t) + h(t, x(t), x'(t)) + g(t, x(t)) = e(t)$$

$$(B) \quad x(0) - x(2\pi) = x'(0) - x'(2\pi) = 0$$

where $h : [0, 2\pi] \times R \times R \rightarrow R$, $g : [0, 2\pi] \times R \rightarrow R$ and $e : [0, 2\pi] \rightarrow R$ are continuous functions.

The existence and multiplicity of periodic solutions for some scalar forced peudulum type has been studied by several authors and we refer to [6] for classical results, and to [1] and [7] for recent results. In [4], Mawhin treats peudulum-like systems with the symmetric forcing term. In [8], Zanolin give the existence of periodic solutions of Lienard systems and the multiplicity of periodic solution for simple peudulum equations. In [2], [3], Kim, and Kim and Hirano discussed the multiple existence of Lieard system. This paper is motivated by the results in [7], and our result in this work extend some results in [7].

The proof of our results are based on coincidence degree theory and upper-lower solution method.

For the first result, we observe that if $(E_1)(B)$ has a solution, then, integrating over $[0, 2\pi]$, we obtain, if we write, for $y \in L^1[0, 2\pi]$,

$$\bar{x} = \frac{1}{2\pi} \int_0^{2\pi} x(t) dt, \quad \tilde{x}(t) = x(t) - \bar{x}, \quad \bar{e} = \frac{1}{2\pi} \int_0^{2\pi} g(x(t)) dt$$

and hence $\bar{e} \in \overline{Cog}(R)$.

From the above observation, we have the following

THEOREM 1. Assume, besides the above conditions on f , g and e , that the following conditions hold.

(H_1) there exists $c > 0$ such that

$$|f(x)| \geq c$$

for all $x \in R$.

(H_2) there exist real numbers $r_1, r_2, s_1, s_2, 0 < s_1 - r_1 < T, r_1 < s_2 < r_2 < s_1, A_1 \leq A_2, B_1 \geq B_2$ such that

$$\frac{1}{2\pi} \int_0^{2\pi} g(r_1 + \tilde{x}(t))dt \leq A_1, \quad \frac{1}{2\pi} \int_0^{2\pi} g(s_1 + \tilde{x}(t))dt \geq B_1$$

$$\frac{1}{2\pi} \int_0^{2\pi} g(r_2 + \tilde{x}(t))dt \leq A_2 \quad \text{and} \quad \frac{1}{2\pi} \int_0^{2\pi} g(s_2 + \tilde{x}(t))dt \geq B_2$$

for every $\tilde{x}(t) \in C^1[0, 2\pi]$ having mean value zero, satisfying the boundary conditions (B) such that

$$\|\tilde{x}\|_\infty < \sqrt{\frac{\pi}{6}} \frac{\|\tilde{e}\|_{L^2}}{c}.$$

Then $(E_1)(B)$ has at least one solution if

$$A_1 \leq \bar{e} \leq B_1,$$

and $(E_1)(B)$ has at least three solutions if

$$A_2 \leq \bar{e} \leq B_2.$$

Proof. To prove our the first assertion, it is sufficient to find on open bounded set Ω in $C^1[0, 2\pi]$ such that, for each $\lambda \in (0, 1)$, the possible solutions of the problem (with $\varepsilon \in (0, 1)$ fixed)

$$(E_1^\varepsilon) \quad x'' + \lambda f(x)x' + (1 - \lambda)\varepsilon(x - \frac{r_1 + s_1}{2}) + \lambda g(x) = \lambda e(t)$$

$$(B) \quad x(0) - x(2\pi) = x'(0) - x'(2\pi) = 0$$

satisfy $x \notin \partial\Omega$ and such that $x'' + \varepsilon x = \frac{\varepsilon}{2}(r + s)$ has a 2π -periodic solution in Ω . To construct Ω , let $\lambda \in (0, 1)$ and let x be a possible solution of $(E_1)(B)$. Multiplying the equation (E_1^ε) by x' , integrating over $[0, 2\pi]$ and using boundary conditions (B), we have

$$\int_0^{2\pi} f(x(t))[x'(t)]^2 dt = \int_0^{2\pi} \tilde{e}(t)x'(t)dt.$$

As f is continuous and $|f|$ does not vanish, by Schwartz inequality, we have

$$\frac{\|x'\|_{L^2}}{c} \leq \|\tilde{e}\|_{L^2}.$$

By Sobolev inequality,

$$\|\tilde{x}\|_\infty \leq \sqrt{\frac{\pi}{6}} \frac{\|\tilde{e}\|_{L^2}}{c} \equiv M_0.$$

Let

$$\Omega^0 = \{x \in C^1[0, 2\pi] \mid r_1 \leq \bar{x} \leq s_1 \text{ and } \|\tilde{x}\|_\infty \leq M_0\}.$$

If x is a solution to $(E_1^\varepsilon)(B)$ lying in Ω^0 , then

$$x = \bar{x} + \tilde{x}.$$

Hence

$$\|x\|_\infty \leq |\bar{x}| + \|\tilde{x}\|_\infty \leq \max(|r_1|, |s_1|) + M_0.$$

Since f and g are continuous, we have

$$\|f\|_\infty \leq M_1, \quad \|g\|_\infty \leq M_2$$

Multiplying the equation (E_1^ϵ) by x'' and integrate over $[0, 2\pi]$, we have

$$\begin{aligned} & \int_0^{2\pi} [x''(t)]^2 dt \\ &= -\lambda \int_0^{2\pi} f(x(t))x'(t)x''(t)dt + (1-\lambda)\epsilon \int_0^{2\pi} \tilde{x}(t)x''(t)dt \\ & \quad - \lambda \int_0^{2\pi} g(x(t))x''(t)dt + \lambda \int_0^{2\pi} \tilde{e}(t)x''(t)dt. \end{aligned}$$

Hence

$$\|x''\|_{L^2} \leq \left(\frac{M_1}{c} + 1\right)\|\tilde{e}\|_{L^2} + \sqrt{2\pi}(M_0 + M_2) \equiv M_3.$$

Since $\bar{x}_1 = 0$, by Sobolev inequality,

$$\|x'\|_\infty \leq \sqrt{\frac{\pi}{6}}M_3$$

for all possible solution of $(E_1^\epsilon)(B)$ lying in Ω^0 . Define now Ω by

$$\Omega = \{x \in C^1[0, 2\pi] \mid r_1 < \bar{x} < s_1, \|\tilde{x}\|_\infty < 2M_0, \|x'\|_\infty \leq \sqrt{\frac{2\pi}{3}}M_3\}.$$

Suppose $x \in \partial\Omega$, then necessary $\bar{x} = r$ or s . If x satisfies $(E_1^\epsilon)(B)$, by integrating (E_1^ϵ) over $[0, 2\pi]$, we obtain

$$(1-\lambda)\epsilon \int_0^{2\pi} \left(x - \frac{r_1 + s_1}{2}\right)dt + \lambda \int_0^{2\pi} g(x(t))dt = \lambda \int_0^{2\pi} e(t)dt.$$

Hence

$$(1-\lambda)\epsilon\left(\bar{x} - \frac{r_1 + s_1}{2}\right) + \lambda\left[\frac{1}{2\pi} \int_0^{2\pi} g(\bar{x} + \tilde{x}(t))dt - \bar{e}\right] = 0.$$

By (H_2) , we have

$$\begin{aligned} & (1 - \lambda)\varepsilon\left(r_1 - \frac{r_1 + s_1}{2}\right) + \lambda\left[\frac{1}{2\pi} \int_0^{2\pi} g(r_1 + \tilde{x}(t))dt - \bar{e}\right] \\ & \leq (1 - \lambda)\varepsilon\left(\frac{r_1 + s_1}{2}\right) + \lambda[A_1 - \bar{e}] < 0. \end{aligned}$$

and

$$\begin{aligned} & (1 - \lambda)\varepsilon\left(s_1 - \frac{r_1 + s_1}{2}\right) + \lambda\left[\frac{1}{2\pi} \int_0^{2\pi} g(s_1 + \tilde{x}(t))dt - \bar{e}\right] \\ & \geq (1 - \lambda)\varepsilon\left(\frac{s_1 - r_1}{2}\right) + \lambda[B_1 - \bar{e}] > 0, \end{aligned}$$

which is impossible. Thus $(E_1^\varepsilon), (B)$ has no solution on $\partial\Omega$ when $\lambda \in (0, 1)$. We now are going to prove $\frac{r_1 + s_1}{2} \in \Omega$. Consider the case $\lambda = 0$ in (E_1^ε) ; i.e.,

$$(E_1^{\varepsilon'}) \quad x''(t) + sx(t) = \varepsilon\left(\frac{r_1 + s_1}{2}\right)$$

$$(B) \quad x(0) - x(2\pi) = x'(0) - x'(2\pi) = 0.$$

Multiply to the equation $(E_1^{\varepsilon'})$ by x'' and integrate over $[0, 2\pi]$, we have

$$\int_0^{2\pi} [x''(t)]^2 dt = \varepsilon \int_0^{2\pi} [x'(t)]^2 dt$$

Since

$$\int_0^{2\pi} [x''(t)]^2 dt \geq \int_0^{2\pi} [x'(t)]^2 dt,$$

for $0 < \varepsilon < 1$ we have

$$\varepsilon \int_0^{2\pi} [x'(t)]^2 dt \geq \int_0^{2\pi} [x'(t)]^2 dt$$

Hence $x'(t) \equiv 0$ on $[0, 2\pi]$, i.e., $x \equiv c$ on $[0, 2\pi]$. Integrate the equation $(E_1^{\epsilon'})$ over $[0, 2\pi]$, then

$$\epsilon \int_0^{2\pi} x(t) dt = \epsilon \frac{r_1 + s_1}{2} 2\pi$$

or

$$\bar{x} = \frac{\epsilon(r_1 + s_1)}{2}.$$

Thus

$$x = \bar{x} = \frac{\epsilon(r_1 + s_1)}{2} \in \Omega.$$

Hence $(E_1)(B)$ has at least one solution in Ω if $A_1 \leq \bar{e} \leq B_1$. We now are going to prove our second assertion. To prove the multiplicity we follow a quite similar method which is adapted in the first part.

For $\lambda \in (0, 1)$, consider the following three problems (with $\epsilon \in (0, 1)$ fixed)

$$(Q_1) \quad x''(t) + \lambda f(x(t))x'(t) + (1 - \lambda)\epsilon(x(t) - \frac{r_1 + s_1}{2}) + \lambda g(x(t)) = \lambda e(t)$$

$$(B) \quad x(0) - x(2\pi) = x'(0) - x'(2\pi) = 0$$

$$(Q_2) \quad x''(t) + \lambda f(x(t))x'(t) + (1 - \lambda)\epsilon(x(t) - \frac{r_2 + s_2}{2}) + \lambda g(x(t)) = \lambda e(t)$$

$$(B) \quad x(0) - x(2\pi) = x'(0) - x'(2\pi) = 0$$

$$(Q_3) \quad x''(t) + \lambda f(x(t))x'(t) + (1 - \lambda)\epsilon(x(t) - \frac{r_2 + s_1}{2}) + \lambda g(x(t)) = \lambda e(t)$$

$$(B) \quad x(0) - x(2\pi) = x'(0) - x'(2\pi) = 0.$$

It is sufficient to find three disjoint open bounded sets Ω_1, Ω_2 and Ω_3 in $C^1[0, 2\pi]$ such that for each $\lambda \in (0, 1)$, the all possible solutions to the problem $(Q_1)(B)$, $(Q_2)(B)$ and $(Q_3)(B)$ satisfy respectively are not in $\partial\Omega_1, \partial\Omega_2$ and $\partial\Omega_3$. To construct Ω_1, Ω_2 and Ω_3 , let $\lambda \in (0, 1)$ and let x be a possible solution of $(Q_1)(B)$. Then we have, as we did,

$$\|\tilde{x}\|_\infty \leq \sqrt{\frac{\pi}{6}} \frac{\|\tilde{e}\|_{L^2}}{c} \equiv M_0.$$

Let

$$\Omega_1^0 = \{x \in C^1[0, 2\pi] | r_1 \leq \bar{x} \leq s_2, \text{ and } \|\tilde{x}\|_\infty \leq M_0\}.$$

If x is a solution to $(Q_1)(B)$ lying in Ω_1^0 , then

$$\|x\|_\infty \leq |\bar{x}| + \|\tilde{x}\|_\infty \leq \max(|r_1|, |s_2|) + M_0.$$

As we did in the first part, we have

$$\|x''\|_{L^2} \leq M'_3.$$

Hence

$$\|x'\|_\infty \leq \sqrt{\frac{\pi}{6}} M'_3$$

where M'_3 depends only on $c, r_1, s_2, \|\tilde{e}\|_{L^2}, f$ and g for all possible solutions of $(Q_1)(B)$ lying in Ω_1^0 . Define now Ω_1 by

$$\Omega_1 = \{x \in C^1[0, 2\pi] | r_1 < \bar{x} < s_2, \|\tilde{x}\|_\infty < 2M_0, \|x'\|_\infty < \sqrt{\frac{2\pi}{3}} M'_3\}.$$

Then for all $x \in \partial\Omega_1$, as we did in the first part, x does not satisfy the equation and, for $\lambda = 0$, we have $x = \bar{x} = \frac{r_1 + s_2}{2} \in \Omega_1$. Therefore the problem $(E_1)(B)$ has at least one solution in Ω_1 .

Similarly, we can construct open bounded set

$$\Omega_2 = \{x \in C^1[0, 2\pi] | s_2 < \bar{x} < r_2, \|\tilde{x}\|_\infty < 2M_0, \|\tilde{x}\|_\infty < \sqrt{\frac{2\pi}{3}} M_3''\}$$

where M_3'' depends only on $c, r_2, s_2, \|\tilde{e}\|_{L^2}, f$ and g , and

$$\Omega_3 = \{x \in C^1[0, 2\pi] | r_2 < \bar{x} < s_1, \|\tilde{x}\|_\infty < 2M_0, \|\tilde{x}\|_\infty < \sqrt{\frac{2\pi}{3}} M_3'''\}$$

where M_3''' depends only on $c, r_2, s_1, \|\tilde{e}\|_{L^2}, f$ and g , in which the problem $(E_1)(B)$ has at least one solution in Ω_2 and Ω_3 . Since $\Omega_i \cap \Omega_j = \emptyset$, $i, j = 1, 2, 3$, $i \neq j$, we has three distinct solutions.

Example 1. Suppose f satisfies the conditions of theorem, $e \in L^2[0, 2\pi]$, and $a, b > 0$. Then if

$$c \geq \sqrt{\frac{\pi}{6}} \frac{\|\tilde{e}\|_{L^2}}{\min_{i=1,2} d_i}$$

where

$$d_1 = \min\left\{\frac{|s_2 - r_1|}{2}, \frac{|r_1 - s_1 + 2\pi|}{2}\right\}, \quad d_2 = \min\left\{\frac{|r_2 - s_2|}{2}, \frac{|s_1 - r_2|}{2}\right\},$$

and r_1 and s_1 are respectively points at which $a \sin x + b \sin 2x$ has maximum and minimum such that

$$[a \sin r_1 + b \sin 2r_1] = -[a \sin s_1 + b \sin 2s_1],$$

and r_2, s_2 are respectively points at which $a \sin x + b \sin 2x$ has relative maximum and relative minimum such that

$$[a \sin r_2 + b \sin 2r_2] = -[a \sin s_2 + b \sin 2s_2].$$

Then the problem

$$x'' + f(x)x' + [a \sin x + b \sin 2x] = e(t)$$

$$x(0) - x(2\pi) = x'(0) - x'(2\pi) = 0$$

has at least one solution x with $\bar{x} \in [s_1 - 2\pi, r_1]$, one solution x with $\bar{x} \in [r_1, r_2]$, one solution x with $\bar{x} \in [s_2, r_2]$ and one solution x with $\bar{x} \in [r_2, s_1]$.

To prove our second assertion, we assume

$$h(t, x, 0) = 0$$

for every $(t, x) \in [0, 2\pi] \times R$ and that there exists some $T > 0$ such that

$$g(t, x + T) = g(t, x)$$

for every $(t, x) \in [0, 2\pi] \times R$.

We will say that h in problem $(E_2)(B)$ satisfies Nagumo-type condition on $[r, s]$ if there exists a constant $c > 0$ such that for each $\lambda \in [0, 1]$ and each possible solution of

$$(E_2^\lambda) \quad x''(t) + \lambda h(t, x(t), x'(t)) + \lambda g(t, x(t)) = \lambda e(t)$$

$$(B) \quad x(0) - x(2\pi) = x'(0) - x'(2\pi) = 0$$

satisfying $r \leq x(t) \leq s$, $t \in [0, 2\pi]$, we have

$$\|x'\|_\infty < c.$$

Examples of admissible h are the following ones:

a) h depends only on x'

b) $|h(t, x, y)| \leq \gamma(|y|)$ for $(t, x, y) \in [0, 2\pi] \times [r, s] \times \mathbb{R}$ where γ is positive, continuous and such that

$$\int_0^\infty \frac{s ds}{\gamma(s)} = +\infty.$$

Now we have the following

THEOREM 2. Assume, besides the above conditions on hand g there exists there exists real numbers r_1, r_2, s_1, s_2 with $r_1 < s_2 < r_2 < s_1$ and $0 < s_1 - r_1 < T$ such that

$$g(s_1) \leq g(s_2), \quad g(r_2) \leq g(r_1)$$

and h satisfies Nagumo type condition on $[s_1 - T, s]$. Then $(E_2)(B)$ has at least one solution if for all $t \in [0, 2\pi]$,

$$(I_1) \quad g(t, s_1) \leq e(t) \leq g(t, r_1),$$

and $(E_2)(B)$ has at least two solutions not differing by a multiple of T if, for all $t \in [0, 2\pi]$,

$$(I_2) \quad g(t, s_1) < g(t, s_2) \leq e(t) \leq g(t, r_2) < g(t, r_1),$$

and $(E_2)(B)$ has at least four solutions not differing by a multiple of T if strict inequalities holds in (I_2) .

Proof. Suppose (I_1) . Then, for all $t \in [0, 2\pi]$, we have

$$e(t) - g(t, r_1 + kT) - h(t, r_1 + kT, 0) = e(t) - g(t, r_1) \leq 0$$

$$e(t) - g(t, s_1 + JT) - h(t, s_1 + JT, 0) = e(t) - g(t, s_1) \geq 0$$

with strict inequalities if they hold in (I_1) . Hence by Mawhin's classical results, there exists, by taking $k = J = 0$, at least one solution $x_1(t)$ of $(E_2)(B)$ such that $r_1 \leq x(t) \leq s_1$.

Now suppose the strict inequalities holds; i.e., for all $t \in [0, 2\pi]$.

$$(I'_1) \quad g(t, s_1) < e(t) < g(t, r_1).$$

Now, if we define

$$L : D(L) \subseteq C^1[0, 2\pi] \longrightarrow C^0[0, 2\pi]$$

$$x \longrightarrow x''$$

where $D(L) = C^2[0, 2\pi]$ and

$$N : C^1[0, 2\pi] \longrightarrow C^0[0, 2\pi]$$

$$x \longrightarrow x''.$$

Then L is a Fredholm mapping of index zero and N is L -completely continuous.

Let

$$\Omega_{k,J} = \{x \in C^1[0, 2\pi] \mid r_1 + kT < x(t) < s_1 + jT \text{ for } t \in [0, 2\pi] \text{ and } \|x'\|_\infty < c\}.$$

Then the boundary value problem $(E_2^\lambda)(B)$ becomes

$$Lx - \lambda Nx = 0, \quad \lambda \in [0, 1]$$

and when the strict inequalities hold in (I_1) , the following coincidence degree exist and have the corresponding values, where exist and have the corresponding values, where d_B denotes the Brouwer degree, and

$$D_L(L - N, \Omega_{0,0}) = d_B(\Gamma, (r_1, s_1), 0) = +1$$

$$D_L(L - N, \Omega_{-1, -1}) = d_B(\Gamma, (r_1 - T, s_1 - T), 0) = +1$$

$$D_L(L - N, \Omega_{-1, 0}) = d_B(\Gamma, (r_1 - T, s_1), 0) = +1$$

where $(Tu)(t) = \frac{1}{2\pi} \int_0^{2\pi} [e(t) - g(t, u(t))] dt$. But

$$\Omega_{0, 0} \cap \Omega_{-1, -1} = \emptyset$$

and

$$\Omega_{0, 0} \subseteq \Omega_{-1, 0}, \quad \Omega_{-1, -1} \subseteq \Omega_{-1, 0}.$$

So that the excision property of degree implies

$$\begin{aligned} 1 &= D_L(L - N, \Omega_{-1, 0}) = D_L(L - N, \Omega_{-1, -1}, 0) \\ &\quad + D_L(L - N, \Omega_{0, 0}, 0) \\ &\quad + D_L(L - N, \Omega_{-1, 0} \setminus (\bar{\Omega}_{-1, -1} \cup \bar{\Omega}_{0, 0})) \\ &= 2 + D_L(L - N, \Omega_{-1, 0} \setminus (\bar{\Omega}_{-1, -1} \cup \bar{\Omega}_{0, 0})). \end{aligned}$$

Hence

$$D_L(L - N, \Omega_{-1, 0} \setminus (\bar{\Omega}_{-1, -1} \cup \bar{\Omega}_{0, 0})) = -1.$$

Hence there exists a solution x_2 such that, for all $t \in [0, 2\pi]$, $r_1 - T < x_2(t) < s_1$, $x_2(\tau) > s_1 - T$ for some $\tau \in [0, 2\pi]$ and $x_2(\tau') < r_1$ for some $\tau' \in [0, 2\pi]$.

Consequently, this solution cannot differ from the one in $\Omega_{0, 0}$ by a multiple of T . Hence $(E_2)(B)$ has at least two solutions not differing by a multiple of T if (I'_1) holds.

Now suppose (I_2) . Then, for all $t \in [0, 2\pi]$, we have

$$e(t) - g(t, s_1) - h(t, s_1, 0) = e(t) - g(t, s_1) > 0,$$

$$e(t) - g(t, r_2) - h(t, r_2, 0) = e(t) - g(t, r_2) \leq 0.$$

Hence, there exists at least one solution $x_1(t)$ of $(E_2)(B)$ such that $r_2 \leq x_1(t) \leq s_1$ for all $t \in [0, 2\pi]$. Again, for all $t \in [0, 2\pi]$, we have

$$e(t) - g(t, s_2) - h(t, s_2, 0) = e(t) - g(t, s_2) \geq 0,$$

$$e(t) - g(t, r_1) - h(t, r_1, 0) = e(t) - g(t, r_1) < 0.$$

Therefore, there exists at least one solution $x_2(t)$ of $(E_2)(B)$ such that $r_1 \leq x_2(t) \leq s_2$ for all $t \in [0, 2\pi]$. Since $r_1 < s_2, r_2, s_1$, two solutions are different and moreover two solutions can not differ from by a multiple of T because $0 < s_1 - r_1 < T$. Since $g(t, s_1) < e(t) < g(t, r_1)$, as we did by the coincidence degree, we have a solution x_3 such that, for all $t \in [0, 2\pi]$, $r_1 - T < x_3(t) < s_1$, $x_3(\tau) > s_1 - T$ for some $\tau \in [0, 2\pi]$ and hence $x_3(\tau) > s_2 - T$, and $x_3(\tau') < r_1$ for some $\tau' \in [0, 2\pi]$ and hence $x_3(\tau') < r_2$. Therefore the third solution can not differ from x_1, x_2 in $\Omega_{0,0}$ by a multiple of T .

Consequently, there exist at least three solutions of $(E_2)(B)$ not differing by a multiple of T .

Now suppose the strict inequalities hold; i.e., for all $t \in [0, 2\pi]$,

$$(I'_2) \quad g(t, s_1) < g(t, s_2) < e(t) < g(t, r_2) < g(t, r_1).$$

Note that, for all $t \in [0, 2\pi]$, we have

$$e(t) - g(t, s_i + kT) - h(t, s_i + kT, 0) = e(t) - g(t, s_i) > 0$$

$$e(t) - g(t, r_i + jT) - h(t, r_i + jT, 0) = e(t) - g(t, r_i) < 0, \quad i = 1, 2.$$

Then clearly $(E_2)(B)$ has three solutions $x_1(t), x_2(t)$ and $x_3(t)$ such that $r_1 \leq x_1(t) \leq s_2, s_2 \leq x_2(t) \leq r_2$ and $r_2 \leq x_3(t) \leq s_1$, for all $t \in [0, 2\pi]$, and they are distinct and each of them are not differing by a multiple of T . For our fourth solution. Let

$$\Omega_{k,J}^{<i,j>} = \{x \in C^1[0, 2\pi] \mid r_i + kT < x(t) < s_j + jT, t \in [0, 2\pi], \|x'\|_\infty < c\}$$

$$\Omega_{k,j}^{[i,j]} = \{x \in C^1[0, 2\pi] | s_i + kT < x(t) < r_j + jT, t \in [0, 2\pi], \|x'\|_\infty < c\}$$

($k \leq 1$), where c is constant given by Nagumo condition. But $\Omega_1 = \Omega_{-1,-1}^{<1,2>}$, $\Omega_2 = \Omega_{-1,-1}^{[2,2]}$, $\Omega_3 = \Omega_{-1,-1}^{<2,1>}$, $\Omega_4 = \Omega_{0,0}^{<1,2>}$, $\Omega_5 = \Omega_{0,0}^{[2,2]}$, $\Omega_6 = \Omega_{0,0}^{<2,1>}$ are mutually disjoint subset of $\Omega_{-1,0}^{<1,1>}$ and

$$D_L(L - N, \Omega_{-1,0}^{<1,1>}) = d_B(\Gamma, (r_1 - T, s_1), 0) = +1$$

$$D_L(L - N, \Omega_1) = d_B(\Gamma, (r_1 - T, s_2 - T), 0) = +1$$

$$D_L(L - N, \Omega_2) = d_B(\Gamma, (s_2 - T, r_2 - T), 0) = -1$$

$$D_L(L - N, \Omega_3) = d_B(\Gamma, (r_2 - T, s_1 - T), 0) = +1$$

$$D_L(L - N, \Omega_4) = d_B(\Gamma, (r_1, s_2), 0) = +1$$

$$D_L(L - N, \Omega_5) = d_B(\Gamma, (s_2, r_2), 0) = -1$$

$$D_L(L - N, \Omega_6) = d_B(\Gamma, (r_2, s_1), 0) = +1.$$

Hence, by the excision property of degree,

$$1 = D_L(L - N, \Omega_{-1,0}^{<1,1>}) = 2 + D_L(L - N, \Omega_{-1,0}^{<1,1>} \setminus \cup_{1 \leq i \leq 6} \bar{\Omega}_i).$$

Therefore

$$D_L(L - N, \Omega_{-1,0}^{<1,1>} - \cup_{1 \leq i \leq 6} \bar{\Omega}_i) = -1.$$

Consequently, $(E_2)(B)$ has a solution x_4 in $\Omega_{-1,0}^{<1,1>} - \cup_{1 \leq i \leq 6} \bar{\Omega}_i$, i.e., a solution such that $r_1 - T < x(t) < s_1$ for all $t \in [0, 2\pi]$, $x_4(\tau_1) > s_2 - T$, $x_4(\tau_2) < s_2 - T$, $x_4(\tau_3) > r_2 - T$, $x_4(\tau_4) < r_2 - T$, $x_4(\tau_5) > s_1 - T$, $x_4(\tau_6) < r_1$, $x_4(\tau_7) > s_2$, $x_4(\tau_8) < s_2$, $x_4(\tau_9) < r_2$, $x_4(\tau_{10}) > r_2$ for some $\tau_1, \tau_2, \dots, \tau_{10} \in [0, 2\pi]$. Thus this solution x_4 can not differ from x_1, x_2, x_3 by a multiple of T .

Example 2. Suppose h is a function satisfying the assumption above and Nagumo condition on $[r_1 - 2\pi, 2\pi - r_1]$ where r_1 is the point at which $a \sin x + b \sin 2x$ has its maximum value. Let $r_2 \in [0, 2\pi]$ be a point at which $a \sin x + b \sin 2x$ has its relative maximum such that $g(r_2) < g(r_1)$. Then the boundary value problem

$$x''(t) + h(t, x(t), x'(t)) + [a \sin x + b \sin 2x] = e(t)$$

$$x(0) - x(2\pi) = x'(0) - x'(2\pi) = 0$$

has at least one solution if $\|e\|_\infty \leq a \sin r_1 + b \sin 2r_1$, at least two solutions not differing by a multiple of 2π if $\|e\|_\infty < a \sin r_1 + b \sin 2r_1$, at least three solutions not differing by a multiple of 2π if $\|e\|_\infty \leq a \sin r_2 + b \sin 2r_2$ and at least four solutions not differing by a multiple of 2π if $\|e\|_\infty < a \sin r_2 + b \sin 2r_2$.

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