

# Indian Journal of Mathematics

(Golden Jubilee Year Volume)

Volume 50, No. 1, 2008

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# REFLECTING FUNCTION AND PERIODIC SOLUTIONS OF DIFFERENTIAL SYSTEMS WITH SMALL PARAMETER\*

EDUARD V. MUSAFIROV

*Received 23 June 2007*

The aim of this paper is to combine the method of reflective function and the perturbation method. The set of a linear differential systems, the reflecting matrix for which is represented by a product of three exponential matrixes is allocated. It has allowed to obtain the sufficient conditions of existence of a family of periodic solutions close to a given solution of multidimensional nonlinear differential systems. Obtained results are illustrated by examples.

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*2000 Mathematics Subject Classification:* 34C25, 34A30, 34D10.

*Key words and phrases:* reflecting function, reflecting matrix, perturbation method, small parameter, periodic solution.

\*The investigation was supported financially by the Belarusian Republican Foundation for Fundamental Research.

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## 1. Introduction

As we know, most of differential systems cannot be integrated in quadratures. Even so, some differential systems can be investigated on the qualitative level using the reflecting function introduced in [4].

In the present paper with the help of reflecting function and the small parameter method we research qualitative behaviour of solutions of multidimensional differential systems (see also [5]).

### Reflecting Function. General Case

Consider the system

$$\dot{x} = X(t, x), \quad t \in \mathbb{R}, \quad x \in \mathbb{R}^n, \quad (1)$$

with a continuously differentiable right-hand side and with a general solution  $\varphi(t; t_0, x_0)$ .

For each such system, the *reflecting function* (RF) is defined (see [4, 5]) as  $F(t, x) := \varphi(-t; t, x)$ .

If system (1) is  $2\omega$ -periodic with respect to  $t$ , and  $F$  is its RF, then  $F(-\omega, x) = \varphi(\omega; -\omega, x)$  is the Poincaré mapping of this system over the period  $[-\omega, \omega]$ .

A function  $F(t, x)$  is a reflecting function of system (1) if and only if it is a solution of the system of partial differential equations (called a *basic relation*, BR)

$$\frac{\partial F(t, x)}{\partial t} + \frac{\partial F(t, x)}{\partial x} X(t, x) + X(-t, F(t, x)) = 0$$

. with the initial condition  $F(0, x) \equiv x$ .

Each continuously differentiable function  $F$  that satisfies the condition

$$F(-t, F(t, x)) \equiv F(0, x) \equiv x,$$

is a RF of the whole class of systems of the form (see [6])

$$\dot{x} = -\frac{1}{2} \frac{\partial F}{\partial x}(-t, F(t, x)) \left( \frac{\partial F(t, x)}{\partial t} - 2S(t, x) \right) - S(-t, F(t, x)), \quad (2)$$

where  $S$  is an arbitrary vector function such that solutions of the system (2) are uniquely determined by their initial conditions.

Therefore, all systems of the form (1) are split into equivalence classes of the form (2) so that each class is specified by a certain reflecting function referred to as the *RF of the class*.

For all systems of one class, the shift operator [3, pp. 11-13] on the interval  $[-\omega, \omega]$  is the same. Therefore, all equivalent  $2\omega$ -periodic systems have a common mapping over the period, and the behaviors of the periodic solutions of these systems are the same.

### Linear Case. Reflecting Matrix

Let system (1) be linear, i.e.

$$\dot{x} = P(t)x, \quad t \in \mathbb{R}, \quad x \in \mathbb{R}^n, \quad (3)$$

and  $\Phi(t)$  is its fundamental matrix of solutions.

Then general solution of system (3) is  $\varphi(t; t_0, x_0) \equiv \Phi(t)\Phi^{-1}(t_0)x_0$ . Therefore RF of system (3) is linear and  $F(t, x) \equiv F(t)x$ , where  $F(t) := \Phi(-t)\Phi^{-1}(t)$ . This matrix  $F(t)$  is referred to as a *reflecting matrix* (RM) of system (3).

RM of any system satisfies the relation  $F(-t)F(t) \equiv F(0) = E$ , where  $E$  is the  $n \times n$  unit matrix.

Differentiable matrix  $F(t)$  is a RM of system (3) if and only if it is a solution of the system (basic relation)

$$\dot{F}(t) + F(t)P(t) + P(-t)F(t) = 0.$$

with the initial condition  $F(0) = E$ .

Any linear system with reflecting function  $F(t)$  can be reduced in the form

$$\dot{x} = \left( -\frac{1}{2}F(-t)\dot{F}(t) + F(-t)R(t) - R(-t)F(t) \right) x,$$

where  $R(t)$  is an arbitrary continuous real  $n \times n$  matrix.

If matrix  $P(t)$  is  $2\omega$ -periodic, and  $F(t)$  is RM of system (3), then solutions  $\mu_i, i = \overline{1, n}$  of the equation  $\det(F(-\omega) - \mu E) = 0$  are multipliers of system (3).

See articles [5, 7-17], in which RF was also used for investigations of qualitative behaviour of solutions of differential systems.

## 2. Linear Systems with given Structure of the Reflecting Matrix

Consider the linear differential system

$$\dot{x} = P(t)x, \quad t \in \mathbb{R}, \quad x \in \mathbb{R}^n, \quad (4)$$

where  $P(t)$  is a twice continuously differentiable  $n \times n$  matrix. In some cases (as it takes place for a periodic systems) the fundamental matrix  $X(t)$  of the system (4) can be represented in the form

$$X(t) \equiv \Phi(t)e^{-\frac{B}{2}t},$$

where  $\Phi(t)$  is a continuous periodic  $n \times n$  matrix;  $B$  is a constant  $n \times n$  matrix. RM of such systems is

$$F(t) \equiv X(-t)X^{-1}(t) \equiv \Phi(-t)e^{Bt}\Phi^{-1}(t).$$

With this in mind, we suppose what RM of system (4) is given by

$$F(t) \equiv e^{At}e^{Bt}e^{At},$$

where  $A$  and  $B$  are constant  $n \times n$  matrices.

**LEMMA 2.1.** *Let RM of the system (4) be  $F(t) \equiv e^{At}e^{Bt}e^{At}$ , where  $A$  and  $B$  are constant  $n \times n$  matrixes. Then  $B = -2(A + P(0))$  and*

$$\begin{aligned} & 2(P^2(0)A - 2P(0)AP(0) + AP^2(0)) - (A^2P(0) - 2AP(0)A + P(0)A^2) \\ & + 2(\dot{P}(0)P(0) - P(0)\dot{P}(0)) + \ddot{P}(0) = 0. \end{aligned} \quad (5)$$

**PROOF.** Writing out BR for the considered RM, we obtain the identity

$$F(t)(A + P(t)) + (A + P(-t))F(t) + e^{At}Be^{Bt}e^{At} \equiv 0.$$

By setting  $t = 0$ , we obtain matrix  $B$ . Twice differentiating obtained identity and putting  $t = 0$ , we get (5).

**THEOREM 2.1.** *Let*

$$P(t) \equiv e^{-At}e^{(A+P(0))t}S(t)e^{-(A+P(0))t}e^{At} + e^{-At}P(0)e^{At}, \quad (6)$$

where  $S(t)$  is an arbitrary odd continuous  $n \times n$  matrix,  $A$  is constant  $n \times n$  matrix. Then RM of the system (4) is  $F(t) \equiv e^{At}e^{-2(A+P(0))t}e^{At}$ .

And backwards. Let RM of the system (4) be  $F(t) \equiv e^{At}e^{-2(A+P(0))t}e^{At}$ , where  $A$  is constant  $n \times n$  matrix. Then exist odd  $n \times n$  matrix  $S(t)$  for which matrix  $P(t)$  of the system (4) has the form (6).

**PROOF.** Let matrix of the system (4) has the form (6). By checkout of the BR it is proved, that matrix  $F(t) \equiv e^{At}e^{-2(A+P(0))t}e^{At}$  is RM of the system (4).

*Backwards.* Let matrix  $F(t) \equiv e^{At}e^{-2(A+P(0))t}e^{At}$  be RM of the system (4). Then from BR we obtain the identity

$$F(t)(A+P(t)) - e^{At}e^{-2(A+P(0))t}(A+P(0))e^{At} \equiv \\ - (A+P(-t))F(t) + e^{At}(A+P(0))e^{-2(A+P(0))t}e^{At},$$

i.e.

$$F(t)(A+P(t)) - F(t)A - e^{At}e^{-2(A+P(0))t}P(0)e^{At} \equiv \\ - (A+P(-t))F(t) + AF(t) + e^{At}P(0)e^{-2(A+P(0))t}e^{At}.$$

Then we have

$$F(t)P(t) - e^{At}e^{-2(A+P(0))t}P(0)e^{At} \equiv -P(-t)F(t) + e^{At}P(0)e^{-2(A+P(0))t}e^{At}.$$

Premultiplying and postmultiplying the last identity by  $e^{-At}$ , we obtain

$$e^{-2(A+P(0))t}e^{At}P(t)e^{-At} - e^{-2(A+P(0))t}P(0) \equiv \\ - e^{-At}P(-t)e^{At}e^{-2(A+P(0))t} + P(0)e^{-2(A+P(0))t}.$$

Premultiplying and postmultiplying the above obtained identity by  $e^{A+P(0)}$ , we have

$$e^{-(A+P(0))t}e^{At}P(t)e^{-At}e^{(A+P(0))t} - e^{-(A+P(0))t}P(0)e^{(A+P(0))t} \equiv \\ - e^{(A+P(0))t}e^{-At}P(-t)e^{At}e^{-(A+P(0))t} + e^{(A+P(0))t}P(0)e^{-(A+P(0))t}.$$

Hence the matrix

$$S(t) := e^{-(A+P(0))t}e^{At}P(t)e^{-At}e^{(A+P(0))t} - e^{-(A+P(0))t}P(0)e^{(A+P(0))t}$$

is odd matrix. From the last identity one can express the matrix  $P(t)$  in the form (6).

**THEOREM 2.2.** *Let matrix  $P(t)$  of the system (4) has the form (6), then*

- 1) *the mapping of the  $2\omega$ -periodic system (4) over the period  $[-\omega, \omega]$  is*

$$F(-\omega, x) = e^{-A\omega}e^{2(A+P(0))\omega}e^{-A\omega}x;$$

- 2) solution  $x(t)$  of the system (4) with initial condition  $x(-\omega) = x_0$  is  $2\omega$ -periodic solution if and only if  $F(-\omega, x_0) = x_0$ ;  
 3) for any solution  $x(t)$  of the system (4) the vector-function

$$Y(t) \equiv e^{-(A+P(0))t} e^{At} x(t)$$

is even with respect to  $t$ .

**PROOF.** It follows from the Theorem 2.1 that matrix

$$F(t) \equiv e^{At} e^{-2(A+P(0))t} e^{At}$$

is RM of the system (4). Therefore, the assertions 1) and 2) of the theorem follow from [4, p. 11].

Since the matrix  $F(t)$  is RM of the system (4), so for any solution  $x(t)$  of the system (4) the identity

$$x(-t) \equiv e^{At} e^{-2(A+P(0))t} e^{At} x(t)$$

is true. Premultiplying the last identity by  $e^{(A+P(0))t} e^{-At}$ , we obtain

$$e^{(A+P(0))t} e^{-At} x(-t) \equiv e^{-(A+P(0))t} e^{At} x(t).$$

Hence the function

$$Y(t) := e^{-(A+P(0))t} e^{At} x(t)$$

is even function.

The following assertion is a consequence of the Theorem 2.1 for  $S(t) \equiv \gamma(t)E$ .

**LEMMA 2.2.** *Let matrix of the system (4) be*

$$P(t) \equiv e^{-At} P(0) e^{At} + \gamma(t)E, \quad (7)$$

where  $A$  is a constant  $n \times n$  matrix, and  $\gamma(t)$  is a continuous scalar odd function. Then RM of the system (4) is  $F(t) \equiv e^{At} e^{-2(A+P(0))t} e^{At}$ .

**REMARK 2.1.** If matrix of the system (4) has the form

$$P(t) \equiv e^{-At} P(0) e^{At}, \quad (8)$$

then Lemma 2.2 is valid.

In some case we can think that matrix of the system (4) is an approximation to Fourier series. With this in mind we consider the system (4) with matrix

$$P(t) \equiv A_1 + B_1 \cos mt + C_1 \sin mt + B_2 \cos rt + C_2 \sin rt, \quad (9)$$

where  $A_1, B_1, B_2, C_1, C_2$  are constant  $n \times n$  matrixes, and  $m, r \in \mathbb{R}$ .

**THEOREM 2.3.** *Let matrix of the system (4) has the form (9) and  $m \neq 0$ . Then matrix of the system (4) has the form (8) if and only if*

$$\begin{cases} A_1 A = A A_1, \\ B_1 A - A B_1 = m C_1, \\ A C_1 - C_1 A = m B_1, \\ B_2 A - A B_2 = r C_2, \\ A C_2 - C_2 A = r B_2. \end{cases} \quad (10)$$

**PROOF.** *Necessity.* Let matrix (9) of the system (4) has the form (8). By differentiating the identity (8), we obtain

$$\dot{P}(t) \equiv e^{-At} (P(0)A - AP(0)) e^{At}.$$

Using identities (8), we have  $\dot{P}(t) \equiv P(t)A - AP(t)$ . Applying  $k - 1$  times differentiation to latter identity, we obtain

$$\frac{d^k P(t)}{dt^k} \equiv \frac{d^{k-1} P(t)}{dt^{k-1}} A - A \frac{d^{k-1} P(t)}{dt^{k-1}}, \quad \forall k \in \mathbb{N}.$$

We make replacement of the variable  $\tau = mt$ , then for any  $k \in \mathbb{N}$  we have

$$\frac{d^k P\left(\frac{\tau}{m}\right)}{d\left(\frac{\tau}{m}\right)^k} \equiv \frac{d^{k-1} P\left(\frac{\tau}{m}\right)}{d\left(\frac{\tau}{m}\right)^{k-1}} A - A \frac{d^{k-1} P\left(\frac{\tau}{m}\right)}{d\left(\frac{\tau}{m}\right)^{k-1}},$$

i.e.

$$m \frac{d^k P\left(\frac{\tau}{m}\right)}{d\tau^k} \equiv \frac{d^{k-1} P\left(\frac{\tau}{m}\right)}{d\tau^{k-1}} A - A \frac{d^{k-1} P\left(\frac{\tau}{m}\right)}{d\tau^{k-1}}.$$

From last identities by setting  $\tau = 0$ , we obtain equalities

$$(A_1 + B_1 + B_2) A - A (A_1 + B_1 + B_2) = m \left( C_1 + \frac{r}{m} C_2 \right), \quad (11a)$$

$$\left( C_1 + \frac{r}{m} C_2 \right) A - A \left( C_1 + \frac{r}{m} C_2 \right) = -m \left( B_1 + \frac{r^2}{m^2} B_2 \right), \quad (11b)$$

$$- \left( B_1 + \frac{r^2}{m^2} B_2 \right) A + A \left( B_1 + \frac{r^2}{m^2} B_2 \right) = -m \left( C_1 + \frac{r^3}{m^3} C_2 \right), \quad (11c)$$

$$A \left( C_1 + \frac{r^{2k-1}}{m^{2k-1}} C_2 \right) - \left( C_1 + \frac{r^{2k-1}}{m^{2k-1}} C_2 \right) A = m \left( B_1 + \frac{r^{2k}}{m^{2k}} B_2 \right), \quad (11d)$$

$$\left( B_1 + \frac{r^{2k}}{m^{2k}} B_2 \right) A - A \left( B_1 + \frac{r^{2k}}{m^{2k}} B_2 \right) = m \left( C_1 + \frac{r^{2k+1}}{m^{2k+1}} C_2 \right). \quad (11e)$$

From (11d) it follows, that for any  $k \in \mathbb{N}$  and  $s = k + 1, k + 2, \dots$  we have relation

$$\begin{aligned} & A \left( C_1 + \frac{r^{2s-1}}{m^{2s-1}} C_2 \right) - \left( C_1 + \frac{r^{2s-1}}{m^{2s-1}} C_2 \right) A = \\ & A \left( C_1 + \frac{r^{2k-1}}{m^{2k-1}} C_2 \right) - \left( C_1 + \frac{r^{2k-1}}{m^{2k-1}} C_2 \right) A + \\ & \left( \frac{r^{2s-1}}{m^{2s-1}} - \frac{r^{2k-1}}{m^{2k-1}} \right) (AC_2 - C_2A) = m \left( B_1 + \frac{r^{2s}}{m^{2s}} B_2 \right), \end{aligned}$$

i.e.

$$\begin{aligned} & \left( \frac{r^{2s-1}}{m^{2s-1}} - \frac{r^{2k-1}}{m^{2k-1}} \right) (AC_2 - C_2A) = \\ & m \left( B_1 + \frac{r^{2s}}{m^{2s}} B_2 \right) - m \left( B_1 + \frac{r^{2k}}{m^{2k}} B_2 \right). \end{aligned}$$

Whence we obtain  $AC_2 - C_2A = rB_2$ . Analogously from (11e) follows  $B_2A - AB_2 = rC_2$ . Using the obtained equalities, from (11d) and (11e) accordingly, we obtain  $AC_1 - C_1A = mB_1$ ,  $B_1A - AB_1 = mC_1$ . From (11a) we have  $A_1A = AA_1$ . Thus equalities (10) are valid. We remark, that systems (10) and (11) are equivalent.

*Sufficiency.* Let matrix of the system (4) has the form (9) and equalities (10) are valid. We check, that for any  $k \in \mathbb{N}$  the identity

$$\frac{d^k P}{dt^k}(0) \equiv \frac{d^{k-1} P}{dt^{k-1}}(0)A - A \frac{d^{k-1} P}{dt^{k-1}}(0)$$

is valid. Let  $Q(t) := e^{-At}P(0)e^{At}$ . As it is proved above, for any  $k \in \mathbb{N}$  identity

$$\frac{d^k Q(t)}{dt^k} \equiv \frac{d^{k-1} Q(t)}{dt^{k-1}}A - A \frac{d^{k-1} Q(t)}{dt^{k-1}}$$

is valid. As  $Q(0) = P(0)$  then

$$\frac{d^k Q}{dt^k}(0) = \frac{d^k P}{dt^k}(0).$$

Functions  $P(t)$  and  $Q(t)$  are analytical, hence  $Q(t) \equiv P(t)$ .

### 3. Systems with Small Parameter

Obtained results for linear differential system can be extended for nonlinear systems with small parameter.

Consider the nonlinear differential system depending on parameter  $\nu$

$$\dot{x} = f(t, x, \nu), \quad t \in \mathbb{R}, \quad x \in D \subset \mathbb{R}^n, \quad (12)$$

where  $f$  is a continuous  $2\omega$ -periodic vector function for all  $t$ , small  $|\nu|$ , and also continuously differentiable with respect to components of a vector  $x$ . Let  $x = g_0(t)$  be a  $2\omega$ -periodic solution of the system (12) in which  $\nu = 0$ .

Using concept of a reflecting matrix we can reformulate a following three theorems.

**THEOREM 3.1.** *Let matrix*

$$F(t) \equiv e^{At} e^{-2(A+P(0))t} e^{At}$$

*be the RM of the linear system (3) with matrix*

$$P(t) = \frac{\partial f}{\partial x}(t, g_0(t), 0).$$

*If there is no unit among solutions  $\mu_i$  of the equation*

$$\det \left( e^{-A\omega} e^{2(A+P(0))\omega} e^{-A\omega} - \mu E \right) = 0,$$

*then system (12) with sufficiently small  $|\nu|$  has the unique  $2\omega$ -periodic solution  $x = x(t, \nu)$  with an initial point  $x(0, \nu)$  close to  $g_0(0)$ . Besides,  $x(t, \nu)$  is a continuous function with respect to  $(t, \nu)$ , and  $x(t, 0) = g_0(t)$ . If, moreover,  $f$  is continuously differentiable with respect to  $\nu$ , then  $x(t, \nu)$  is also continuously differentiable.*

**PROOF.** Since multipliers  $\mu_i$  for  $2\omega$ -periodic linear system with the RM

$$F(t) \equiv e^{At} e^{-2(A+P(0))t} e^{At}$$

are solutions of the equation

$$\det \left( e^{-A\omega} e^{2(A+P(0))\omega} e^{-A\omega} - \mu E \right) = 0,$$

therefore validity of this theorem follows from the Theorem 2.3 in [2, p. 488].



### Quasilinear Systems

Let, in particular, the system (12) be quasilinear  $2\omega$ -periodic system

$$\dot{x} = P(t)x + f(t) + \nu\varphi(t, x), \quad t \in \mathbb{R}, \quad x \in D \subset \mathbb{R}^n, \quad (13)$$

where  $P(t)$  is a continuous  $2\omega$ -periodic  $n \times n$  matrix;  $f(t)$  and  $\varphi(t, x)$  are continuous  $2\omega$ -periodic vector function with respect to  $t$ , and also  $\varphi(t, x)$  is continuously differentiable with respect to components of a vector  $x$ ;  $\nu$  is a small parameter. The following assertion is a consequence of the Theorem 3.1.

**THEOREM 3.2.** *Let matrix*

$$F(t) \equiv e^{At}e^{-2(A+P(0))t}e^{At}$$

*be the RM of the system  $\dot{x} = P(t)x$ . If there is no unit among solutions  $\mu_i$  of the equation*

$$\det \left( e^{-A\omega} e^{2(A+P(0))\omega} e^{-A\omega} - \mu E \right) = 0,$$

*then system (13) with sufficiently small  $|\nu|$  has the unique  $2\omega$ -periodic solution  $x = x(t, \nu)$  which satisfies the condition*

$$\lim_{\nu \rightarrow 0} x(t, \nu) = x_0(t),$$

*where  $x_0(t)$  is a  $2\omega$ -periodic solution of the system  $\dot{x} = P(t)x + f(t)$ .*

**PROOF.** Having observed that multipliers  $\mu_i$  for  $2\omega$ -periodic linear system with the RM

$$F(t) \equiv e^{At}e^{-2(A+P(0))t}e^{At}$$

are solutions of the equation

$$\det \left( e^{-A\omega} e^{2(A+P(0))\omega} e^{-A\omega} - \mu E \right) = 0,$$

therefore we obtain the assertion of the theorem from the Theorem in [1, p. 226].

### Autonomous Systems

Now consider the autonomous differential system depending from parameter  $\nu$

$$\dot{x} = f(x, \nu), \quad x \in D \subset \mathbb{R}^n, \quad \nu \in \mathbb{R}, \quad (14)$$

where  $f$  is a continuous vector function with respect to small  $|\nu|$  and  $x \in D$ , also continuously differentiable with respect to components of a vector  $x$ . Let  $x = \eta(t) \not\equiv \text{constant}$  be a  $2\omega_0$ -periodic solution of the system  $\dot{x} = f(x, 0)$ .

**THEOREM 3.3.** *Let matrix*

$$F(t) \equiv e^{At} e^{-2(A+P(0))t} e^{At}$$

be the RM of the linear system (3) with matrix

$$P(t) = \frac{\partial f}{\partial x}(\eta(t), 0).$$

If among solutions  $\mu_i$  of the equation

$$\det \left( e^{-A\omega_0} e^{2(A+P(0))\omega_0} e^{-A\omega_0} - \mu E \right) = 0$$

there is unique simple unit, then system (14) with sufficiently small  $|\nu|$  has the unique periodic solution  $x = x(t, \nu)$  close to  $\eta(t)$  with period  $\omega = \omega(\nu)$  close to  $2\omega_0$ . Moreover,  $x(t, \nu)$  and  $\omega(\nu)$  are continuous and  $x(t, 0) = \eta(t)$ ,  $\omega(0) = 2\omega_0$ .

**PROOF.** Since multipliers  $\mu_i$  for  $2\omega_0$ -periodic linear system with the RM

$$F(t) \equiv e^{At} e^{-2(A+P(0))t} e^{At}$$

are solutions of the equation

$$\det \left( e^{-A\omega_0} e^{2(A+P(0))\omega_0} e^{-A\omega_0} - \mu E \right) = 0,$$

therefore validity of this theorem follows from the Theorem 2.4 in [2, p. 488].

#### 4. Some Examples

**EXAMPLE 4.1.** Consider the quasilinear  $\pi$ -periodic system

$$\begin{cases} \dot{x} = \frac{1}{2}((1 - \cos 2t)x - (2 - \sin 2t)y) + f_1(t) + \nu\varphi_1(t, x, y), \\ \dot{y} = \frac{1}{2}((2 + \sin 2t)x + (1 + \cos 2t)y) + f_2(t) + \nu\varphi_2(t, x, y), \end{cases}$$

where  $f_1(t)$ ,  $f_2(t)$ ,  $\varphi_1(t, x, y)$ ,  $\varphi_2(t, x, y)$  are continuous  $\pi$ -periodic with respect to  $t$  scalar functions; moreover  $\varphi_1(t, x, y)$ ,  $\varphi_2(t, x, y)$  are continuously differentiable with respect to  $x$  and  $y$ ;  $\nu$  is a small parameter.

It follows from the Theorem 2.3 that respective linear homogeneous system has matrix of the form (8), where

$$A = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}.$$

Then, by Lemma 2.2, the RM of this system is

$$F(t) \equiv \frac{e^{-t}}{30} \begin{pmatrix} F_1(t) & F_2(t) \\ F_3(t) & F_4(t) \end{pmatrix},$$

where

$$F_1(t) \equiv (15 + 4\sqrt{15}) \cos(2 - \sqrt{15})t + (15 - 4\sqrt{15}) \cos(2 + \sqrt{15})t + 2\sqrt{15} \sin \sqrt{15}t,$$

$$F_2(t) \equiv - (15 + 4\sqrt{15}) \sin(2 - \sqrt{15})t - (15 - 4\sqrt{15}) \sin(2 + \sqrt{15})t,$$

$$F_3(t) \equiv -F_2(t),$$

$$F_4(t) \equiv F_1(-t).$$

Therefore, multipliers of this linear homogeneous system are

$$\mu_{1,2} = -e^{\pi/2} \left( \cos \frac{\sqrt{15}\pi}{2} \pm i \sin \frac{\sqrt{15}\pi}{2} \right).$$

It follows from the Theorem 3.2 that the considered system has an unique  $\pi$ -periodic solution for sufficiently small  $|\nu|$ .

**EXAMPLE 4.2.** Consider the system

$$\begin{cases} \dot{x} = y + x(1 - x^2 - y^2) + f_1(x, y, \nu), \\ \dot{y} = -x + y(1 - x^2 - y^2) + f_2(x, y, \nu), \end{cases}$$

where  $f_1, f_2$  are continuous scalar functions for small  $|\nu|$ , and also continuously differentiable with respect to  $x$  and  $y$ ; moreover,

$$f_i(x, y, 0) = \frac{\partial f_i}{\partial x}(\sin t, \cos t, 0) = \frac{\partial f_i}{\partial y}(\sin t, \cos t, 0) = 0, \quad i = 1, 2.$$

If  $\nu = 0$  then  $x_0 = \sin t, y_0 = \cos t$  is the  $2\pi$ -periodic solution of considered system. The respective variational system for this solution is

$$\begin{cases} \dot{x} = (-1 + \cos 2t)x + (1 - \sin 2t)y, \\ \dot{y} = (-1 - \sin 2t)x + (-1 - \cos 2t)y. \end{cases}$$

It follows from the Theorem 2.3 that this system has matrix of the form (8), where

$$A = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}.$$

Then, by Lemma 2.2, the RM of this system is

$$F(t) \equiv \frac{1}{2} \begin{pmatrix} 1 - e^{4t} + (1 + e^{4t}) \cos 2t & -(1 + e^{4t}) \sin 2t \\ (1 + e^{4t}) \sin 2t & e^{4t} - 1 + (1 + e^{4t}) \cos 2t \end{pmatrix}.$$

Therefore, multipliers of the variational system are  $\mu_1 = 1$ ,  $\mu_2 = e^{-4\pi}$ .

It follows from the Theorem 3.3 that the considered system with sufficiently small  $|\nu|$  has the unique periodic solution  $x = x(t, \nu)$ ,  $y = y(t, \nu)$  close to  $x_0(t)$ ,  $y_0(t)$  with period  $\omega = \omega(\nu)$  close to  $2\pi$ . Moreover, this solution and its period are continuous, and  $x(t, 0) = \sin t$ ,  $y(t, 0) = \cos t$ ,  $\omega(0) = 2\pi$ .

#### ACKNOWLEDGMENT

The investigation was supported financially by the Belarusian Republican Foundation for Fundamental Research (project # F07M-249).

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POLESSKII STATE UNIVERSITY  
DNEPROVSKOI FLOTILII str. 23  
PINSK BREST REGION  
225 710, BELARUS  
E-mail: musafirov@bk.ru