Some Extensions of Liapunov’s Second Method*

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**Introduction**

LIAPUNOV’s second method has long been recognized in the Soviet Union as the most general method for the study of the stability of equilibrium positions of systems described by differential or difference equations. The method was first presented by Liapunov in his now classical memoir,1 which appeared in Russian in 1892 and was translated into French in 1907. Good sources for the statements and proofs of the mathematical theorems underlying the method can be found in works by Hahn,2 Antosiewicz,3 and Cesari.4 These references also contain extensive bibliographies.

By way of introduction, let us consider first Liapunov’s asymptotic stability theorem for autonomous systems. Let the systems of differential equations be \( \dot{x} = f(x) \)

\[
\begin{align*}
\dot{x}_i &= X_i(x_1, \ldots, x_n), & i = 1, \ldots, n. (1)
\end{align*}
\]

The state of the system at time \( t \) is given by \( n \) real numbers \( x_1(t), x_2(t), \ldots, x_n(t) \). Thus, the state of the system at time \( t \) can be represented simply by the \( n \) vector \( x(t) = (x_1(t), \ldots, x_n(t)) \). The phase velocity of the system at the point \( x = (x_1, \ldots, x_n) \) is defined by the vector field \( X(x) = (X_1(x), \ldots, X_n(x)) \). In vector notation, the system of differential equations is simply the vector differential equation

\[
\dot{z} = X(z). \quad (2)
\]

The objective of this paper is to present methods rather than to obtain general results, and we shall confine our illustrations to simple equations such as Liénard’s:

\[
\dot{x} = x, \quad \dot{y} = -F(x), \quad (3)
\]

Letting \( F(x) = \int f(u)\,du \) and \( y = \dot{x} + 2F(x) \), we obtain, as a convenient system of first-order equations equivalent to (3), the system

\[
\begin{align*}
\dot{x} &= y - F(x), \\
y &= -g(x). (4)
\end{align*}
\]

For van der Pol’s equation \( f(x) = \epsilon(x^2 - 1), F(x) = \epsilon(1/x^2 - x) \), and \( g(x) = x \).

Returning to the general system (2), we shall assume that \( X(x) \) has continuous first partials for all \( x \). Thus, for any \( x^0 \) there is a unique solution \( x(t) \) of (2) satisfying \( x(0) = x^0 \). This assumption on \( X(x) \) is much stronger than is required, but this is of little concern to us here, and our attitude throughout is to present the principal features of methods. The equilibrium states, sometimes called critical points, are those states where \( X(x) = 0 \). Thus, if \( X(x^0) = 0 \), then \( x = x^0 \) is a solution of (2). Started at \( x^0 \), the system remains in this state for all \( t \).

It is never possible to start the system exactly in its equilibrium state, and the system is always subject to outside forces not taken into account by the differential equations. The system is disturbed and is displaced slightly from its equilibrium state. What happens? Does it remain near the equilibrium state? This is stability. Does it remain near the equilibrium state in addition tend to return to the equilibrium? This is asymptotic stability.

Let us make these notions more precise. Assume, as one always can, that the equilibrium state being investigated is located at the origin: \( X(0) = 0 \). A translation of coordinates accomplishes this. Let \( \|x\| \) be the Euclidean length of the vector \( x \): \( \|x\|^2 = x_1^2 + \cdots + x_n^2 \). Let \( S(R) \) be the spherical region of radius \( R > 0 \) about the origin: \( S(R) \) consists of the points \( x \) satisfying \( \|x\| < R \). The origin is said to be stable if corresponding to each \( S(R) \) there is an \( S(r) \), such that a solution starting in \( S(r) \) approaches the origin as \( t \to \infty \), the system is said to be asymptotically stable.

For instance, if within a neighborhood of the equilibrium state the total energy of the system is always decreasing, we expect the equilibrium state to be asymptotically stable. Liapunov’s second method generalizes this idea. Suppose that within some neighborhood \( S(R) \) of the origin one can construct a scalar function \( V(x) \) having continuous first partials and such that \( V(0) = 0 \) and \( V(x) > 0 \) for \( x \neq 0 \). Define, and this is with reference to the system (2) being investigated,

\[
V(x) = \sum \frac{\partial V}{\partial x_i} X_i = (\text{grad } V) \cdot x. \quad (5)
\]

Then, if \( x(t) \) is a solution of (2), the rate of change of the
Liapunov function $V(x)$ along $x(t)$ is
\[
\frac{d}{dt} V(x(t)) = \dot{V}(x(t)) = -v(x(t)).
\]

It is important to note that $V(x)$ is computed without any knowledge of the solutions but directly from the differential equations. If such a Liapunov function $V(x)$ can be constructed in a neighborhood $S(R)$ of the origin (the equilibrium state), and if in that neighborhood $V(x) < 0$ for $x \neq 0$, then the origin is asymptotically stable. This is Liapunov's asymptotic stability theorem. The proof is an elementary exercise; yet the method is a powerful one because of its simplicity for the investigation of stability. If one knows only that $p(x) < 0$, then, in general, one can conclude only that the origin is stable.

The difficulty is to construct a suitable $V(x)$. This requires experience and technique—a technique in which Soviet mathematicians and engineers excel. For a number of good reasons, let us consider the following simple example:

\[
\dot{x} + ax + bx + x^2 = 0, \quad a < 0, \quad b < 0. \tag{6}
\]

The damping is linear, and the spring term is nonlinear and is nonrestoring for large $x$. Of course, the question of stability can, in this case, be decided from the linear approximation $\dot{x} + ax + x = 0$, which we know to be asymptotically stable. Therefore, the origin of the nonlinear system is asymptotically stable.\(^6\) We shall discuss in a moment the inadequacy of deciding stability from the linear approximation. Before doing this, let us consider Liapunov's method.

the system is stable, whereas stability with a voltage variation of 1/4 volt may be quite acceptable. Ideally, we might like to have the system return to equilibrium regardless of the size of the perturbation. This is "asymptotic stability in the large."

In this section, we develop and illustrate a number of theorems that relate to the question of determining the extent to which a system is asymptotically stable. Nothing can be said about the extent of asymptotic stability by examining only the linear approximation. The effect of the nonlinearities must be taken into account, and the Liapunov method gives us a means of doing this.

Before we begin the development of these theorems, there are a few more preliminaries. We consider again the autonomous system

\[ \dot{x} = X(x), \]  

assuming that the function \( X(x) \) has continuous first partials, or any other conditions that guarantee the existence and uniqueness of solutions and the continuity of the solutions relative to the initial conditions. We assume also that \( X(0) = 0 \)—there is an equilibrium at the origin.

We need first to familiarize ourselves with Birkhoff's concept of a limiting set. Let \( x(t) \) be a solution of (7). A point \( p \) is said to be in the positive limiting set \( \Gamma^+ \) of \( x(t) \), if corresponding to each \( \epsilon > 0 \) and each \( T > 0 \) there is a \( t > T \) with the property that \( ||x(t) - p|| < \epsilon \). This is equivalent to saying that there is a sequence \( t_n \) approaching infinity with \( n \) and such that \( x(t_n) \rightarrow p \) as \( n \rightarrow \infty \). One of the fundamental properties of limiting sets is the following:

If \( x(t) \) is bounded for \( t \geq 0 \), then its positive limiting set \( \Gamma^+ \) is a nonempty, compact, invariant set.

A set \( M \) is said to be invariant if each solution starting in \( M \) remains in \( M \) for all future time. The proof of this property of limiting sets is given in Lefschetz's book.4

We say also that \( x(t) \) approaches a set \( M \) as \( t \) approaches infinity, if each \( \epsilon > 0 \) there is a \( T > 0 \) with the property that for each \( t > T \) there is a \( p \) in \( M \) with \( ||x(t) - p|| < \epsilon \); that is, for all \( t > T \) the points \( x(t) \) are within a distance \( \epsilon \) of \( M \). For instance, if \( x(t) \) is bounded for \( t > 0 \), then \( x(t) \) approaches its positive limiting set \( \Gamma^+ \) as \( t \rightarrow \infty \). If this were not so, there would be an \( \epsilon > 0 \) with the property that for each \( T > 0 \) there is a \( t > T \), such that \( ||x(t) - p|| \geq \epsilon \) for all \( p \) in \( \Gamma^+ \). Hence, there would be a sequence \( t_n \) tending to infinity with \( n \) and such that \( ||x(t_n) - p|| \geq \epsilon \) for all \( p \) in \( \Gamma^+ \). But since \( x(t) \) is bounded for \( t \geq 0 \), the sequence \( x(t_n) \) has a limit point which is in \( \Gamma^+ \), which is a contradiction. This proves the proposition. The way in which we shall use this proposition is as follows:

If \( x(t) \) is bounded for \( t \geq 0 \) and if \( M \) contains the positive limiting set \( \Gamma^+ \) of \( x(t) \), then \( x(t) \rightarrow M \) as \( t \rightarrow \infty \).

With these preliminaries behind us, we can now establish a theorem which leads to a number of possible methods for determining the extent of asymptotic stability.


**Theorem 1**

Let \( \Omega \) be a bounded closed (compact) set with the property that every solution of (7) which begins in \( \Omega \) remains for all future time in \( \Omega \). Suppose there is a scalar function \( V(x) \) which has continuous first partials in \( \Omega \) and is such that \( \dot{V}(x) \leq 0 \) in \( \Omega \). Let \( E \) be the set of all points in \( \Omega \) where \( V(x) = 0 \). Let \( M \) be the largest invariant set in \( E \). Then every solution starting in \( \Omega \) approaches \( M \) as \( t \rightarrow \infty \).

**Proof.** Let \( x(t) \) be a solution initially in \( \Omega \). Since \( \dot{V}(x) \leq 0 \) in \( \Omega \), \( \dot{V}(x(t)) \) is a nonincreasing function of \( t \), \( V(x(t)) \), being continuous on the compact set \( \Omega \), is bounded from below on \( \Omega \). Therefore, \( V(x(t)) \) has a limit \( e \) as \( t \rightarrow \infty \). Note also that the positive limiting set \( \Gamma^+ \) is in \( \Omega \) (because \( \Omega \) is a closed set), and since \( V \) is continuous on \( \Omega \), \( V(x) \equiv e \) on \( \Gamma^+ \). \( \Gamma^+ \) is an invariant set, and hence \( \dot{V}(x) = 0 \) on \( \Gamma^+ \). Thus, \( \Gamma^+ \) is in \( M \). This implies, as was pointed out above, that \( x(t) \rightarrow M \) as \( t \rightarrow \infty \). All solutions starting in \( \Omega \) approach \( M \) as \( t \) approaches infinity.

In some applications the construction of the Liapunov function \( V(x) \) in Theorem I will itself guarantee the existence of a set \( \Omega \). It may be that the set \( \Omega \) defined by \( V(x) \leq l \) is a bounded set. If \( \dot{V}(x) \leq 0 \) in \( \Omega \), then \( V(x(t)) \) is nonincreasing for any solution \( x(t) \) which starts in \( \Omega \). Therefore, \( x(t) \) must remain in \( \Omega \) for all future time. We then have a direct consequence of Theorem I:

**Theorem 2**

Let \( \Omega \) denote the closed region defined by \( V(x) \leq l \), and suppose that \( V(x) \) has continuous first partials in \( \Omega \). If, in addition, \( \Omega \) is bounded and \( \dot{V}(x) \leq 0 \) in \( \Omega \), then every solution starting in \( \Omega \) approaches \( M \) as \( t \rightarrow \infty \). (The set \( M \) is as defined in Theorem I.)

Note with regard to Theorem 2 that if \( V(x) \rightarrow \infty \) as \( ||x|| \rightarrow \infty \), then the set \( \Omega \) defined by \( V(x) \leq l \) is bounded for all values of \( l \). If \( \lim_{||x|| \rightarrow \infty} \inf V(x) = -l_0 \), then \( \Omega \) is bounded for all \( l < l_0 \).

Liénard's equation,

\[ \ddot{x} + f(x)\dot{x} + g(x) = 0, \]

provides a good example of the application of Theorem 2. An equivalent system is

\[ \dot{x} = y - F(x), \]
\[ \dot{y} = -g(x), \]

where \( F(x) = \int_0^x f(u) \, du \). We assume that \( f \) and \( g \) are continuous and that \( g(x) \) is locally Lipschitzian. Define \( G(x) = \int_0^x g(u) \, du \). Here a suitable Liapunov function is

\[ V = \frac{1}{2} \dot{x}^2 + G(x) + \frac{1}{2}F^2(x), \]

It is a modified energy function. Now

\[ \dot{V} = -g(x)F(x). \]

Suppose that

\[ g(x)F(x) > 0 \quad \text{for} \quad 0 < |x| < a, \]
2) $G(x) < 1$ implies $|x| < a$.

These two conditions assure us that the region $\Omega$ defined by $\frac{1}{2}y^2 + G(x) < 1$ is bounded and that within $\Omega$, $\dot{V} \leq 0$. Since $\dot{V} < 0$ for $0 < |x| < a$, $\dot{V} = 0$ only along the $y$-axis $x = 0$. It is clear that excluding the origin no solution remains on this axis. Hence $M$ is the origin, and every solution in $\frac{1}{2}y^2 + G(x) < 1$ approaches the origin as $t \to \infty$.

More specifically, the following conditions imply 1) and 2):

3) $xg(x) > 0$ for $x \neq 0$.

4) $xF(x) > 0$ for $0 < |x| < a$.

Then we can take $l$ to be the smaller of the two numbers $G(a)$ and $G(-a)$.

Consider, for instance, van der Pol's equation,

$$5 + c(x^2 - 1)x + x = 0.$$ 

For all $\epsilon > 0$, the equation has a unique limit cycle. The above result gives us a lower bound on this limit cycle. Replace $t$ by $-t$, so that in effect we are investigating what happens as $t \to -\infty$. The equation becomes

$$\dot{x} + \epsilon(1 - x^2)\dot{x} + x = 0.$$ 

Here $F(x) = x - x^3/3$, $G(x) = \frac{1}{2}x^2$, and $2V = x^2 + y^2$. $F(x) > 0$ for $0 < x^2 < 3$ and $x^2 + y^2 < 3$ implies $x^2 < 3$. Therefore, every solution inside the circle $x^2 + y^2 < 3$ approaches the origin as $t \to \infty$. The limit cycle must be outside this circle for all $\epsilon > 0$.

In the introduction, we showed for the equation

$$\dot{x} + ax + bx + x^2 = 0, \quad a < 0, \quad b < 0$$

that the origin is asymptotically stable. Using Theorem 1, we can now investigate the extent to which it is asymptotically stable. An equivalent system is

$$\dot{x} = y$$
$$\dot{y} = -ay - bx - x^2.$$ 

The point $x = -b$, $y = 0$ is an unstable equilibrium state, and is, in fact, a saddle point (Fig. 3).

Taking

$$V = \frac{1}{2}y^2 + \frac{1}{2}bx^2 + \frac{x^4}{3},$$

we have

$$\dot{V} = -ay^2.$$ 

With this Liapunov function, we cannot use Theorem 2, since the region $V \leq l$ is never bounded. It is, however, possible to construct a bounded, closed region $\Omega$ with the property that solutions starting inside remain inside for all future time. Let $\Omega$ be the bounded closed region (Fig. 4) defined by

$$V \leq \frac{1}{2}a^2\beta^2$$

$W_1 - x \geq \beta$

$W_2 = y + ax \geq -a\beta, \quad \beta > 0.$
A solution leaving $\Omega$ must cross either $V = \frac{1}{2}a^2\beta^2$, $W_1 = -\beta$, or $W_2 = -a\beta$. We already know that $V \leq 0$, and hence no solution can cross $V = \frac{1}{2}a^2\beta^2$. Now

$$W_1 = y \quad \text{and} \quad W_2 = -x(b + x).$$

It is easily seen that along that part of $W_1$ which is the boundary of $\Omega$, $y \geq 0$, and therefore $W_1 \geq 0$. Similarly, along the part of $W_2$ that is part of the boundary, $x \leq 0$. Hence, for $0 < \beta < b$, $W_2 \geq 0$ and the solutions cannot cross $W_2$. Solutions starting inside $\Omega$ remain inside for all future time. It is also evident that the set $M$ is the origin. Hence, by Theorem 1, every solution inside $\Omega$, $0 < \beta < b$, approaches the origin as $t \to \infty$. The origin is asymptotically stable, and the region defined by

$$\frac{1}{2}y^2 + \frac{1}{2}bx^2 + \frac{x^3}{3} < \frac{1}{2}a^2b^2$$

$$x > -b$$

$$y + ax > -ab$$

gives us an estimate of the size of the region of asymptotic stability.

The curve

$$y^2 = H(x) = a^2b^2 - b^2 - \frac{2}{3}x^3$$

is part of the boundary of the region $\Omega$ defined above. Now $H'(x) = -2x(b + x)$, and we see that $H(x)$ has a minimum at $x = -b$. At $x = -b$ the value of $H(x)$ is

$$H(-b) = b^2(a^2 - \frac{1}{3}b).$$

Hence, if $a^2 \leq \frac{1}{3}b$, a better estimate of the region of asymptotic stability is obtained by taking $\Omega$ to be the region defined by

$$\frac{1}{2}y^2 + \frac{1}{2}bx^2 + \frac{1}{2}x^3 < \frac{1}{2}b^3,$$

and $x < -b$.

This estimate of the region of asymptotic stability is illustrated in Fig. 5 when $a = 1/4$ and $b = 2$.

COMPLETE STABILITY

(ASYMPTOTIC STABILITY IN THE LARGE)

For many systems it may be important to assure that no matter how large the perturbation, or in a feedback control system, regardless of the size of the error, the system tends to return to its equilibrium state. This is asymptotic stability in the large. In place of this awkward expression we shall say completely stable. The system (2) will be said to be completely stable if the origin is stable and if every solution tends to the origin as $t$ tends to infinity.

Fig. 6 illustrates the reason for assuming both that the origin is stable and that all solutions tend to the origin. We see that all solutions can tend to the origin and yet the origin need not be stable.

The basic theorem is:

**Theorem 3**

Let $V(x)$ be a scalar function with continuous first partials for all $x$. Assume that

1) $V(x) > 0$ for all $x \neq 0$,

2) $V(x) \leq 0$ for all $x$.

Let $E$ be the set of all points where $\dot{V}(x) = 0$, and let $M$ be the largest invariant set contained in $E$. Then every solution of (2) bounded for $t \geq 0$ approaches $M$ as $t \to \infty$.

The proof is so close to that of Theorem 1 that we omit it.
The problem of establishing complete stability can be broken up into two parts: First, to construct a Liapunov function \( V(x) \) satisfying 1) and 2) above and such that the only solution remaining in \( E \) for all \( t \) is the trivial one \((x = 0)\); and second, to show that all solutions are bounded for \( t \geq 0 \). It is sometimes possible, as we shall discuss in a moment, to do both parts by constructing a single Liapunov function. However, it is often more convenient to discuss the two problems separately, and by itself the second problem is of importance. The boundedness of all solutions for \( t \geq 0 \) is also a kind of stability, called Lagrange stability. We give now a Liapunov method for determining this type of stability.

**Theorem 4—A Lagrange Stability Theorem**

Let \( \Omega \) be a bounded neighborhood of the origin and let \( \Omega' \) be its complement (\( \Omega' \) is the set of all points outside \( \Omega \)). Assume that \( W(x) \) is a scalar function with continuous first partials in \( \Omega' \) and satisfying:

1) \( W(x) > 0 \) for all \( x \) in \( \Omega' \),
2) \( W(x) \leq 0 \) for all \( x \) in \( \Omega \),
3) \( W(x) \to \infty \) as \( ||x|| \to \infty \).

Then each solution of (2) is bounded for all \( t \geq 0 \).

**Proof:** Since \( W \) is continuous in \( \Omega' \), it is bounded on the boundary of \( \Omega \). Suppose that \( W(x) \leq l_1 \) on the boundary of \( \Omega \). By (c) we know that for each \( l > 0 \) there is an \( r > 0 \), such that \( W(x) > l \) for \( ||x|| \geq r \). If we select \( l > l_1 \), we see that no solution starting inside \( \Omega \) can leave \( ||x|| < r \), since \( W \) is nonincreasing in \( \Omega \). All solutions starting in \( \Omega \) are therefore bounded for all \( t \geq 0 \). Suppose, however, that \( x(t) \) is a solution starting at a point \( x_0 \) in \( \Omega' \). Let \( W(x_0) = l_0 \) and select \( l > l_0 \). Then, if \( x(t) \) remains in \( \Omega' \), \( W(x(t)) < l_0 < l \) and \( ||x(t)|| < r \). If it enters \( \Omega \), we have already shown that it is bounded. Hence, all solutions are bounded for \( t \geq 0 \).

We wish to discuss two examples. In the first we deal with the question of boundedness and in the second we consider complete stability.

Consider Liénard's equation

\[ x + f(x)x + g(x) = 0, \]

subject to the conditions that

\[ G(x) = \int_0^x g(u) \, du \to \infty \quad \text{as} \quad ||x|| \to \infty, \]

and for some \( c > 0 \) and \( a_0 > 0 \),

\[ \frac{1}{x} \int_0^x f(u) \, du \geq \frac{c}{||x||} > 0 \quad \text{for all} \quad ||x|| > a_0. \]

For large enough \( ||x|| \) the average resistance is positive. For instance, these conditions are satisfied by van der Pol's equation for a triode oscillator

\[ x + e(x^2 - 1)x + x = 0, \quad e > 0. \]

We will use Theorem 4 to show that under these conditions all solutions of Liénard's equation are bounded for \( t \geq 0 \).

A system equivalent to Liénard's equation is

\[ \dot{x} = y, \]
\[ y = -g(x) - f(x)y. \]

We might begin with the total energy

\[ W(x, y) = \frac{1}{2}y^2 + G(x), \]

but find that

\[ W(x, y) = -f(x)y^2. \]

However, we do not wish to exclude the possibility that for some \( x \) the resistance is negative.

Modifying this function, we try

\[ W(x, y) = \frac{1}{2}[y + F(x) - h(x)]^2 + G(x), \]

where \( h(x) \) is to be determined.

A simple computation yields

\[ \dot{W}(x, y) = -y h'(x)[y + F(x) - h(x)] - g(x)[F(x) - h(x)]. \]

We want \( \dot{W}(x, y) \leq 0 \) outside of the neighborhood \( \Omega \) defined by \( ||x|| < a \) and \( ||y|| < b \). We see that we can do this, if for \( ||x|| \) large we have \( h'(x) = 0 \), and if for \( ||y|| \) large we have \( h'(x) > 0 \). Select \( a > a_0 \) and sufficiently large that \( G(x) > 0 \) for all \( ||x|| \geq a \). Define

\[ h(x) = \begin{cases} 
 0, & x > a \\
 -c, & x < -a.
\end{cases} \]

It is then not difficult to verify for \( b \) sufficiently large and all \((x, y)\) outside \( \Omega \) that \( \dot{W} > 0 \), \( W < 0 \), and \( W \to \infty \) as \( x^2 + y^2 \to \infty \). Hence, by Theorem 4 all solutions are bounded for \( t \geq 0 \).

It is often possible to construct a Liapunov function \( V \) which satisfies both Theorems 3 and 4, and then to conclude complete stability.

**Theorem 5—A Complete Stability Theorem**

Let \( V(x) \) be a scalar function with continuous first partials satisfying

1) \( V(x) > 0 \) for all \( x \neq 0 \)
2) \( \dot{V}(x) \leq 0 \) for all \( x \)
3) \( V(x) \to \infty \) as \( ||x|| \to \infty \).

If \( \dot{V} \) is not identically zero along any solution other than the origin, then the system (2) is completely stable.

By Liapunov's first stability theorem, we know that the origin is stable, and it follows from Theorem 4 that every solution is bounded for \( t \geq 0 \). Therefore, by Theorem 3, every solution approaches \( M \) as \( t \to \infty \). But since \( E \)
contains no solution other than the origin, the set $M$ is the origin, and the system is completely stable.

It does occur in some applications that one can construct a Liapunov function $V$ satisfying Theorem 5 and, in addition, $V$ may be negative definite; that is, $V(x) < 0$ for all $x \neq 0$. Then, of course, $M$ is the origin and the system is completely stable. However, it is often easier to find a Liapunov function whose time derivative is only non-negative, and then to conclude from the differential equations that $M$ is the origin. The next example is a simple instance of this.

For Liénard’s equation
\[ \ddot{x} + f(x) \dot{x} + g(x) = 0, \]
we assume this time that
1) $G(x) = \int_0^x g(\xi) d\xi > 0$ for all $x \neq 0$.
2) $G(x) \to \infty$ as $|x| \to \infty$.
3) $f(x) > 0$ for all $x \neq 0$.

Thus we assume that: 1) the potential energy $G(x)$ is positive definite ($x = 0$ is its minimum), 2) the potential energy approaches infinity with $|x|$, and 3) the damping is always positive.

An equivalent system is
\[ \dot{x} = y, \]
\[ \dot{y} = -g(x) - f(x)y. \]

We take the Liapunov function to be the total energy:
\[ V(x, y) = \frac{1}{2}y^2 + G(x). \]

Then,
\[ \dot{V}(x, y) = -f(x)y^2 \leq 0. \]

Now $\dot{V}$ vanishes only on the axes $x = 0$ and $y = 0$, and it is clear that excluding the origin, no solution remains on these axes. Hence, all the conditions of Theorem 5 are satisfied, and the system is completely stable.

A difficulty in using Theorem 5 often is that one can construct a Liapunov function satisfying conditions 1) and 2), but not 3). We illustrate in the next example that it may then be easier to establish the boundedness of the solutions as a separate problem.

We continue our investigation of the complete stability of Liénard’s equation with a weaker assumption on $g(x)$ and a stronger assumption on the damping. Assume that
1) $xg(x) > 0$ for $x \neq 0$.
2) $f(x) > 0$ for all $x \neq 0$.
3) $|F(x)| = \left| \int_0^x f(\xi) d\xi \right| \to \infty$ as $|x| \to \infty$.

We use the same Liapunov function $V(x, y) = \frac{1}{2}y^2 + G(x)$ as before. However, since it may not be true that $G(x) \to \infty$ as $|x| \to \infty$, we can conclude only that every solution bounded for $t \geq 0$ approaches the origin as $t \to \infty$ (Theorem 3). Thus, to establish complete stability, we need to show that all solutions are bounded for $t \geq 0$. To do this, consider the region $\Omega$ (Fig. 7) defined by
\[ V(x, y) = \frac{1}{2}y^2 + G(x) < l, \]
and
\[ (y + F(x))^2 < a^2. \]

For any $l$ and $a$, this is a bounded region. Let $(x(t), y(t))$ be any solution, and select $l$ and $a$ so large that the solution starts in $\Omega$. Then the solution cannot leave without crossing the boundary of $\Omega$. It must cross either $V = l$ or $y + F(x) = -a$ or $y + F(x) = a$. We can select $a$ sufficiently large that the part of $y + F(x) = a$ which is the boundary of $\Omega$ corresponds to $x > 0$ and the part of $y + F(x) = -a$ corresponds to $x < 0$. Since $V \leq 0$, a solution starting inside cannot cross $V = l$.

Now,
\[ \frac{d}{dt}(y + F(x))^2 = -2(y + F(x))g(x). \]

Along that part of $y + F(x) = -a$ or $y + F(x) = a$ which makes up the boundary of $\Omega$, we have
\[ \frac{d}{dt}(y + F(x))^2 = -2a \left| g(x) \right| < 0. \]

Hence, $(x(t), y(t))$ cannot leave $\Omega$, and every solution is bounded for $t \geq 0$. Thus, under somewhat different conditions we have again shown that Liénard’s equation is completely stable.

Usually it is not difficult to study the stability of second-order systems. There are two reasons for this. The phase space is a plane, and we have no trouble visualizing the qualitative behavior of the system. We are also accustomed to identifying the damping in systems with one degree of freedom. It is worthwhile then to illustrate the method for a third-order system. Equations of the
We wish to determine conditions on the damping \( f(x) \) in order that
\[
x + f(x)x + ax + bx = 0
\]
be asymptotically stable. We assume that \( a \) and \( b \) are positive constants. Letting \( y = x \) and \( z = \dot{x} \), we obtain the equivalent system
\[
\begin{align*}
\dot{z} &= y, \\
\dot{y} &= z, \\
\dot{x} &= -f(y)z - ay - bx.
\end{align*}
\]

Starting with a quadratic form as the Liapunov function, one soon arrives at
\[
\dot{V}(x, y, z) = \frac{a}{2} x^2 + byz + b \int_{t_0}^{t} f(u)u \, du + \frac{1}{2}(bx + ay)^2.
\]
and
\[
V(x, y, z) = -a \left[ f(y) - \frac{b}{a} \right] z^2.
\]
If \( f(y) \geq c > b/a \) for all \( y \), then it is clear that the conditions of Theorem 5 are satisfied, and the system is completely stable. If one assumes only that \( f(y) > b/a \), we are not sure that \( V \to 0 \) as \( x^2 + y^2 + z^2 \to \infty \). However, it is possible to give a separate proof that all solutions are bounded for \( t \geq 0 \) and conclude complete stability.

**Differential Equations with a Small Parameter Attached to the Higher Derivatives and Some Problems in the Theory of Oscillation**

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ONE of the important areas of application of the theory of ordinary differential equations is radio engineering. The systems of equations which describe the working of electronic devices are always formed to some extent on the basis of an idealized device. The electronic devices are assembled out of a number of elements, such as electron tubes, capacitors, inductors, etc. The physical quantities characterizing these elements, such as the numerical size of the capacitor, the numerical size of the inductor, etc., are called the parameters of the device. Besides the elements foreseen in the design of the device, parasitic elements, as a rule, enter into it. Compared with the foreseen elements, the parasitics, as a rule, have small parameters. Examples of parasitic elements are interelectrode capacity, inductance of the connecting wires, etc. In idealizing the device, it is natural not to consider the small parasitic elements. It is known, however, that such idealizations in a number of cases lead not only to an inaccurate but even to an incorrect qualitative description of the operation of the device. If, in formulating the system of differential equations with due regard to the small parasitic parameters, it happens that they enter as the coefficients attached to the higher derivatives, then, upon setting these parameters equal to zero, we obtain a system of equations of lower order and also frequently leave unsolved the higher derivatives. Generally, under these circumstances, not considering the parameters can lead to an incomplete description of the physical phenomena.

In the present article we consider a rather general system of differential equations with a small parameter attached to the higher derivatives—a system which in a number of cases provides a correct explanation of the working of the corresponding apparatus and is impossible if the small parameter is not considered.

Let
\[
\begin{align*}
x &= (x^1, \cdots, x^k) \\
y &= (y^1, \cdots, y^l)
\end{align*}
\]