



Periodic Solutions of Generalized Lagrangian Systems with Small Perturbations

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Received: 21 February 2024 / Accepted: 1 April 2024 / Published online: 30 April 2024
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Abstract

In this paper we study the generalized Lagrangian system with a small perturbation. We assume the main term in the system to have a maximum, but do not suppose any condition for perturbation term. Then we prove the existence of a periodic solution via Ekeland's principle. Moreover, we prove a convergence theorem for periodic solutions of perturbed systems.

Keywords Periodic solution · Trudinger's function · Ekeland's variational principle · Palais–Smale condition · Lagrangian system · Orlicz–Sobolev space

AMS Subject Classification Primary 34C25; Secondary 37J46 · 49J35

1 Introduction and Main Results

In this paper we prove the existence of periodic solutions for the second order Hamiltonian systems

$$\begin{cases} \frac{d}{dt} (\nabla \Phi(\dot{q}(t))) + V_q(t, q(t)) = \lambda W_q(t, q(t)), & t \in [0, T], \\ q(0) - q(T) = \dot{q}(0) - \dot{q}(T) = 0, \end{cases} \quad (1)$$

where $V : \mathbb{R} \times \mathbb{R}^n \rightarrow \mathbb{R}$ and $W : \mathbb{R} \times \mathbb{R}^n \rightarrow \mathbb{R}$ are C^1 -smooth, T -periodic with respect to $t \in \mathbb{R}$, $n \geq 1$, $T > 0$, λ is a real small parameter and $\Phi : \mathbb{R}^n \rightarrow [0, \infty)$ is a G -function in the sense of Trudinger, i.e. $\Phi(0) = 0$, Φ is C^1 -smooth, coercive, convex and symmetric, and $\nabla \Phi \in C^1(\mathbb{R}^n \setminus \{0\}, \mathbb{R}^n)$. Here and subsequently $V_q : \mathbb{R} \times \mathbb{R}^n \rightarrow \mathbb{R}^n$ and $W_q : \mathbb{R} \times \mathbb{R}^n \rightarrow \mathbb{R}^n$ denote the gradient maps of V and W , respectively, with respect to $q \in \mathbb{R}^n$. From now on $(\cdot, \cdot) : \mathbb{R}^n \times \mathbb{R}^n \rightarrow \mathbb{R}$ stands for the standard inner product in \mathbb{R}^n and $|\cdot| : \mathbb{R}^n \rightarrow [0, \infty)$ is the Euclidean norm. We assume the conditions below:

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(a) there exists a constant $\alpha > 0$ such that

$$V(t, q) + \alpha |q|^2 \leq V(t, 0)$$

for all $t \in [0, T]$ and $q \in \mathbb{R}^n$;

(Δ_2) there is a constant $L > 0$ such that

$$\Phi(2q) \leq L\Phi(q)$$

for each $q \in \mathbb{R}^n$;

(∇_2) there exists a constant $l > 0$ such that

$$\Phi(lq) \geq 2l\Phi(q)$$

for each $q \in \mathbb{R}^n$.

Our assumptions imply that the action functional corresponding to the system (1) with $\lambda = 0$ satisfies the Palais–Smale condition (Lemma 2.1 in Sect. 2). Let us also remark that $q \equiv 0$ is a solution of (1) for $\lambda = 0$. Our aim is to prove the existence of periodic solutions of (1) for $|\lambda|$ small enough without any extra conditions on W .

Let us consider the Orlicz space

$$L^\Phi(0, T; \mathbb{R}^n) = \left\{ q: \mathbb{R} \rightarrow \mathbb{R}^n : q \text{ is } T\text{-periodic, measurable, } \int_0^T \Phi(q(t))dt < \infty \right\}$$

with the Luxemburg norm

$$\|q\|_\Phi = \inf \left\{ v > 0 : \int_0^T \Phi\left(\frac{q(t)}{v}\right)dt \leq 1 \right\}.$$

It is well-known that $L^\Phi(0, T; \mathbb{R}^n)$ is a Banach space (cf. [11]). As Φ is Δ_2 -regular and ∇_2 -regular, $L^\Phi(0, T; \mathbb{R}^n)$ is separable and reflexive (cf. [1]). Moreover, it is not difficult to show that

$$\|q\|_\Phi \leq 1 + \int_0^T \Phi(q(t))dt, \quad q \in L^\Phi(0, T; \mathbb{R}^n). \quad (2)$$

Proposition 1.1 (cf. [3], Lem. 3.16) *Let q_k be a sequence in $L^\Phi(0, T; \mathbb{R}^n)$ and $q \in L^\Phi(0, T; \mathbb{R}^n)$. If $q_k \rightarrow q$ almost everywhere in $(0, T)$ and $\int_0^T \Phi(q_k(t))dt \rightarrow \int_0^T \Phi(q(t))dt$ then $q_k \rightarrow q$ in $L^\Phi(0, T; \mathbb{R}^n)$.*

The mixed Orlicz–Sobolev space $W_T^{1,\Phi}$ is the space of functions $q \in L^2(0, T; \mathbb{R}^n)$ having a weak derivative $\dot{q} \in L^\Phi(0, T; \mathbb{R}^n)$. Let us recall that, if $q \in W_T^{1,\Phi}$,

$$q(t) = \int_0^t \dot{q}(s)ds + c$$



and $q(0) = q(T)$. The norm over $W_T^{1,\Phi}$ is defined by

$$\|q\|^2 = \|q\|_2^2 + \|\dot{q}\|_\Phi^2,$$

where

$$\|q\|_2 = \left(\int_0^T |q(t)|^2 dt \right)^{\frac{1}{2}}.$$

It is easy to verify that $W_T^{1,\Phi}$ is a reflexive Banach space.

Proposition 1.2 (cf. [8], Prop. 2.1) *There exists a positive constant C_Φ such that for $q \in W_T^{1,\Phi}$,*

$$\|q\|_\infty \leq C_\Phi \|q\|, \quad (3)$$

where $\|q\|_\infty = \max_{t \in [0, T]} |q(t)|$.

By Proposition 2.3 of [8], the imbedding of $W_T^{1,\Phi}$ in $C(0, T; \mathbb{R}^n)$, with its natural norm $\|\cdot\|_\infty$, is compact. We are now ready to state the announced result.

Theorem 1.3 *Let $V(t, q)$ and $W(t, q)$ be C^1 -smooth on $\mathbb{R} \times \mathbb{R}^n$, T -periodic in t , and $\Phi(q)$ be a G -function. Under the assumptions (a), (Δ_2) , (∇_2) , the following assertions hold.*

- (i) *There is a positive number λ_0 such that the system (1) has a solution q_λ when $|\lambda| \leq \lambda_0$.*
- (ii) *For any sequence λ_j converging to zero, along a subsequence q_{λ_j} converges to zero in $W_T^{1,\Phi}$.*

Let us emphasize that we mean by solution of (1) an absolutely continuous function in $L^2(0, T; \mathbb{R}^n)$ that satisfies (1) weakly. If we require that Φ is not only convex but strictly convex, then q_λ has a classical first derivative. There are many important examples of Φ satisfying our assumptions. If we set $\Phi(q) = \frac{1}{2}|q|^2$, $q \in \mathbb{R}^n$, we obtain the classical second order Hamiltonian systems. Applications of fundamental techniques of critical point theory to the existence of periodic solutions of second order Hamiltonian systems were presented e.g. in [9]. If we set $\Phi(q) = \frac{1}{p}|q|^p$, $q \in \mathbb{R}^n$, $1 < p < \infty$, we get the one-dimensional p -Laplacian. Nonlinear perturbations of this operator have been studied recently e.g. in [2, 5, 6]. Variational systems involving p -Laplacian occur naturally in a variety of settings in physics and engineering [2]. Moreover, let us remind an anisotropic example $\Phi(q) = \sum_{i=1}^n a_i |q_i|^{p_i}$, $1 < p_i < \infty$, $a_i > 0$, $q = (q_1, q_2, \dots, q_n)$, which has been investigated e.g. in [4, 10].



2 Proof of Theorem 1.3

We shall prove Theorem 1.3. Our approach is based on Ekeland's variational principle. For (1) with $\lambda = 0$, we define the Lagrangian functional by

$$I_0(q) = \int_0^T (\Phi(\dot{q}(t)) - V(t, q(t))) dt, \quad (4)$$

where Φ and V satisfy our assumptions. Then I_0 is well-defined in $W_T^{1,\Phi}$ and becomes a C^1 -functional (cf. [8], Prop. 2.10). Moreover, I_0 is bounded from below. Using (a), we get

$$I_0(q) \geq \int_0^T -V(t, q(t)) dt \geq \int_0^T -V(t, 0) dt =: V_0. \quad (5)$$

From an easy calculation, we also see that

$$I'_0(q)v = \int_0^T ((\nabla \Phi(\dot{q}(t)), \dot{v}(t)) - (V_q(t, q(t)), v(t))) dt, \quad (6)$$

where $q, v \in W_T^{1,\Phi}$.

Lemma 2.1 I_0 satisfies the Palais–Smale condition.

Proof Let q_k be any sequence in $W_T^{1,\Phi}$ such that $I_0(q_k)$ is bounded and $I'_0(q_k)$ converges to zero in $(W_T^{1,\Phi})^*$. By (a) and (2), we obtain

$$\begin{aligned} I_0(q) &\geq \|\dot{q}\|_\Phi - 1 + \alpha \int_0^T |q(t)|^2 dt + \int_0^T -V(t, 0) dt \\ &= \|\dot{q}\|_\Phi - 1 + \alpha \|q\|_2^2 + V_0. \end{aligned} \quad (7)$$

As $I_0(q_k)$ is bounded, there is $C > 0$ such that $|I_0(q_k)| \leq C$ for each $k \in \mathbb{N}$. We thus get

$$\|\dot{q}_k\|_\Phi - 1 + \alpha \|q_k\|_2^2 + V_0 \leq C \quad (8)$$

for each $k \in \mathbb{N}$. Hence q_k is bounded in $W_T^{1,\Phi}$. Since $W_T^{1,\Phi}$ is reflexive, there is a subsequence of q_k that converges weakly to some $q \in W_T^{1,\Phi}$. We keep denoting this subsequence by q_k . By the compact imbedding, q_k converges to q in $C(0, T; \mathbb{R}^n)$ and, in consequence, q_k converges to q in $L^2(0, T; \mathbb{R}^n)$. Moreover, since the modulus function increases essentially more slowly than Φ near infinity \dot{q}_k goes to \dot{q} in $L^1(0, T; \mathbb{R})$, and hence, along a subsequence \dot{q}_k goes to \dot{q} almost everywhere in $(0, T)$. Without loss of generality we denote this subsequence by q_k . According to the above remarks, we have

$$|I'_0(q_k)(q_k - q)| \leq \|I'_0(q_k)\|_{(W_T^{1,\Phi})^*} \|q_k - q\| \rightarrow 0,$$



$$\int_0^T (V_q(t, q_k(t)), q_k(t) - q(t)) dt \rightarrow 0,$$

and consequently,

$$\begin{aligned} \int_0^T (\nabla \Phi(\dot{q}_k(t)), \dot{q}_k(t) - \dot{q}(t)) dt &= I'_0(q_k)(q_k - q) \\ &+ \int_0^T (V_q(t, q_k(t)), q_k(t) - q(t)) dt \rightarrow 0 \end{aligned} \quad (9)$$

as $k \rightarrow \infty$. As Φ is convex,

$$\Phi(x) - \Phi(x - y) \leq (\nabla \Phi(x), y)$$

for each $x, y \in \mathbb{R}^n$. From this it follows that

$$\begin{aligned} \int_0^T \Phi(\dot{q}_k(t)) dt - \int_0^T \Phi(\dot{q}(t)) dt &\leq \int_0^T (\nabla \Phi(\dot{q}_k(t)), \dot{q}_k(t) - \dot{q}(t)) dt, \\ \int_0^T \Phi(\dot{q}_k(t)) dt &\leq \int_0^T \Phi(\dot{q}(t)) dt + \int_0^T (\nabla \Phi(\dot{q}_k(t)), \dot{q}_k(t) - \dot{q}(t)) dt. \end{aligned}$$

Letting $k \rightarrow \infty$ we obtain

$$\limsup_{k \rightarrow \infty} \int_0^T \Phi(\dot{q}_k(t)) dt \leq \int_0^T \Phi(\dot{q}(t)) dt.$$

On the other hand, by Fatou's lemma

$$\liminf_{k \rightarrow \infty} \int_0^T \Phi(\dot{q}_k(t)) dt \geq \int_0^T \Phi(\dot{q}(t)) dt.$$

Therefore

$$\lim_{k \rightarrow \infty} \int_0^T \Phi(\dot{q}_k(t)) dt = \int_0^T \Phi(\dot{q}(t)) dt,$$

and finally, by Proposition 1.1, $\dot{q}_k \rightarrow \dot{q}$ in $L^\Phi(0, T; \mathbb{R}^n)$. Since $q_k \rightarrow q$ in $L^2(0, T; \mathbb{R}^n)$ and $\dot{q}_k \rightarrow \dot{q}$ in $L^\Phi(0, T; \mathbb{R}^n)$, we have $q_k \rightarrow q$ in $W_T^{1, \Phi}$, which completes the proof. \square

We now choose a function such that $0 \leq h(x) \leq 1$ in \mathbb{R}^n , $h(x) = 1$ for $|x| \leq C_\Phi$ and $h(x) = 0$ for $|x| \geq 2C_\Phi$, where C_Φ is given by (3). We define

$$I_\lambda(q) = \int_0^T (\Phi(\dot{q}(t)) - V(t, q(t)) + \lambda h(q(t)) W(t, q(t))) dt, \quad (10)$$



where $q \in W_T^{1,\Phi}$. Then a critical point of I_λ is a solution of

$$\begin{cases} \frac{d}{dt} (\nabla \Phi(\dot{q}(t))) + V_q(t, q(t)) = \lambda h(q(t)) W_q(t, q(t)) + \lambda \nabla h(q(t)) W(t, q(t)) \\ q(0) - q(T) = \dot{q}(0) - \dot{q}(T) = 0. \end{cases} \quad (11)$$

Our plan to prove Theorem 1.3 is as follows. First, we find a critical point q_λ of I_λ . Next, we show that $\|q_\lambda\|_\infty \leq C_\Phi$ for $|\lambda|$ small enough. Then $h(q_\lambda) = 1$, $\nabla h(q_\lambda) = 0$ and therefore q_λ becomes a solution of (1). Set

$$C_0 = \max\{W(t, q) : t \in [0, T] \wedge |q| \leq 2C_\Phi\}.$$

We have

$$I_\lambda(q) = I_0(q) + \lambda \int_0^T h(q(t)) W(t, q(t)) dt \geq V_0 - |\lambda| T C_0,$$

and so I_λ is bounded from below. Using the same arguments as in Lemma 2.1 with the fact that $h(q)W(t, q)$ and its gradient with respect to q are bounded, we get the next lemma.

Lemma 2.2 *For each $\lambda \in \mathbb{R}$, I_λ satisfies the Palais–Smale condition.*

Applying Ekeland's variational principle we conclude that I_λ has a minimum on $W_T^{1,\Phi}$. It follows that there is $q_\lambda \in W_T^{1,\Phi}$ such that

$$I_\lambda(q_\lambda) = \inf_{q \in W_T^{1,\Phi}} I_\lambda(q) \wedge I'_\lambda(q_\lambda) = 0.$$

Since

$$I_0(q) - |\lambda| T C_0 \leq I_\lambda(q) \leq I_0(q) + |\lambda| T C_0$$

for each $q \in W_T^{1,\Phi}$, we obtain $I_\lambda(q_\lambda) \rightarrow V_0$ as $\lambda \rightarrow 0$.

Lemma 2.3 *Let λ_m be a sequence converging to zero and let the functional I_{λ_m} reach a minimum at the point q_{λ_m} . Then a subsequence of q_{λ_m} converges to zero in $W_T^{1,\Phi}$.*

Proof By definition,

$$I_{\lambda_m}(q_{\lambda_m}) = \inf_{q \in W_T^{1,\Phi}} I_{\lambda_m}(q) \wedge I'_{\lambda_m}(q_{\lambda_m}) = 0,$$

and hence q_{λ_m} is a solution of (11) with λ replaced by λ_m . Using the same argument as in the proof of Lemma 2.1, by the boundedness of $I_{\lambda_m}(q_{\lambda_m})$, we can conclude that q_{λ_m} is bounded in $W_T^{1,\Phi}$ and a subsequence of q_{λ_m} converges to a limit q_0 in $W_T^{1,\Phi}$. Then q_0 satisfies that $I_0(q_0) = V_0$ and $I'_0(q_0) = 0$, i.e. $q_0 \equiv 0$. \square



Lemma 2.4 *There is $\lambda_0 > 0$ such that for $|\lambda| \leq \lambda_0$ we have $\|q_\lambda\|_\infty \leq C_\Phi$.*

Proof Suppose on the contrary to our claim that there is a sequence λ_m converging to zero such that $\|q_{\lambda_m}\|_\infty > C_\Phi$. By Lemma 2.3 it follows that there is a subsequence of q_{λ_m} going to zero in $W_T^{1,\Phi}$. Without loss of generality we will denote this subsequence by q_{λ_m} . Thus for m large enough, $\|q_{\lambda_m}\| \leq 1$, and consequently $\|q_{\lambda_m}\|_\infty \leq C_\Phi$, by (3). A contradiction occurs. \square

The lemma above will be used to find a solution of (1). We are now in a position to prove Theorem 1.3.

Proof (Proof of Theorem 1.3) Choose $\lambda_0 > 0$ that satisfies Lemma 2.4. Let I_λ reach a minimum at q_λ with $|\lambda| \leq \lambda_0$. Then $\|q_\lambda\|_\infty \leq C_\Phi$. For this reason $h(q_\lambda) = 1$, $\nabla h(q_\lambda) = 0$, and consequently q_λ becomes a solution of (1). Let λ_j be a sequence converging to zero. From Lemma 2.3 it follows that a subsequence of q_{λ_j} converges to zero in $W_T^{1,\Phi}$, which completes the proof. \square

We conclude our work by explaining the regularity of solutions of (1) in case that Φ is strictly convex. We set for $|\lambda| \leq \lambda_0$ and $t \in [0, T]$,

$$x_\lambda(t) = \nabla \Phi(\dot{q}_\lambda(t)).$$

Let us note that

$$\dot{x}_\lambda(t) = \frac{d}{dt} (\nabla \Phi(\dot{q}_\lambda(t))) = -V_q(t, q_\lambda(t)) + \lambda W_q(t, q_\lambda(t)),$$

and so it is continuously differentiable. It is known that if Φ is strictly convex then $\nabla \Phi: \mathbb{R}^n \rightarrow \mathbb{R}^n$ is invertible and its inverse map $(\nabla \Phi)^{-1} = \nabla \Phi^*$ is continuous (Corollary 4.1.3 in [7]), where Φ^* denotes the Fenchel transform of Φ defined by

$$\Phi^*(y) = \sup_{x \in \mathbb{R}^n} ((x, y) - \Phi(x)).$$

Hence $\dot{q}_\lambda(t) = (\nabla \Phi)^{-1}(x_\lambda(t))$ is continuously differentiable too. Finally, if $\nabla \Phi^*$ is C^1 then q_λ is C^2 , i.e. a classical solution. These additional assumptions are satisfied for $\Phi(x) = \frac{1}{p}|x|^p$, $1 < p \leq 2$.

Author Contributions The only author of this manuscript is JJ.

Funding No funding was received to assist with the preparation of this manuscript.

Data Availability No datasets were generated or analysed during the current study.

Declarations

Conflict of interest The author has no conflict of interest to declare that are relevant to the content of this article.



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