

Available online at www.sciencedirect.com



Nonlinear Analysis 65 (2006) 2003-2012



www.elsevier.com/locate/na

Periodic solutions for *p*-Laplacian Rayleigh equations

Wing-Sum Cheung^{a,*}, Jingli Ren^b

^a Department of Mathematics, The University of Hong Kong, Pokfulam, Hong Kong ^b Department of Mathematics, Zhengzhou University, Zhengzhou 450052, PR China

Received 24 June 2005; accepted 1 November 2005

Abstract

By employing Mawhin's continuation theorem, the existence of the *p*-Laplacian delay Rayleigh equation

$$(\varphi_p(x'(t)))' + f(x'(t)) + \beta g(x(t - \tau(t))) = e(t)$$

under various assumptions is obtained. (c) 2005 Elsevier Ltd. All rights reserved.

Keywords: Periodic solution; Mawhin's continuation theorem; p-Laplacian; Rayleigh equation

1. Introduction

Consider the *p*-Laplacian Rayleigh differential equation

$$(\varphi_p(x'(t)))' + f(x'(t)) + \beta g(x(t - \tau(t))) = e(t),$$
(1.1)

where p > 1 is a constant, $\varphi_p : \mathbb{R} \to \mathbb{R}, \varphi_p(u) = |u|^{p-2}u$ is a one-dimensional *p*-Laplacian; $\beta > 0$ is a constant, $f, g, e, \tau \in C(\mathbb{R}, \mathbb{R}), e, \tau$ are periodic with period $T, e(t) \neq 0$, $\int_0^T e(s) ds = 0$, and $\tau(t) \ge 0$ for $t \in [0, T]$.

While there are plenty of results on the existence of periodic solutions for various types of delay differential equation (see [1,8,10–12] and references therein), studies of delay Rayleigh equations is relatively infrequent. The main difficulty lies in the middle term f(x'(t)) of (1.1), the existence of which obstructs the usual method of finding *a priori bounds* for delay Duffing or

^{*} Corresponding author. Tel.: +852 285 91 996; fax: +852 255 92 225.

E-mail addresses: wscheung@hkucc.hku.hk (W.-S. Cheung), renjl@zzu.edu.cn (J. Ren).

⁰³⁶²⁻⁵⁴⁶X/\$ - see front matter © 2005 Elsevier Ltd. All rights reserved. doi:10.1016/j.na.2005.11.002

Liénard equations from working. In [9], Wang and Cheng discussed a delay Rayleigh equation of the form

$$x''(t) + f(x'(t)) + g(x(t - \tau(t))) = e(t),$$
(1.2)

and estimated the existence of periodic solutions to the equation by using Mawhin's continuation theorem. Recently, S.P. Lu, W.G. Ge and Z.X. Zheng (see [6,7]) continued to study (1.2) and improved the result of Wang and Cheng. Now as the p-Laplacian $(\varphi_p(x'(t)))'$ of a function x(t)frequently comes into play in many practical situations (for example, it is used to describe fluid mechanical and nonlinear elastic mechanical phenomena), and in fact, since $x''(t) = \varphi_2(x'(t))'$, the *p*-Laplacian is a natural generalization of the usual Laplacian, it is natural to try to consider the existence of solutions of *p*-Laplacian equations, that is, differential equations with the leading term a *p*-Laplacian. So for example, it should be interesting to consider the aforesaid Eq. (1.2) with x''(t) replaced by $(\varphi_p(x'(t)))'$. The obvious difficulty for the study of general p-Laplacian equations, with $p \neq 2$, is that $(\varphi_p(x'(t)))'$ is no longer linear and so Mawhin's continuation theorem does not apply directly. As far as we are aware, the problem of the existence of solutions for *p*-Laplacian delay equations had not been studied until, very recently, Cheung and Ren [2,3] investigated p-Laplacian Liénard equations and established sufficient conditions for the existence of periodic solutions of these equations. In this paper, following the line of Cheung and Ren in [2, 3], we consider the p-Laplacian differential equation (1.1) and obtain sufficient conditions for the existence of periodic solutions of (1.1).

2. Preparation

We first recall Mawhin's continuation theorem which our study is based upon.

Let X and Y be real Banach spaces and $L : D(L) \subset X \to Y$ be a Fredholm operator with index zero; here D(L) denotes the domain of L. This means that Im L is closed in Y and dim Ker $L = \dim(Y/\operatorname{Im} L) < +\infty$. Consider the supplementary subspaces X_1, Y_1 , of X, Y respectively, such that $X = \operatorname{Ker} L \oplus X_1$, $Y = \operatorname{Im} L \oplus Y_1$, and let $P : X \to \operatorname{Ker} L$ and $Q : Y \to Y_1$ be the natural projections. Clearly, $\operatorname{Ker} L \cap (D(L) \cap X_1) = \{0\}$; thus the restriction $L_P := L|_{D(L)\cap X_1}$ is invertible. Denote by K the inverse of L_P .

Let Ω be an open bounded subset of X with $D(L) \cap \Omega \neq \phi$. A map $N : \overline{\Omega} \to Y$ is said to be L-compact in $\overline{\Omega}$ if $QN(\overline{\Omega})$ is bounded and the operator $K(I - Q)N : \overline{\Omega} \to X$ is compact.

Lemma 2.1 (*Gaines and Mawhin* [4]). Suppose that X and Y are two Banach spaces, and $L : D(L) \subset X \to Y$ is a Fredholm operator with index zero. Furthermore, $\Omega \subset X$ is an open bounded set and $N : \overline{\Omega} \to Y$ is L-compact on $\overline{\Omega}$. If:

(1) $Lx \neq \lambda Nx, \forall x \in \partial \Omega \cap D(L), \lambda \in (0, 1);$

(2) $Nx \notin \text{Im } L, \forall x \in \partial \Omega \cap \text{Ker } L$; and

(3) deg{ $JQN, \Omega \cap \text{Ker } L, 0$ } $\neq 0$, where $J : \text{Im } Q \to \text{Ker } L$ is an isomorphism,

then the equation Lx = Nx has a solution in $\overline{\Omega} \cap D(L)$.

The next result is useful in obtaining a priori bounds of periodic solutions.

Lemma 2.2 ([5]). Let $s \in C(\mathbb{R}, \mathbb{R})$ be periodic with period T and $\max_{t \in [0,T]} |s(t)| \leq \alpha$ for some constant $\alpha \in [0, T]$. Then for any $u \in C^1(\mathbb{R}, \mathbb{R})$ which is periodic with period T, we have

$$\int_0^T |u(t) - u(t - s(t))|^2 \, \mathrm{d}t \le 2\alpha^2 \int_0^T |u'(t)|^2 \, \mathrm{d}t.$$

In order to apply Mawhin's continuation theorem to study the existence of T-periodic solutions for (1.1), we rewrite (1.1) in the following form:

$$\begin{cases} x_1'(t) = \varphi_q(x_2(t)) = |x_2(t)|^{q-2} x_2(t) \\ x_2'(t) = -f(\varphi_q(x_2(t))) - \beta g(x_1(t-\tau(t))) + e(t), \end{cases}$$
(2.1)

where q > 1 is a constant with $\frac{1}{p} + \frac{1}{q} = 1$. Clearly, if $x(t) = (x_1(t), x_2(t))^{\top}$ is a *T*-periodic solution to (2.1), then $x_1(t)$ must be a *T*-periodic solution to (1.1). Thus, the problem of finding a *T*-periodic solution for (1.1) reduces to finding one for (2.1).

Now, we set $C_T = \{\phi \in C(\mathbb{R}, \mathbb{R}) : \phi(t+T) \equiv \phi(t)\}$ with norm $|\phi|_0 = \max_{t \in [0,T]} |\phi(t)|$, $X = Y = \{x = (x_1(\cdot), x_2(\cdot)) \in C(\mathbb{R}, \mathbb{R}^2) : x(t) \equiv x(t+T)\}$ with norm $||x|| = \max\{|x_1|_0, |x_2|_0\}$. Clearly, X and Y are Banach spaces. Meanwhile, let

$$L: D(L) \subset X \to Y, \qquad Lx = x' = \begin{pmatrix} x_1' \\ x_2' \end{pmatrix}$$
$$N: X \to Y, \qquad Nx = \begin{pmatrix} \varphi_q(x_2) \\ -f(\varphi_q(x_2(t))) - \beta g(x_1(t-\tau(t))) + e(t) \end{pmatrix}.$$

It is easy to see that Ker $L = \mathbb{R}^2$ and Im $L = \{y \in Y : \int_0^T y(s) ds = 0\}$. So L is a Fredholm operator with index zero. Let $P : X \to \text{Ker } L$ and $Q : Y \to \text{Im } Q \subset \mathbb{R}^2$ be defined by

$$Px = \frac{1}{T} \int_0^T x(s) \, \mathrm{d}s; \qquad Qy = \frac{1}{T} \int_0^T y(s) \, \mathrm{d}s,$$

and let K denote the inverse of $L|_{\text{Ker }P\cap D(L)}$. Obviously, $\text{Ker }L = \text{Im }Q = \mathbb{R}^2$ and

$$[Ky](t) = \int_0^T G(t, s)y(s) \,\mathrm{d}s \tag{2.2}$$

where

$$G(t,s) = \begin{cases} \frac{s}{T}, & 0 \le s < t \le T. \\ \frac{s-T}{T}, & 0 \le t \le s \le T. \end{cases}$$

By (2.2), N is L-compact on $\overline{\Omega}$, where Ω is an open, bounded subset of X.

For the sake of convenience, denote by $|x|_w := (\int_0^T |x(s)|^w ds)^{1/w}$ for $w \ge 1$; we list the following assumptions which will be useful in the study of the existence of *T*-periodic solutions to Eq. (1.1) in Section 3.

- [H₁] There exist constants $\sigma > 0$ and $n \in \mathbb{N}$ such that $f(x)x \ge \sigma |x|^{n+1} \quad \forall x \in \mathbb{R}$ (or $f(x)x \le -\sigma |x|^{n+1} \quad \forall x \in \mathbb{R}$).
- [H₂] There exist constants $\sigma > 0$ and $n \in \mathbb{N}$ such that $f(x) \ge \sigma |x|^n \quad \forall x \in \mathbb{R}$ (or $f(x) \le -\sigma |x|^n \quad \forall x \in \mathbb{R}$).
- [*H*₃] There exists a constant d > 0 such that xg(x) > 0 (or xg(x) < 0) and $|g(x)| > \frac{|e|_0}{\beta}$ for |x| > d.
- [*H*₄] There exists a constant l > 0 such that $|g(u_1) g(u_2)| \le l|u_1 u_2| \forall u_1, u_2 \in \mathbb{R}$.
- [*H*₅] There exist constants $r \in [0, +\infty)$ and $m \in \mathbb{N}$ such that $\lim_{|u| \to +\infty} \frac{|g(u)|}{|u|^m} = r$.

3. Main results

Theorem 3.1. Suppose f(0) = 0 and $[H_1]$, $[H_3]$, $[H_4]$ hold. Suppose further that there exist $k \in \mathbb{Z}$ and $\delta \ge 0$ such that $\max_{t \in [0,T]} |\tau(t) - kT| \le \delta$. If:

(1)
$$n = 1$$
 and $\sigma > \sqrt{2}l\delta\beta$,

or

(2) n > 1,

then Eq. (1.1) has at least one T-periodic solution.

Proof. Consider the operator equation

$$Lx = \lambda Nx, \qquad \lambda \in (0, 1). \tag{3.1}$$

Let $\Omega_1 = \{x \in X : Lx = \lambda Nx, \lambda \in (0, 1)\}$. If $x(t) = \begin{pmatrix} x_1(t) \\ x_2(t) \end{pmatrix} \in \Omega_1$, then from (3.1) we have

$$\begin{cases} x_1'(t) = \lambda \varphi_q(x_2(t)) = \lambda |x_2(t)|^{q-2} x_2(t) \\ x_2'(t) = -\lambda f(\varphi_q(x_2(t))) - \lambda \beta g(x_1(t-\tau(t))) + \lambda e(t). \end{cases}$$
(3.2)

From the first equation of (3.2), we have

$$x_2(t) = \varphi_p\left(\frac{1}{\lambda}x_1'(t)\right). \tag{3.3}$$

Let \overline{t} and \underline{t} be, respectively, the global maximum point and global minimum point of $x_1(t)$ on [0, T]; then $x'_1(\overline{t}) = 0$ and there exists $\varepsilon > 0$ such that $x'_1(t)$ is decreasing for $t \in (\overline{t} - \varepsilon, \overline{t} + \varepsilon)$. By (3.3), $x_2(\overline{t}) = 0$ and $x_2(t)$ is also decreasing for $t \in (\overline{t} - \varepsilon, \overline{t} + \varepsilon)$ which yields $x'_2(\overline{t}) \le 0$. From f(0) = 0 and the second equation of (3.2), we have

$$-\beta g(x_1(\overline{t}-\tau(\overline{t})))+e(\overline{t})\leq 0,$$

i.e.,

$$g(x_1(\overline{t} - \tau(\overline{t}))) \ge \frac{e(\overline{t})}{\beta} \ge -\frac{|e|_0}{\beta}.$$
(3.4)

Similarly, we get

$$g(x_1(\underline{t} - \tau(\underline{t}))) \le \frac{e(\underline{t})}{\beta} \le \frac{|e|_0}{\beta}.$$
(3.5)

If $g(x_1(\overline{t}-\tau(\overline{t}))) \ge \frac{|e|_0}{\beta}$, then from (3.5) there is a point $\eta \in [0, T]$ such that $g(x_1(\eta-\tau(\eta))) = \frac{|e|_0}{\beta}$. So by assumption $[H_3]$ we find

$$|x_1(\eta - \tau(\eta))| \le d. \tag{3.6}$$

On the other hand, if $g(x_1(\overline{t} - \tau(\overline{t}))) < \frac{|e|_0}{\beta}$, Eq. (3.4) implies that $|g(x_1(\overline{t} - \tau(\overline{t})))| < \frac{|e|_0}{\beta}$ which together with assumption $[H_3]$ guarantees that

$$|x_1(\overline{t} - \tau(\overline{t}))| \le d. \tag{3.7}$$

Combining the above, we see that there is always a point $\xi \in [0, T]$ such that

$$|x_1(\xi - \tau(\xi))| \le d.$$

Write $\xi - \tau(\xi) = kT + t^*$ when $k \in \mathbb{Z}$ and $t^* \in [0, T]$. Then by $|x_1(t)| \le |\int_{t^*}^t |x_1'(s)| ds |+ |x_1(t^*)|$ for all $t \in [0, T]$, we have

$$|x_1|_0 \le |x_1(t^*)| + \int_0^T |x_1'(s)| \, \mathrm{d}s \le d + |x_1'|_1.$$
(3.8)

On the other hand, substituting (3.3) into the second equation of (3.2), we obtain

$$\left[\varphi_p\left(\frac{1}{\lambda}x_1'(t)\right)\right]' + \lambda f\left(\varphi_q\left(\varphi_p\left(\frac{1}{\lambda}x_1'(t)\right)\right)\right) + \lambda\beta g(x_1(t-\tau(t))) = \lambda e(t),$$

or

$$[\varphi_p(x_1'(t))]' + \lambda^p f\left(\frac{1}{\lambda}x_1'(t)\right) + \lambda^p \beta g(x_1(t-\tau(t))) = \lambda^p e(t).$$
(3.9)

Multiplying both sides of Eq. (3.9) by $x'_1(t)$ and integrating over [0, T], we have

$$\int_{0}^{T} [\varphi_{p}(x_{1}'(t))]'x_{1}'(t) dt + \lambda^{p} \int_{0}^{T} f\left(\frac{1}{\lambda}x_{1}'(t)\right) x_{1}'(t) dt + \lambda^{p} \int_{0}^{T} \beta g(x_{1}(t-\tau(t)))x_{1}'(t) dt = \lambda^{p} \int_{0}^{T} e(t)x_{1}'(t) dt.$$
(3.10)

If we write $w(t) = \varphi_p(x'_1(t))$, then $\int_0^T [\varphi_p(x'_1(t))]' x'_1(t) dt = \int_0^T \varphi_q(w(t)) dw(t) = 0$. Hence (3.10) reduces to

$$\int_0^T f\left(\frac{1}{\lambda}x_1'(t)\right)x_1'(t)\,\mathrm{d}t = -\int_0^T \beta g(x_1(t-\tau(t)))x_1'(t)\,\mathrm{d}t + \int_0^T e(t)x_1'(t)\,\mathrm{d}t.$$
 (3.11)

From $[H_1]$, we have

$$\begin{aligned} \left| \int_0^T f\left(\frac{1}{\lambda} x_1'(t)\right) x_1'(t) \, \mathrm{d}t \right| &= \int_0^T \left| f\left(\frac{1}{\lambda} x_1'(t)\right) x_1'(t) \right| \, \mathrm{d}t \ge \lambda \sigma \int_0^T \left| \frac{1}{\lambda} x_1'(t) \right|^{n+1} \, \mathrm{d}t \\ &= \frac{\sigma}{\lambda^n} \int_0^T |x_1'(t)|^{n+1} \, \mathrm{d}t, \end{aligned}$$

which together with (3.11), $[H_4]$, and Hölder's inequality implies

$$\sigma \int_{0}^{T} |x_{1}'(t)|^{n+1} dt$$

$$\leq \lambda^{n} \left| \int_{0}^{T} \beta g(x_{1}(t-\tau(t))) x_{1}'(t) dt \right| + \lambda^{n} \left| \int_{0}^{T} e(t) x_{1}'(t) dt \right|$$

$$\leq \beta \left| \int_{0}^{T} g(x_{1}(t)) x_{1}'(t) dt + \int_{0}^{T} [g(x_{1}(t-\tau(t))) - g(x_{1}(t))] x_{1}'(t) dt \right|$$

$$+ \left| \int_{0}^{T} e(t) x_{1}'(t) dt \right|$$

$$\leq l\beta \int_{0}^{T} |x_{1}(t-\tau(t)) - x(t)| |x_{1}'(t)| dt + \left| \int_{0}^{T} e(t) x_{1}'(t) dt \right|$$

$$\leq l\beta |x_{1}'|_{2} \left(\int_{0}^{T} |x_{1}(t) - x_{1}(t-\tau(t))|^{2} dt \right)^{\frac{1}{2}} + |e|_{2} |x_{1}'|_{2}.$$
(3.12)

2007

Meanwhile, by assumption, there exist $k \in \mathbb{Z}$ and $\delta > 0$ such that $\max_{t \in [0,T]} |\tau(t) - kT| \le \delta$. Hence Lemma 2.2 gives

$$\left(\int_{0}^{T} |x_{1}(t) - x_{1}(t - \tau(t))|^{2} dt\right)^{\frac{1}{2}} = \left(\int_{0}^{T} |x_{1}(t) - x_{1}(t - \tau(t) + kT)|^{2} dt\right)^{\frac{1}{2}} \le \sqrt{2}\delta |x_{1}'|_{2}.$$
(3.13)

Substituting (3.13) into (3.12), and using Hölder's inequality, we have

$$\sigma \int_{0}^{T} |x_{1}'(t)|^{n+1} dt$$

$$\leq \sqrt{2}l\delta\beta |x_{1}'|_{2}^{2} + |e|_{2}|x_{1}'|_{2}$$

$$\leq \sqrt{2}l\delta\beta T^{(n-1)/(n+1)} \left(\int_{0}^{T} |x_{1}'(t)|^{n+1} dt\right)^{2/(n+1)}$$

$$+ |e|_{2}T^{(n-1)/(2(n+1))} \left(\int_{0}^{T} |x_{1}'(t)|^{n+1} dt\right)^{1/(n+1)}.$$
(3.14)

Case 1. If n = 1 and $\sigma > \sqrt{2l\delta\beta}$, it follows from (3.14) that

$$|x_1'|_2 \le \frac{|e|_2}{\sigma - \sqrt{2l\delta\beta}} := M.$$
(3.15)

So by (3.8) and Hölder's inequality, we have

$$|x_1|_0 \le d + |x_1'|_1 \le d + T^{1/2} |x_1'|_2 \le d + T^{1/2} M.$$
(3.16)

Case 2. For n > 1, as 1/(n+1) < 2/(n+1) < 1, it follows from (3.14) that there must be a constant $M^* > 0$ such that $\int_0^T |x_1'(t)|^{n+1} dt \le M^*$. Thus by (3.8) and Hölder's inequality,

$$|x_{1}|_{0} \leq d + |x_{1}'|_{1} \leq d + T^{n/(n+1)} \left(\int_{0}^{T} |x_{1}'(t)|^{n+1} dt \right)^{1/(n+1)}$$

$$\leq d + T^{n/(n+1)} (M^{*})^{1/(n+1)}.$$
(3.17)

From (3.16) and (3.17), we see that in both cases there exists a constant M_1 such that

$$|x_1|_0 \le M_1. \tag{3.18}$$

On the other hand, by the first equation of (3.2), we have

$$\int_0^T |x_2(s)|^{q-2} x_2(s) \,\mathrm{d}s = 0, \tag{3.19}$$

which implies that there is a constant $t_2 \in [0, T]$ such that $x_2(t_2) = 0$. So

$$|x_2|_0 \le \int_0^T |x_2'(s)| \,\mathrm{d}s. \tag{3.20}$$

Now multiplying by $x'_2(t)$ on both sides of the second equation of (3.2) and integrating over [0, T], we obtain

$$\begin{aligned} |x_{2}'|_{2}^{2} &= -\lambda \int_{0}^{T} f(\varphi_{q}(x_{2}(t)))x_{2}'(t) dt - \lambda \int_{0}^{T} \beta_{g}(x_{1}(t-\tau(t)))x_{2}'(t) dt \\ &+ \lambda \int_{0}^{T} e(t)x_{2}'(t) dt \\ &= -\lambda \int_{0}^{T} \beta_{g}(x_{1}(t-\tau(t)))x_{2}'(t) dt + \lambda \int_{0}^{T} e(t)x_{2}'(t) dt \\ &\leq \left| \int_{0}^{T} \beta_{g}(x_{1}(t-\tau(t)))x_{2}'(t) dt \right| + \left| \int_{0}^{T} e(t)x_{2}'(t) dt \right| \\ &\leq \beta_{gM_{1}} \cdot |x_{2}'|_{1} + |e|_{2}|x_{2}'|_{2} \\ &\leq \beta_{gM_{1}}T^{\frac{1}{2}}|x_{2}'|_{2} + |e|_{2}|x_{2}'|_{2} \end{aligned}$$
(3.21)

where $g_{M_1} := \max_{|u| \le M_1} |g(u)|$. Hence

$$|x_2'|_2 \le \beta g_{M_1} T^{\frac{1}{2}} + |e|_2 \coloneqq M^{**}, \tag{3.22}$$

which, together with (3.20), yields

$$|x_2|_0 \le \int_0^T |x_2'(s)| \,\mathrm{d}s \le T^{\frac{1}{2}} |x_2'|_2 \le T^{\frac{1}{2}} M^{**} := M_2. \tag{3.23}$$

Let $\Omega_2 = \{x \in \text{Ker } L : Nx \in \text{Im } L\}$. If $x \in \Omega_2$, then $x \in \text{Ker } L$ and QNx = 0. Obviously $|x_2|^{q-2}x_2 = 0$; then by the assumption on e, we see that $g(x_1) = 0$. So

$$|x_1| \le d \le M_1, \qquad x_2 = 0 \le M_2. \tag{3.24}$$

Let $\Omega = \{x = (x_1, x_2)^\top \in X : |x_1|_0 < N_1, |x_2|_0 < N_2\}$, where N_1 and N_2 are constants with $N_1 > M_1, N_2 > M_2$ and $(N_2)^q > d\beta g_d$, where $g_d = \max_{|u| \le d} |g(u)|$. Then $\overline{\Omega}_1 \subset \Omega$, $\overline{\Omega}_2 \subset \Omega$. From (3.18), (3.23) and (3.24), it is easy to see that conditions (1) and (2) of Lemma 2.1 are satisfied.

Next, we claim that condition (3) of Lemma 2.1 is also satisfied. For this, define the isomorphism $J : \text{Im } Q \to \text{Ker } L$ by $J(x_1, x_2) = (x_2, -x_1)$ and let $H(v, \mu) := \mu v + (1 - \mu)JQNv, (v, \mu) \in \Omega \times [0, 1]$. By simple calculations, we obtain, for $(x, \mu) \in \partial(\Omega \cap \text{Ker } L) \times [0, 1]$,

$$x^{\top}H(x,\mu) = \mu(x_1^2 + x_2^2) + (1-\mu)(\beta x_1 g(x_1) + |x_2|^q) > 0.$$
(3.25)

Hence

$$deg\{JQN, \Omega \cap \operatorname{Ker} L, 0\} = deg\{H(x, 0), \Omega \cap \operatorname{Ker} L, 0\}$$

= $deg\{H(x, 1), \Omega \cap \operatorname{Ker} L, 0\} = deg\{I, \Omega \cap \operatorname{Ker} L, 0\}$
 $\neq 0,$ (3.26)

and so condition (3) of Lemma 2.1 is also satisfied.

Therefore, by Lemma 2.1, we conclude that equation

$$Lx = Nx \tag{3.27}$$

has a solution $x(t) = (x_1(t), x_2(t))^{\top}$ on $\overline{\Omega}$, i.e., Eq. (1.1) has a *T*-periodic solution $x_1(t)$ with $|x_1|_0 \le M_1$. This completes the proof of Theorem 3.1. \Box

Theorem 3.2. Suppose f(0) = 0 and $[H_2]$, $[H_3]$, $[H_5]$ hold. If:

(1) $n = m \text{ and } \sigma > r\beta T^n$, or (2) n > m,

then Eq. (1.1) has at least one T-periodic solution.

Proof. As proved in Theorem 3.1, let $\Omega_1 = \{x \in X : Lx = \lambda Nx, \lambda \in (0, 1)\}$. If $x(t) = \begin{pmatrix} x_1(t) \\ x_2(t) \end{pmatrix} \in \Omega_1$, then we have

$$[\varphi_p(x_1'(t))]' + \lambda^p f\left(\frac{1}{\lambda}x_1'(t)\right) + \lambda^p \beta g(x_1(t-\tau(t))) = \lambda^p e(t)$$
(3.28)

and

$$|x_1|_0 \le |x_1(t^*)| + \int_0^T |x_1'(s)| \,\mathrm{d}s \le d + |x_1'|_1.$$
(3.29)

Integrating both sides of (3.28) over [0, T], we get

$$\int_{0}^{T} f\left(\frac{1}{\lambda}x_{1}'(t)\right) dt + \int_{0}^{T} \beta g(x_{1}(t-\tau(t))) dt = 0.$$
(3.30)

It follows from $[H_2]$ that

$$\left| \int_0^T f\left(\frac{1}{\lambda}x_1'(t)\right) \, \mathrm{d}t \right| = \int_0^T \left| f\left(\frac{1}{\lambda}x_1'(t)\right) \right| \, \mathrm{d}t \ge \frac{\sigma}{\lambda^n} \int_0^T |x_1'(t)|^n \, \mathrm{d}t \tag{3.31}$$

and so

$$\sigma \int_0^T |x_1'(t)|^n \, \mathrm{d}t \le \lambda^n \left| \int_0^T \beta g(x_1(t - \tau(t))) \, \mathrm{d}t \right| \le \beta \int_0^T |g(x_1(t - \tau(t)))| \, \mathrm{d}t.$$
(3.32)

For an arbitrary constant $\varepsilon > 0$, we have from $[H_5]$ that there is a constant $\rho > d$ (independent of λ) such that $|g(u)| \le (r + \varepsilon)|u|^m$ for $|u| > \rho$. Let $E_1 = \{t \in [0, T] : |x_1(t - \tau(t))| > \rho\}$, $E_2 = \{t \in [0, T] : |x_1(t - \tau(t))| \le \rho\}$ and $g_\rho = \max_{|u| \le \rho} |g(u)|$. By (3.32), we have

$$\sigma \int_{0}^{T} |x_{1}'(t)|^{n} dt \leq \beta \int_{E_{1}} |g(x_{1}(t-\tau(t)))| dt + \beta \int_{E_{2}} |g(x_{1}(t-\tau(t)))| dt$$

$$\leq (r+\varepsilon)\beta T |x_{1}|_{0}^{m} + \beta g_{\rho} T$$

$$\leq (r+\varepsilon)\beta T (d+|x_{1}'|_{1})^{m} + \beta g_{\rho} T.$$
(3.33)

We claim that there exists a constant $M_1 > 0$ such that

$$|x_1|_0 \le M_1. (3.34)$$

If $|x'_1|_1 = 0$, then by (3.29), $|x_1|_0 \le d$. So suppose $|x'_1|_1 > 0$; then

$$\left[d + \int_0^T |x_1'(s)| \,\mathrm{d}s\right]^m = \left(\int_0^T |x_1'(s)| \,\mathrm{d}s\right)^m \left[1 + \frac{d}{\int_0^T |x_1'(s)| \,\mathrm{d}s}\right]^m.$$
(3.35)

From elementary analysis, there is a constant h > 0 (independent of λ) such that

$$(1+x)^m < 1 + (1+m)x, \quad \forall x \in (0,h].$$
 (3.36)

If $\frac{d}{|x_1'|_1} \ge h$, then

$$|x_1'|_1 \le d/h$$

and (3.29) implies that

$$|x_1|_0 \le d + d/h. \tag{3.37}$$

If $\frac{d}{|x_1'|_1} < h$, then from (3.36) we have

$$\begin{bmatrix} d + |x_1'|_1 \end{bmatrix}^m \\ \leq \left(\int_0^T |x_1'(s)| \, \mathrm{d}s \right)^m \left[1 + \frac{(m+1)d}{\int_0^T |x_1'(s)| \, \mathrm{d}s} \right] \\ = \left(\int_0^T |x_1'(s)| \, \mathrm{d}s \right)^m + (m+1)d \left(\int_0^T |x_1'(s)| \, \mathrm{d}s \right)^{m-1} \\ \leq T^{m(n-1)/n} \left(\int_0^T |x_1'(s)|^n \, \mathrm{d}s \right)^{\frac{m}{n}} \\ + (m+1) \, dT^{(n-1)(m-1)/n} \left(\int_0^T |x_1'(s)|^n \, \mathrm{d}s \right)^{(m-1)/n}.$$
(3.38)

Substituting (3.38) into (3.33), we obtain

$$\sigma \int_{0}^{T} |x_{1}'(t)|^{n} dt$$

$$\leq (r+\varepsilon)\beta T^{1+m-\frac{m}{n}} \left(\int_{0}^{T} |x_{1}'(s)|^{n} ds \right)^{\frac{m}{n}}$$

$$+ (r+\varepsilon)(m+1)\beta dT^{m+\frac{1}{n}-\frac{m}{n}} \left(\int_{0}^{T} |x_{1}'(s)|^{n} ds \right)^{\frac{m-1}{n}} + \beta g_{\rho} T.$$
(3.39)

Case 1. If n = m and $\sigma > r\beta T^n$, we can choose $\varepsilon < \frac{\sigma}{\beta T^n} - r$. Then $\sigma > (r + \varepsilon)\beta T^n$. So by (3.39), we see that $\int_0^T |x_1'(t)|^n dt$ is bounded.

Case 2. For n > m, as $\frac{m-1}{m} < \frac{m}{n} < 1$, it is also easy to see that $\int_0^T |x'_1(t)|^n dt$ is bounded. Hence we know that in both cases there is a constant M > 0 such that

$$\int_0^T |x_1'(t)|^n \,\mathrm{d}t \le M$$

which together with (3.29) yields that

$$|x_1|_0 \le d + T^{(n-1)/n}(M)^{1/n} := M_1.$$
(3.40)

This proves the claim and the rest of the proof of the theorem is identical to that of Theorem 3.1.

Acknowledgements

The authors would like to thank the referee for invaluable comments and insightful suggestions.

The first author's research is partially supported by the Research Grants Council of the Hong Kong SAR, China (Project No. HKU7017/05P). The second author's research is partially supported by the National Natural Science Fund of China (Project No. 60504037) and the Outstanding Youth Foundation of Henan Province, China (Project No. 0612000200).

References

- F.D. Chen, J.L. Shi, Periodicity in a Logistic type system with several delays, Computers and Mathematics with Applications 48 (2004) 35–44.
- [2] W.S. Cheung, J.L. Ren, Periodic solutions for p-Laplacian Liénard equation with a deviating argument, Nonlinear Analysis. Theory, Methods & Applications 59 (2004) 107–120.
- [3] W.S. Cheung, J.L. Ren, On the existence of periodic solutions for *p*-Laplacian generalized Liénard equation, Nonlinear Analysis. Theory, Methods & Applications 60 (2004) 65–75.
- [4] R.E. Gaines, J.L. Mawhin, Coincidence Degree and Nonlinear Differential Equations, Springer-Verlag, Berlin, 1977.
- [5] S.P. Lu, W.G. Ge, Periodic solutions for a kind of second order differential equations with multiple deviating arguments, Applied Mathematics and Computation 146 (1) (2003) 195–209.
- [6] S.P. Lu, W.G. Ge, Some new results on the existence of periodic solutions to a kind of Rayleigh equation with a deviating argument, Nonlinear Analysis. Theory, Methods & Applications 56 (2004) 501–514.
- [7] S.P. Lu, W.G. Ge, Z.X. Zheng, Periodic solutions of a kind of Rayleigh equation with a deviating argument, Applied Mathematics Letters 17 (2004) 443–449.
- [8] S.W. Ma, Z.C. Wang, J.S. Yu, Coincidence degree and periodic solutions of Duffing equations, Nonlinear Analysis. Theory, Methods & Applications 34 (1998) 443–460.
- [9] G.Q. Wang, S.S. Cheng, A priori bounds for periodic solutions of a delay Rayleigh equation, Applied Mathematics Letters 12 (1999) 41–44.
- [10] Z.H. Wang, Existence and multiplicity of periodic solutions of the second order Liénard equation with Lipschitzian condition, Nonlinear Analysis. Theory, Methods & Applications 49 (2002) 1049–1064.
- [11] Z.H. Yang, Positive solutions for a class of nonlinear delay equations, Nonlinear Analysis. Theory, Methods & Applications 59 (2004) 1013–1031.
- [12] J. Zhou, S. Sun, Z.G. Liu, Periodic solutions of forced Liénard-type equations, Applied Mathematics and Computation 161 (2005) 655–666.