

AVERAGING METHOD FOR FUNCTIONAL DIFFERENTIAL EQUATIONS

MUSTAPHA LAKRIB AND TEWFIK SARI

ABSTRACT. In this paper, the method of averaging which is well known for ordinary differential equations is extended, in a natural way, to functional differential equations. Our results are formulated in both classical mathematics and nonstandard analysis.

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Key words and phrases: Averaging method, functional differential equations, exponential stability, nonstandard analysis.

1 INTRODUCTION

It is well known that the method of averaging is a powerful tool of investigation of many perturbation problems in nonlinear oscillations, and some in celestial mechanics. There is a rich literature for ordinary differential equations case ([2, 7, 11, 13, 15, 21, 22] and the references cited therein). The method is also extended to functional differential equations [8, 9, 10, 18, 24, 25] of the form

$$\dot{x}(t) = \varepsilon f(t, x_t) \quad (1)$$

where $\varepsilon > 0$ is a small parameter. Under suitable conditions, solutions of (1) can be approximated by those ones of the averaged ordinary differential equation

$$\dot{y}(t) = \varepsilon f^o(\bar{y}), \quad \bar{y}(\theta) = y \quad \text{for } \theta \in [-r, 0] \quad (2)$$

where

$$f^o(u) = \lim_{T \rightarrow \infty} \frac{1}{T} \int_0^T f(\tau, u) d\tau. \quad (3)$$

Notice that, if we let $t \longmapsto t/\varepsilon$ and $x(t/\varepsilon) = z(t)$, equation (1) becomes

$$\dot{z}(t) = f\left(\frac{t}{\varepsilon}, z_{t,\varepsilon}\right) \quad (4)$$

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