

OPTIMAL DECAY ESTIMATES FOR SOLUTIONS TO DAMPED SECOND ORDER ODE'S

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ABSTRACT. In this paper we derive optimal decay estimates for solutions to second order ordinary differential equations with weak damping. The main assumptions are Kurdyka-Łojasiewicz gradient inequality and its inverse.

1. INTRODUCTION

In this paper we study long-time behavior for solutions of damped second order ordinary differential equations

$$(SOP) \quad \ddot{u} + g(\dot{u}) + \nabla E(u) = 0,$$

where $E \in C^2(\Omega)$, Ω being an open connected subset of \mathbb{R}^n and $g : \mathbb{R}^n \rightarrow \mathbb{R}^n$ is a C^1 -function satisfying $\langle g(v), v \rangle \geq 0$ on \mathbb{R}^n . This last condition means that the term $g(\dot{u})$ in (SOP) has a damping effect. It is easy to see that energy

$$\mathcal{E}(u, \dot{u}) = \frac{1}{2} \|\dot{u}\|^2 + E(u)$$

is nonincreasing along solutions. In fact, if u is a classical solution to (SOP), then

$$\frac{d}{dt} \mathcal{E}(u(t), \dot{u}(t)) = -\langle g(v), v \rangle \leq 0.$$

If $u : [0, +\infty) \rightarrow \Omega$ is a global solution and φ belongs to the ω -limit set of u , then $\mathcal{E}(u(t), \dot{u}(t)) \rightarrow \mathcal{E}(\varphi, 0) = E(\varphi)$ as $t \rightarrow +\infty$. In this paper, we derive the exact rate of convergence of $\mathcal{E}(u(t), \dot{u}(t))$ to $E(\varphi)$.

Our main assumption is the Kurdyka-Łojasiewicz gradient inequality (see [10])

$$(KLI) \quad \Theta(|E(u) - E(\varphi)|) \leq \|\nabla E(u)\|.$$

For linear g , the optimal decay estimate was derived in [2]. For nonlinear g (typically satisfying $g'(0) = 0$) some decay estimates were shown in [8], [7], [3]. Here we derive better decay estimates under additional assumptions on E and we show that these estimates are optimal. We will assume that

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E satisfies an inverse to (KLI) and some estimates on the second gradient and that g has certain behavior near zero. The present result generalizes the one from [5, Theorem 20] where we worked with the Łojasiewicz gradient inequality, i.e. (KLI) with $\Theta(s) = s^{1-\theta}$ for a constant $\theta \in (0, \frac{1}{2}]$ (see [11]). It also generalizes the result by Haraux (see [9]) and Abdelli, Anguiano, Haraux (see [1]). The present result applies e.g. to functions E and g having the growth near origin as

$$(1) \quad s^a \ln^{r_1}(1/s) \ln^{r_2}(\ln(1/s)) \dots \ln^{r_k}(\ln \dots \ln(1/s))$$

for some constants a, r_1, \dots, r_k . It also applies to functions E with a non-strict local minimum in φ .

The paper is organized as follows. In Section 2 we present our notations, basic definitions and the main result. Section 3 contains the proof of the main result.

2. NOTATIONS AND THE MAIN RESULT

By $\|\cdot\|$ and $\langle \cdot, \cdot \rangle$ we denote the usual norm and scalar product on \mathbb{R}^d . For nonnegative functions $f, g : G \subset \mathbb{R}^d \rightarrow \mathbb{R}$ we write $g(x) = O(f(x))$ on G if there exists $C > 0$ such that $g(x) \leq Cf(x)$ for all $x \in G$. We say that $g(x) = O(f(x))$ for $x \rightarrow a$ if $g(x) = O(f(x))$ on a neighborhood of a . If $f(x) = O(g(x))$ and $g(x) = O(f(x))$, we write $f \sim g$.

We say that a function $f : \mathbb{R}_+ \rightarrow \mathbb{R}_+$ satisfying $f(0) = 0$ and $f(s) > 0$ for $s > 0$

- is *admissible* if f is nondecreasing and there exists $c > 0$ such that $sf'_\pm(s) \leq cf(s)$ for all $s > 0$,
- has *property (K)* if for every $K > 0$ there exists $C(K) > 0$ such that $f(Ks) \leq C(K)f(s)$ holds for all $s > 0$,
- is *C-sublinear* if there exists $C > 0$ such that $f(t+s) \leq C(f(t) + f(s))$ holds for all $t, s > 0$.

It is easy to see that admissible functions are C-sublinear and have property (K) (for proof see Appendix of [4]). Further, for nondecreasing functions property (K) is equivalent to C-sublinearity. Moreover, every concave function $f : \mathbb{R}_+ \rightarrow \mathbb{R}_+$ is admissible and satisfies $sf'_\pm(s) \leq f(s)$.

Let us introduce the inverse Kurdyka-Łojasiewicz inequality

$$(IKLI) \quad \Theta_1(|\mathcal{E}(u) - \mathcal{E}(\varphi)|) \geq \|\nabla \mathcal{E}(u)\|$$

and an inequality for second gradient

$$(2) \quad \|\nabla^2 E(u)\| \leq \Gamma(\|\nabla E(u)\|).$$

When we say that inequality (KLI) (resp. (IKLI), (2)) holds on a set U it means that the inequality holds for all $u \in U$ with a given fixed φ and Θ (resp. Θ_1, Γ).

By a solution to (SOP) we always mean a classical solution defined on $[0, +\infty)$. By $R(u) = \{u(t) : t \geq 0\}$ we denote the *range* of u . We say that a solution is precompact if $R(u)$ is precompact in Ω (the domain of E). The ω -limit set of u is

$$\omega(u) = \{\varphi \in \Omega : \exists t_n \nearrow +\infty, u(t_n) \rightarrow \varphi\}.$$

By $c, C, \tilde{c}, \tilde{C}$ we denote generic constants, their values can change from line to line or from expression to expression.

The main result of the present paper is the following.

Theorem 1. *Let u be a precompact solution to (SOP) and $\varphi \in \omega(u)$. Let $E(\cdot) \geq E(\varphi)$ on $R(u)$ and let E satisfy (KLI), (IKLI) and (2) on $R(u)$ with admissible functions Θ, Θ_1 and Γ , such that $\Theta(s) \sim \Theta_1(s)$ and $\Gamma(\Theta(s)) \sim \Theta(s)\Theta'(s)$ for $s \rightarrow 0+$. Let g satisfies*

$$(3) \quad \langle g(v), v \rangle \geq ch(\|v\|)\|v\|^2, \quad \|g(v)\| \leq Ch(\|v\|)\|v\|$$

with an admissible function h satisfying

$$(4) \quad \Theta(s) \geq c\sqrt{s}h(\sqrt{s})$$

for some $c > 0$ and all $s \geq 0$. Let us denote

$$(5) \quad \chi(s) = sh(\sqrt{s}), \quad \Phi_\chi = \int \frac{1}{\chi(s)} ds$$

and assume that $\psi(s) = s^2h(s)$ is convex. Then

$$c(-\Phi_\chi)^{-1}(Ct) \leq \mathcal{E}(u(t), \dot{u}(t)) - \mathcal{E}(\varphi, 0) \leq C(-\Phi_\chi)^{-1}(ct)$$

for some $c, C > 0$ and all t large enough.

Let us first mention that if $E(u) = \|u\|^p, p \geq 2$, then (KLI), (IKLI) hold with $\Theta(s) \sim \Theta_1(s) = Cs^{1-\theta}, \theta = \frac{1}{p}$ and (2) holds with $\Gamma(s) = Cs^{\frac{1-2\theta}{1-\theta}}$. If $h(s) = s^\alpha, \alpha \in (0, 1)$, then condition (4) becomes $\alpha \geq 1 - 2\theta$ and $(-\Phi_\chi)^{-1}(ct) = Ct^{-\frac{2}{\alpha}}$. In this case, we obtain the same result as [5, Theorem 20] and also [9].

Remarks. 1. If $(\Phi_\chi)^{-1}$ has property (K), then the statement of Theorem 1 can be written as $\mathcal{E}(u(t), \dot{u}(t)) - E(\varphi) \sim (-\Phi_\chi)^{-1}(t)$.

2. We can see that the energy decay depends on h only. In particular, it is independent of Θ .

3. It is enough to assume that all the assumptions except $\langle g(v), v \rangle > 0$ for all $v \neq 0$ hold on a small neighborhood of zero, resp. a small neighborhood of $\omega(u)$.

4. It follows from (KLI) and [2, Proposition 2.8] that $\Theta(s) = O(\sqrt{s})$. Hence, by (4) function h must be bounded on a neighborhood of zero and $\Phi_\chi(t) \rightarrow -\infty$ as $t \rightarrow 0+$. So, it is not important which primitive function Φ_χ we take and we have $(-\Phi_\chi)^{-1}(t) \rightarrow 0$ as $t \rightarrow +\infty$.

5. Theorem 1 does not imply that $u(t) \rightarrow \varphi$ as $t \rightarrow +\infty$. In fact, in [6, Theorem 4] we have shown that $u(t) \rightarrow \varphi$ if h is large enough, in particular if $\int_0^\varepsilon \frac{1}{\Theta(s)h(\Theta(s))} < +\infty$. If this condition is not satisfied, it may happen that $\omega(u)$ contains more than one point.

6. If φ is an asymptotically stable equilibrium for the gradient system $\dot{u} + \nabla E(u) = 0$ (e.g. if E has a strict local minimum in φ and is convex on a neighborhood of φ) and (KLI), (IKLI) hold on a neighborhood of φ , then by [5, Corollary 5] we have $\|x - \varphi\| \sim \Phi_\Theta(E(x) - E(\varphi))$ on a neighborhood of φ where $\Phi_\Theta(t) = \int_0^t \frac{1}{\Theta}$. In this case, for any solution starting in a neighborhood of φ we have

$$c(-\Phi_\chi)^{-1}(Ct) \leq \|v(t)\|^2 + \Phi_\Theta^{-1}(\|u(t) - \varphi\|) \leq C(-\Phi_\chi)^{-1}(ct)$$

and, especially,

$$\|u(t) - \varphi\| \leq \Phi_\Theta(C(-\Phi_\chi)^{-1}(ct)),$$

so $u(t) \rightarrow \varphi$. We do not have the estimate for $\|u(t) - \varphi\|$ from below since, at least in one-dimensional case, the solution oscillates and $u(t_n) = \varphi$ for a sequence $t_n \nearrow +\infty$ (see [9]).

Example 2. Let us consider $E(u) = F(\|u\|)$ with a real function F having a strict local minimum $F(0) = 0$ and satisfying on a right neighborhood of zero $CF(s) \geq sF'(s) \geq (1 + \varepsilon)F(s)$ and $sF''(s) \sim F'(s)$. Moreover, we assume that $(F')^{-1}$ has property (K). (It is easy to show that any analytic function $F(s) = \sum_{k=2m}^\infty a_k s^k$, $a_{2m} > 0$ and any function of the form (1) with $a > 2$, $r_i \in \mathbb{R}$ or $a = 2$, $r_1 = \dots = r_{j-1} = 0$, $r_j < 0$, $r_{j+1}, \dots, r_k \in \mathbb{R}$ satisfies these assumptions.) Then (KLI), (IKLI) holds with $\Theta(s) = \frac{s}{F^{-1}(s)}$, since

$$\Theta(E(u)) = \Theta(F(\|u\|)) = \frac{F(\|u\|)}{\|u\|} \sim F'(\|u\|) = \|\nabla E(u)\|.$$

Further, (2) holds with $\Gamma(s) = \frac{s}{(F')^{-1}(s)}$ since

$$\|\nabla^2 E(u)\| = F''(\|u\|) \sim \frac{F'(\|u\|)}{\|u\|} = \Gamma(F'(\|u\|)) = \Gamma(\|\nabla E(u)\|).$$

Further, we have

$$\Theta'(F(s)) = \frac{\frac{d}{ds}\Theta(F(s))}{F'(s)} = \frac{\frac{d}{ds}\frac{F(s)}{s}}{F'(s)} = \frac{F'(s)s - F(s)}{s^2 F'(s)} = \frac{1}{s} \left(1 - \frac{F(s)}{sF'(s)}\right) \sim \frac{1}{s},$$

so

$$\Theta(F(s))\Theta'(F(s)) \sim \frac{1}{s}\Theta(F(s)) \sim \frac{1}{s^2}F(s)$$

and

$$\Gamma(\Theta(F(s))) = \frac{\Theta(F(s))}{(F')^{-1}(\Theta(F(s)))} = \frac{F(s)}{s(F')^{-1}(\frac{F(s)}{s})} \sim \frac{F(s)}{s(F')^{-1}(F'(s))} = \frac{F(s)}{s^2},$$

hence $\Gamma(\Theta(s)) \sim \Theta(s)\Theta'(s)$. Then, for any g satisfying (3) with a function h small enough (such that (4) holds) Theorem 1 can be applied and we obtain the exact energy decay which depends on h only and not on F . In particular, if $h(s) = s^\alpha$ we have $\mathcal{E}(u(t), v(t)) \sim t^{-\frac{2}{\alpha}}$ and if h is of the form (1), we have by [4, Lemmas 6.5, 6.6]

$$\mathcal{E}(u(t), v(t)) \sim t^{-\frac{2}{a}} \ln^{-\frac{r_1}{a}}(\ln 1/t) \dots \ln^{-\frac{r_k}{a}}(\ln \dots \ln 1/t).$$

Let us mention that if h is equal to (1) and such that $cs \leq h(s) \leq c$ near zero (i.e. $a \in [0, 1]$ and if $a \in \{0, 1\}$ we have a sign condition on the first nonzero number r_i), then $\psi(s) = s^2 h(s)$ is convex near zero.

3. PROOF OF THEOREM 1

Let us write $v(t)$ instead of $\dot{u}(t)$ and $\mathcal{E}(t)$ instead of $\mathcal{E}(u(t), v(t))$. We also often write u, v instead of $u(t), v(t)$.

First of all, since u is precompact $\{E(u(t)) : t \geq 0\}$ is bounded. Therefore, $\{\mathcal{E}(t) : t \geq 0\}$ is bounded, hence v is bounded and by (SOP) also $\ddot{u} = \dot{v}$ is bounded. Since

$$\int_0^t \langle g(v), v \rangle = \mathcal{E}(0) - \mathcal{E}(t) \leq K,$$

we have $\langle g(v), v \rangle \in L^1((0, +\infty))$. Then boundedness of \dot{v} yields convergence of $\langle g(v(t)), v(t) \rangle$ to 0. Hence $v(t) \rightarrow 0$ as $t \rightarrow +\infty$ and it follows that $\mathcal{E}(t) \rightarrow \mathcal{E}(\varphi, 0)$. So, we can assume without loss of generality that $E(\varphi) = 0, \mathcal{E}(\varphi, 0) = 0$.

In the rest of the proof we will work with

$$H(t) = \mathcal{E}(t) + \varepsilon B(E(u(t))) \langle \nabla E(u(t)), v \rangle,$$

where

$$B(s) = \begin{cases} \frac{1}{\Theta(s)^2} s h(\sqrt{s}) & s > 0 \\ 0 & s = 0 \end{cases}$$

and $\varepsilon > 0$ is small enough. Let us mention that B can be unbounded in a neighborhood of zero, but due to (4) we have $\Theta(s)B(s) \leq C\sqrt{s}$, hence H is continuous even in the points where $E(u(t)) = 0$ and in these points we have $H(t) = \mathcal{E}(t)$. Let us denote $M := \{t \geq 0 : E(u(t)) > 0\}$ and $M^c = \{t \geq 0 : E(u(t)) = 0\}$.

We show that $H(t) \sim \mathcal{E}(t)$. On M^c it is trivial. On M we apply (IKLI), Cauchy-Schwarz and Young inequalities and $\Theta(s)B(s) \leq C\sqrt{s}$ and we obtain

$$\begin{aligned} |\varepsilon B(E(u)) \langle \nabla E(u(t)), v \rangle| &\leq \varepsilon C B(E(u)) \Theta(E(u)) \|v\| \\ &\leq \varepsilon C B(E(u))^2 \Theta(E(u))^2 + \varepsilon C \|v\|^2 \\ &\leq \varepsilon C \mathcal{E}(t), \end{aligned}$$

hence

$$(1 - \varepsilon C)\mathcal{E}(t) \leq H(t) \leq (1 + \varepsilon C)\mathcal{E}(t)$$

and taking $\varepsilon > 0$ small enough we obtain $H(t) \sim \mathcal{E}(t)$.

The next step is to show that

$$(6) \quad 0 \leq -H'(t) \sim h(\|v\|)\|v\|^2 + E(u)h(\sqrt{E(u)}).$$

Let us first estimate $B'(s)$. For any $s > 0$ we have

$$B'(s) = \frac{B(s)}{s} \left(1 + \frac{h'(\sqrt{s})\sqrt{s}}{h(\sqrt{s})} - 2 \frac{s\Theta'(s)}{\Theta(s)} \right) \in \left[\frac{B(s)}{s}(1 - 2C), \frac{B(s)}{s}(1 + C) \right],$$

where the equality follows by definition of B and the rest from admissibility of h and θ (the two fractions in round bracket are nonnegative and bounded above by a constant). Hence, $|sB'(s)| \leq CB(s)$.

Let $t \in M$. Let us compute $H'(t)$ and use the fact that u solves (SOP) to get

$$(7) \quad \begin{aligned} H'(t) &= -\langle g(v), v \rangle - \varepsilon B(E(u))\|\nabla E(u)\|^2 \\ &\quad + \varepsilon B'(E(u))\langle \nabla E(u), v \rangle^2 \\ &\quad + \varepsilon B(E(u))\langle \nabla^2 E(u)v, v \rangle \\ &\quad + \varepsilon B(E(u))\langle \nabla E(u), -g(v) \rangle. \end{aligned}$$

Due to (3) we have $\langle g(v), v \rangle \sim h(\|v\|)\|v\|^2$ and by definition of B , (KLI) and (IKLI) we immediately have $B(E(u))\|\nabla E(u)\|^2 \sim E(u)h(\sqrt{E(u)})$. So,

$$\langle g(v), v \rangle + \varepsilon B(E(u))\|\nabla E(u)\|^2 \sim h(\|v\|)\|v\|^2 + \varepsilon CE(u)h(\sqrt{E(u)}).$$

We show that the second, third and fourth lines of (7) are smaller than this term, then (6) is proved.

The second line of (7) is less than

$$\varepsilon C \frac{B(E(u))}{E(u)} \Theta(E(u))^2 \|v\|^2 \leq \varepsilon Ch(\sqrt{E(u)})\|v\|^2.$$

Since Γ has property (K) and satisfies $\Gamma(\Theta(s)) \sim \Theta(s)\Theta'(s) \leq Cs^{-1}\Theta(s)^2$ and due to (IKLI) and definition of B , the third line in (7) is less than

$$\varepsilon CB(E(u))\Gamma(\|\nabla E(u)\|)\|v\|^2 \leq \varepsilon Ch(\sqrt{E(u)})\|v\|^2.$$

If $E(u) \leq 4C\|v\|^2$, then (h satisfies property (K)) we have $h(\sqrt{E(u)})\|v\|^2 \leq \tilde{C}h(\|v\|)\|v\|^2$ and if $E(u) \geq 4C\|v\|^2$, then $h(\sqrt{E(u)})\|v\|^2 \leq \frac{1}{4C}h(\sqrt{E(u)})E(u)$. So, in either case we have that lines two and three in (7) are less than

$$\varepsilon Ch(\|v\|)\|v\|^2 + \frac{1}{4}\varepsilon h(\sqrt{E(u)})E(u),$$

so they are less than the first line in (7) since we can make εC small by taking ε small enough. The last line in (7) is (by definition of B and (4)) less than

$$\begin{aligned} \varepsilon C B(E(u)) \|\nabla E\| h(\|v\|) \|v\| &\leq \varepsilon C \frac{1}{\Theta(E(u))} E(u) h(\sqrt{E(u)}) h(\|v\|) \|v\| \\ &\leq \varepsilon C \sqrt{E(u)} h(\|v\|) \|v\|. \end{aligned}$$

Applying the Young inequality with $\psi(s) = s^2 h(s)$ and the convex conjugate $\tilde{\psi}$ we get

$$\begin{aligned} \varepsilon C \sqrt{E(u)} h(\|v\|) \|v\| &\leq \frac{1}{4} \varepsilon \psi(\sqrt{E(u)}) + \varepsilon C \tilde{\psi}(\|v\| h(\|v\|)) \\ &\leq \frac{1}{4} \varepsilon E(u) h(\sqrt{E(u)}) + \varepsilon C h(\|v\|) \|v\|^2 \end{aligned}$$

since $\tilde{\psi}(sh(s)) \leq Cs^2 h(s)$ due to Lemma 3 below. Now, (6) is proven on M . If $E(u(t)) \rightarrow 0$ for $t \rightarrow t_0$, we can see that $H'(t) \rightarrow -\langle g(v(t_0)), v(t_0) \rangle = \mathcal{E}'(t_0)$ (due to the estimates above, all terms on the right-hand side of (6) except the first one tend to zero). By continuity of H , we have $H' = \mathcal{E}'$ on M^c , in particular (6) holds on M^c .

We show that $\chi(H(t)) \sim -H'(t)$. In fact,

$$\begin{aligned} \chi(H(t)) &\leq \chi(C(\|v\|^2 + E(u))) \\ &\leq C(\chi(\|v\|^2) + \chi(E(u))) \\ &= C(h(\|v\|) \|v\|^2 + E(u) h(\sqrt{E(u)})) \\ &\leq -CH'(t), \end{aligned}$$

where we applied monotonicity in the first line, C -sublinearity and property (K) in the second line (χ has these properties by Lemma 4 below), definition of χ in the third line and (6) in the last inequality. On the other hand, by Lemma 4 also the inverse inequalities in C -sublinearity and property (K) are valid, so we have

$$\begin{aligned} \chi(H(t)) &\geq \chi(c(\|v\|^2 + E(u))) \\ &\geq c(\chi(\|v\|^2) + \chi(E(u))) \\ &= c(h(\|v\|) \|v\|^2 + E(u) h(\sqrt{E(u)})) \\ &\geq -cH'(t), \end{aligned}$$

so $\chi(H(t)) \sim -H'(t)$ is proved.

Let $T = \sup\{t \geq 0 : H(t) > 0\}$. For any $t \in (0, T)$ we have proved

$$-\frac{d}{dt} \Phi_\chi(H(t)) = -\frac{H'(t)}{\chi(H(t))} \in [c, C].$$

Integrating this relation from t_0 to t we obtain

$$(8) \quad c(t - t_0) - \Phi_\chi(H(t_0)) \leq -\Phi_\chi(H(t)) \leq C(t - t_0) - \Phi_\chi(H(t_0)).$$

If $T < +\infty$, then we can see that $-\Phi_\chi(H(t))$ is bounded on $(0, T)$, hence $0 < \lim_{t \rightarrow T^-} H(t) = H(T)$, contradiction. Therefore, $T = +\infty$, (8) holds for all $t > 0$ and for t large enough we have

$$\tilde{c}t \leq c(t - t_0) - \Phi_\chi(H(t_0)) \leq -\Phi_\chi(H(t)) \leq C(t - t_0) - \Phi_\chi(H(t_0)) \leq \tilde{C}t.$$

Hence

$$c(-\Phi_\chi)^{-1}(\tilde{C}t) \leq H(t) \sim \mathcal{E}(u(t), v(t)) \leq C(-\Phi_\chi)^{-1}(\tilde{c}t),$$

which completes the proof of Theorem 1.

Lemma 3. Let $\psi(s) = s^2h(s)$ and $\tilde{\psi}(r) = \sup\{rs - \psi(s) : s \geq 0\}$ be the convex conjugate to ψ . Then there exists $C > 0$ such that $\tilde{\psi}(sh(s)) \leq Cs^2h(s)$ for all $s \geq 0$.

Proof. Since ψ is convex, the one-sided derivatives $\psi'_\pm(s) = s^2h'_\pm(s) + 2sh(s)$ are nondecreasing functions and the interval $[\psi'_-(s), \psi'_+(s)]$ is nonempty. Take $s_0 > 0$ arbitrarily and take $r \in [\psi'_-(s_0), \psi'_+(s_0)]$. Then the function $s \mapsto rs - \psi(s)$ attains its maximum in s_0 , hence $\tilde{\psi}(r) = rs_0 - s_0^2h(s_0)$. Since $r \geq \psi'_-(s_0) = s_0^2h'_-(s_0) + 2s_0h(s_0) \geq s_0h(s_0)$ and $\tilde{\psi}$ is increasing, we have $\tilde{\psi}(s_0h(s_0)) \leq \tilde{\psi}(r) = rs_0 - s_0^2h(s_0) \leq \psi'_+(s_0)s_0 - s_0^2h(s_0) = s_0^3h'_+(s_0) + 2s_0^2h(s_0) - s_0^2h(s_0) \leq (c + 2 - 1)s_0^2h(s_0)$. \square

Lemma 4. Function $\chi(s) = sh(\sqrt{s})$ is C -sublinear and it has property (K). Moreover, $\chi(s + t) \geq \frac{1}{2}(\chi(s) + \chi(t))$ for all $s, t > 0$ and for every $c > 0$ there exists $\tilde{c} > 0$ such that $\chi(cs) \geq \tilde{c}\chi(s)$.

Proof. Since h has property (K), we have for a fixed $K > 0$

$$\chi(Ks) = Ksh(\sqrt{K}\sqrt{s}) \leq KsC(\sqrt{K})h(\sqrt{s}) = KC(\sqrt{K})\chi(s).$$

So, χ has property (K) and since it is increasing, it is also C -sublinear. Since χ is increasing, we also have $\chi(s + t) \geq \chi(s)$, $\chi(s + t) \geq \chi(t)$ and therefore $\chi(s + t) \geq \frac{1}{2}(\chi(s) + \chi(t))$. From property (K) we have for any fixed $c > 0$

$$\chi(s) = \chi\left(\frac{1}{c}cs\right) \leq C\left(\frac{1}{c}\right)\chi(cs) = \frac{1}{\tilde{c}}\chi(cs)$$

and the last property is proven. \square

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