

Bifurcation Solutions of Fourth Order Non-linear Differential Equation Using a Local Method of Lyapunov –Schmidt

Zahraa A. Shawi*, Mudhir A. Abdul Hussain

Department of Mathematics, College of Education for Pure Sciences, University of Basrah,
Basra, Iraq.

*Corresponding author, E-mail: zahraa.math.msc@gmail.com

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Abstract

In this paper, the bifurcation solutions of the boundary condition problem has been studied by using the local method from Lyapunov-Schmidt. We reduce the bifurcation equation and make it in the form of Operator equation. In addition, the finite dimensional reduction theorem for the bifurcation equation is given by the nonlinear system of fourth order equations. We investigate the analysis system of the bifurcation equation, we also find the Discriminant set of corresponding to the nonlinear differential equation by using (Maple 2016) program. The classification of the equilibrium points of the Dynamical System are discussed. And the phase portrait of boundary condition problem is found in three dimensional.

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1. Introduction

There are many examples of bifurcation we find in in some sciences such as Mathematics, Engineering , Mechanics and Physics may be written as [1],

$$G(x, \lambda) = 0, x \in O \subset E, x \in X, \lambda \in R^n.$$

Where G is a nonlinear smooth Fredholm map of index zero, E and F are Banach spaces and O an open subset in E . For these problems, we are working on a method of reduction the equation (1) to finite dimensional equation,

$$\Phi(\tau, \lambda) = 0, \tau \in M \quad \dots (1)$$

M is a smooth finite-dimensional submanifold O , The reduction method of finite-dimensional introduced by Lyapunov [2], Schmidt [3], though this method, solution of equation(1). Vainberg [4], Sapronov[5,6] and Loginov [7] used the local method of Lyapunov – Schmidt on the conditions that equation(2) has all analytical and the topological properties of equation (1) (bifurcation diagram ,multiplicity, etc). Danilova [8], Gnezdilov [9], Darinskii [10], Shveriova [11], Abdul Hussain [12,13], Mohammed [14], and others they studied the theory of Fredholm functionals on Banach manifolds and its applications. Dariski [15] used the method of Lyapunov-Schmidt reduced to find bifurcation solutions of the problem,

$$\frac{d^4 u}{dx^4} + \alpha \frac{d^2 u}{dx^2} + \beta u + u^3 = 0,$$

With boundary condition, $u(0) = u(\pi) = u''(0) = u''(\pi) = 0, x \in [0, \pi]$, Abdul Hussain [12] has been studied the equation,

$$\frac{d^4 u}{dx^4} + \alpha \frac{d^2 u}{dx^2} + \beta u + u^2 = 0,$$

With boundary condition, $u(0) = u(\pi) = u''(0) = u''(\pi) = 0, x_1, x_2 \in [0,1]$,

Abdul Hussain [13] studied the following equation,

$$\frac{d^4 u}{dx^4} + \alpha \frac{d^2 u}{dx^2} + \beta u + u^3 = \psi,$$

With boundary condition, $u(0) = u(\pi) = u''(0) = u''(\pi) = 0$.

They demonstrated that the nonlinear system of two algebraic equations gives the bifurcation equation matching to the elastic beams equation.

Shanan [16] studied the following equation, in three dimension,

$$\delta \frac{d^4 z}{dx^4} + \alpha \frac{d^2 z}{dx^2} + \beta z + z^2 + z^3 = \psi,$$

With boundary condition, $z(0) = z(\pi) = z''(0) = z''(\pi) = 0$.



showed the bifurcation equation corresponding to above problem.

Resan [17] studied by used local method of Lyapunov-Schmidt reduction the following equation,

$$y'''' + \alpha y'' + \beta y + \gamma y'' + (y')^2 + y^2 + y^3 = 0$$

Bifurcation solutions for the fourth-order nonlinear differential equation, classify the equilibrium points and the phase portrait in two dimension.

Qaasim [18] studied by using local Lyapunov-Schmidt reduction the following equation,

$$\lambda_1 w'''' + \lambda_2 w'' + \lambda_3 (w w'' + (w')^2) + 3(w^2 w'' + 2w(w')^2) = 0$$

showed the bifurcation equation corresponding to above problem.

Sadiq [19] studied the imperfect bifurcation of traveling wave solutions by used Lyapunov-Schmidt reduction the following equation,

$$u_t - u_{t_{yy}} + 3uu_y + (2k + \epsilon_1(y - ct))u_y + \epsilon_2 u_{yy} = 2u_y u_{yy} + uu_{yyy}$$

showed the bifurcation equation corresponding to above problem and classify the equilibrium points and the phase portrait in two dimension.

Jassim [20] studied by used local method of Lyapunov-Schmidt reduction the following equation,

$$\frac{d^4 u}{dx^4} + \alpha \frac{d^2 u}{dx^2} + u + u^3 + u^5 = 0,$$

With the boundary conditions $u(0) = u(1) = u''(0) = u''(1)$, showed the bifurcation equation corresponding to above problem and classify the equilibrium points and the phase portrait in one dimension. In this paper we used the local method of Lyapunov-Schmidt to find the bifurcation solutions of non-linear differential equations of the fourth order in three parameters,

$$\alpha \frac{d^4 u}{dx^4} + \beta \frac{d^2 u}{dx^2} + \sigma u + u \frac{du}{dx} = 0 \quad \dots (2)$$

Equation (2) has been studied with the boundary conditions,

$$u(0) = u(\pi) = u''(0) = u''(\pi) \quad \dots (3)$$

We shall introduced basic definition.



Definition 1.1 [21]

Suppose that (E, M) are Banach spaces and a linear continuous operator $A: E \rightarrow M$. The operator A is called Fredholm operator, if the kernel of A , $(\ker(A))$ and the Cokernel of A , $(\text{Coker}(A))$ is finite dimensional. The Rang of A $(\text{Im}(A))$, is closed in M . The number $\dim(\text{Ker } A) - \dim(\text{Coker } A)$ is called Fredholm index of the operator A .

Theorem.1.1 [22]

Suppose E and M are two real Banach spaces and $F(u, \lambda)$ is a C^1 continuous map in a neighborhood of a point (u_0, λ_0) with a range in M such that $F(u_0, \lambda_0) = 0$ and the Fredholm operator $F_x(u_0, \lambda_0)$ is a linear Fredholm operator. Then each solutions (u, λ) of $F(u, \lambda) = 0$ near (u_0, λ_0) (with λ fixed) are in one-to-one correspondence with the solutions of a finite dimensional system of N_1 real variables and N_0 equations. Such that,

$$N_0 = \dim \text{Ker}(L) \text{ and } N_1 = \dim \text{Coker}(L), (L = F_x(u_0, \lambda_0)).$$

2. Reduction to Bifurcation Equation

An efficient method for studying equation (2) with the boundary conditions (3) is the Lyapunov-Schmidt method. By reducing equation (2) we will make it in the form of operator equation, that is,

$$f(u, \lambda) = \alpha \frac{d^4 u}{dx^4} + \beta \frac{d^2 u}{dx^2} + \sigma u + u \frac{du}{dx} \quad \dots (4)$$

where $F: E \rightarrow M$ is nonlinear Fredholm operator of index zero from Banach space E to Banach space M , $E = C^4([0, \pi], R)$ is the space of all continuous function that have derivative of order at most four, $M = C^0([0, \pi], R)$, $x \in [0, \pi]$. Is the space of all continuous functions and $u = u(x)$, $x \in [0, \pi]$, $\lambda = (\alpha, \beta, \sigma)$. the bifurcation solutions of equation (2) are corresponding to the bifurcation equation ,

$$f(u, \lambda) = 0 \quad \dots (5)$$

Now, we will prove the finite dimensional reduction theorem for the equation (5)

Theorem 2.1.

The bifurcation equation corresponding to the equation (5) is given by the following nonlinear system of three equations,

$$\begin{pmatrix} q_1 x_1 - A_1 x_1 x_2 - A_2 x_2 x_3 \\ q_2 x_2 + B_1 x_1^2 - B_2 x_1 x_3 \\ q_3 x_3 + x_1 x_2 \end{pmatrix} + o(|\tau|^3) + O(|\tau|^3)O(\gamma) = 0 \quad \dots (6)$$

where, $\tau = (x_1, x_2, x_3)$, $\lambda = (q_1, q_2, q_3) \in R^3$, $A_1 = \frac{1}{\sqrt{2\pi}}$, $A_2 = \sqrt{\frac{2}{\pi}}$, $B_1 = \frac{1}{\sqrt{2\pi}}$, $B_2 = \sqrt{\frac{2}{\pi}}$, $C = \frac{5}{\sqrt{2\pi}}$. Furthermore, the solutions of equation (5) are one-to-one correspondence with the solutions of the nonlinear.

Proof: Let $f(u, \lambda) = 0$

Now, the Frèchet derivative of nonlinear operator $f(u, \lambda)$ at the point $(0, \lambda)$ is;

$$f(u + th, \lambda) = \alpha \frac{d^4(u + th)}{dx^4} + \beta \frac{d^2(u + th)}{dx^2} + \delta(u + th) + (u + th) \frac{d(u + th)}{dx}$$

By differentiate f with respect to t and let $t = 0$, we get

$$\frac{\partial}{\partial t} f(0 + th, \lambda) = \alpha \frac{d^4 h}{dx^4} + \beta \frac{d^2 h}{dx^2} + \sigma h \quad \dots (7)$$

And hence the linearized equation corresponding to the equation(2) is given by, $\check{A}h = 0$; $h \in E$

$$\check{A} = \frac{\partial}{\partial t} f(0, \lambda) = \alpha \frac{d^4}{dx^4} + \beta \frac{d^2}{dx^2} + \sigma, \quad x \in [0, \pi], \quad h(0) = h(\pi) = h''(0) = h''(\pi) = 0$$

The solution of linearized equation which satisfied the boundary conditions is given by $e_p = c_p \sin(Px)$, $P = 1, 2, 3, \dots$, the characteristic equation corresponding to this solution is,

$$\alpha m^4 + \beta m^2 + \sigma = 0$$

This equation gives in the space of parameters (α, β, σ) characteristic planes l_p . The characteristic planes l_p consist of the points (α, β, σ) for which the linearized equation has non-zero solutions. The point of intersection of characteristic planes in the space of parameters (α, β, σ) is a bifurcation point. lead to bifurcation along the three modes

$$e_1 = c_1 \sin(x), \quad e_2 = c_2 \sin(2x), \quad e_3 = c_3 \sin(3x)$$

Where, $c_1 = c_2 = c_3 = \sqrt{\frac{2}{\pi}}$

This means that e_1, e_2 and e_3 are orthonormal basis in the null space $\ker(A)$.

Let $N = \ker(A) = \text{span}\{e_1, e_2, e_3\}$, then the space E can be decomposed in direct sum of two subspaces, N and the orthogonal complement of N ,

$$E = N \oplus N^\perp, \quad N^\perp = \left\{ \check{z} \in E : \int_0^\pi \check{z} e_p dx = 0, P = 1, 2, 3 \right\}$$

Similarly, the space M can be represented in the direct sum of two subspaces \check{N} , and the orthogonal complement to \check{N} . $M = \check{N} \oplus \check{N}^\perp$, $\check{N}^\perp = \left\{ \check{\omega} \in M : \int_0^\pi \check{\omega} e_p dx = 0, \text{ wherever, } P = \right.$



1,2,3}. There exist two projections $p: E \rightarrow N$ also, $(I - p): E \rightarrow N^\perp$ (I is the identity operator), such that, $pu = v$ and $(I - p)u = \check{Z}$

And hence every vector $u \in E$ can be written in the unique form, $u = v + \check{Z}$

$$v = \sum_{i=1}^3 x_i e_i \in N, \check{Z} \in N^\perp, x_i = \langle u, e_i \rangle$$

similarly, there exist two projections

$$Q: M \rightarrow \check{N} \text{ and } (I - Q): M \rightarrow \check{N}^\perp$$

such that $F(u, \lambda) = F_1(u, \lambda) + F_2(u, \lambda) = QF(u, \lambda) + (I - Q)F(u, \lambda)$,

$$F_1(u, \lambda) = QF(u, \lambda) = \sum_{i=1}^3 v_i(u, \lambda)e_i \in \check{N},$$

$$F_2(u, \lambda) = (I - Q)F(u, \lambda) \in \check{N}^\perp, \text{ when, } v_i(u, \lambda) = \langle F(u, \lambda), e_i \rangle$$

Accordingly, equation (5) can be written in the form, $QF(u, \lambda) = 0, (I - Q)F(u, \lambda) = 0$,

$$\text{or } QF(v + \check{Z}, \lambda) = 0, (I - Q)F(v + \check{Z}, \lambda) = 0,$$

By using implicit function theorem, there exists a smooth map $\Theta: N \rightarrow N^\perp$ (depending on λ)

such that $\Theta(u, \lambda) = \check{Z}$ and, $(I - Q)F(v + \Theta(v, \lambda), \lambda) = 0$.

To find the solution for $F(u, \lambda) = 0$ in the neighbourhood of the point $\check{U} = 0$, it is sufficient to find the solutions of the equation

$$QF(v + \Theta(v, \lambda), \lambda) = 0 \quad \dots (8)$$

This equation is called bifurcation equation for equation (5). This means, the bifurcation equation is $\Phi(\tau, \lambda) = 0, \tau = (x_1, x_2, x_3), \lambda = (\alpha, \beta, \sigma)$.

Where $\Phi(\tau, \lambda) = F_1(v + \Theta(v, \lambda), \lambda)$,

Equation (5) can be written in the form, $F(v + \check{Z}, \lambda) = A(v + \check{Z}) + K(v + \check{Z})$

Simple calculations show that, $K(v + \check{Z}) = Kv + \dots$ consists elements of \check{Z}

Hence, $F(v + \check{Z}, \lambda) = Av + uv' + \dots$ Where the dots denote the terms that consist of the element \check{Z} . Hence,

$$\Phi(\tau, \lambda) = QF(v + \check{Z}, \lambda) = \sum_{i=1}^3 \langle Av + uv', e_i \rangle = 0 \quad \dots (9)$$

By using the properties of the inner product $\langle \cdot, \cdot \rangle_H$ in Hilbert space $L_2([0, 1], R)$ and by some calculations of equation (9), implies that,

$$\langle Av + uv', e_1 \rangle e_1 + \langle Av + uv', e_2 \rangle e_2 + \langle Av + uv', e_3 \rangle e_3 = 0 \quad \dots (10)$$



By using the properties of the inner product we have,

$$\langle Av + uv', e_1 \rangle = \langle Av, e_1 \rangle + \langle uv', e_1 \rangle \quad \dots (11)$$

Where, $q_1 = Ae_1 = \vartheta_1(\lambda)e_1$, $q_2 = Ae_2 = \vartheta_2(\lambda)e_2$, $q_3 = Ae_3 = \vartheta_3(\lambda)e_3$

Substituting these results in (10) lead to,

$$\Phi(\tau, \lambda) = \begin{pmatrix} q_1x_1 - A_1x_1x_2 - A_2x_2x_3 \\ q_2x_2 + B_1x_1^2 - B_2x_1x_3 \\ q_3x_3 + Cx_1x_2 \end{pmatrix} + o(|\tau|^3) + O(|\tau|^3)O(\gamma) = 0 \quad \dots (12)$$

$$A_1 = \frac{1}{\sqrt{2\pi}}, \quad A_2 = \sqrt{\frac{2}{\pi}}, \quad B_1 = \frac{1}{\sqrt{2\pi}}, \quad B_2 = \sqrt{\frac{2}{\pi}}, \quad C = \frac{5}{\sqrt{2\pi}}$$

3. Analysis system of Bifurcation

Theorem (1.1) tell us that there is a one-to-one function corresponding between the solutions of equation (5) and the solutions of the equation $\Phi(\tau, \lambda) = 0$.

The equation $\Phi(\tau, \lambda) = 0$, is equivalent in the neighborhood of point zero to the equation,

$$\Phi_0(\tau, \lambda) = 0 \quad \dots (13)$$

$$\Phi_0(\tau, \lambda) = \begin{pmatrix} q_1x_1 - \frac{x_1x_2}{\sqrt{2\pi}} - \sqrt{\frac{2}{\pi}}x_2x_3 \\ q_2x_2 + \frac{x_1^2}{\sqrt{2\pi}} - \sqrt{\frac{2}{\pi}}x_1x_3 \\ q_3x_3 + \frac{5x_1x_2}{\sqrt{2\pi}} \end{pmatrix} \quad \dots (14)$$

where $q_1, q_2, q_3, \in R$.

This means the study of the bifurcation set of the equation $\Phi(\tau, \lambda) = 0$ is equivalent to the study bifurcation set of equation (13). The solutions of the equation (13) are degenerate on the surface given by the equation $|J| = 0$, where J is the Jacobean matrix from the system (14), so we used a program(Mathematics 11). The discriminant of the bifurcation set of equation (13) in three dimation is give by following surfaces, (in figure.1) $S_1.S_2.S_3 = 0$. where,



$$\left. \begin{aligned} S_1 &= q_1 q_2 q_3 \\ S_2 &= \left(-40q_1 q_2 q_3 + q_2 q_3^2 + \sqrt{q_2^2 q_3^3 (-40q_1 + q_3)} \right)^2 \\ S_3 &= \left(40q_1 q_2 q_3 + q_2 q_3^2 + \sqrt{q_2^2 q_3^3 (-40q_1 + q_3)} \right)^2 \end{aligned} \right\} \dots (15)$$

To find the Discriminant set of equation (13) so to we used a program (Maple 2016) we found that the discriminant of the bifurcation set in 2D of equation (13) in two dimension can be found by substituting each solution in the following equation in Fig.1.

$S_1 \cdot S_2 \cdot S_3 = 0$, we will install a value q_3 and then find every part of the Discriminant set in the $q_1 q_2$ - plans, in(figure.2).

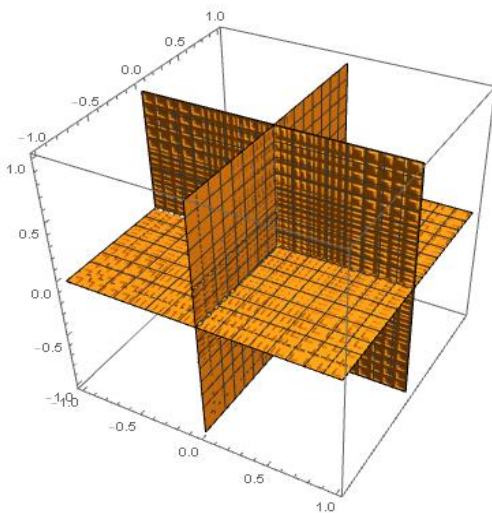


Fig. 1: Describe the Discriminant set in 3D of equation(11)

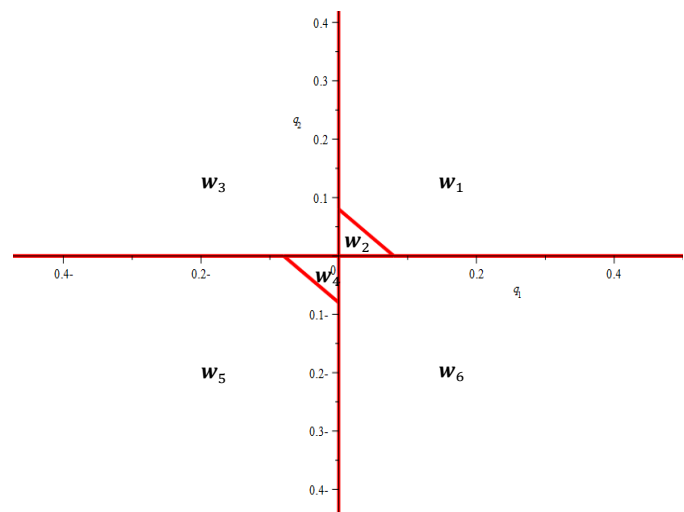


Fig. 2: Describe the Discriminant set in 2D of equation(11) by install a value q_3

In the $q_1 q_2$ - plans when $q_3 = 4$, The bifurcation set of equation (13) partitioned the plan of parameters into fifteen disjoint sets every set has a fixed number of solutions of equation (13). In the sets W_1 , W_2 and W_6 there are one solutions with topological indices 1. In the set W_3 there are three solutions with topological indices 1,-1,1. In the set W_4 there are three solutions with topological indices 1,-1,-1. . In the set W_5 there are five solutions with topological indices -1,-1,1,1,1.



4. Application for dynamical system

We noticed that the solutions of equation (13). Can be consider the equilibrium points of the dynamical system [23],

$$\begin{cases} \dot{x}_1 = q_1 x_1 - \frac{x_1 x_2}{\sqrt{2\pi}} - \sqrt{\frac{2}{\pi}} x_2 x_3 \\ \dot{x}_2 = q_2 x_2 + \frac{x_1^2}{\sqrt{2\pi}} - \sqrt{\frac{2}{\pi}} x_1 x_3 \\ \dot{x}_3 = q_3 x_3 + \frac{5x_1 x_2}{\sqrt{2\pi}} \end{cases} \quad \dots(16)$$

We can classify the (equilibrium points) of system (16). In the set W_1 we choose $q_1 = 3.801$, $q_2 = 8.088$ and $q_3 = 4$, for these values we have the following one real solution (equilibrium point) of system (16). $P_1 = (0, 0, 0)$, After testing the eigenvalues of the jacobian matrix of system (16) [4] at point we found that the point is Node stable. In the set W_2 we choose $q_1 = 0.145$, $q_2 = 0.063$ and $q_3 = 4$, for these values we have the following one real solution (equilibrium point) of system (16), $P_1 = (0, 0, 0)$. After testing the eigenvalues of the jacobian matrix of system (16) at point we found that the point P_1 is Node unstable. In the set W_3 we choose $q_1 = -0.192$, $q_2 = 0.745$ and $q_3 = 4$, for these values we have the following three real solution (equilibrium point) of system (16), $P_1 = (0, 0, 0)$

$$P_2 = (-1.0138262164618708, -0.355339999736443, -0.17965019541209865)$$

$$P_3 = (1.0138262164618674, -0.35533999973644215, 0.1796501954120981)$$

After testing the eigenvalues of the jacobian matrix of system (16) at all point we found that the point P_1 is Node unstable and P_2, P_3 are Focus unstable. In the set W_4 we choose $q_1 = -0.064$, $q_2 = -0.095$, and $q_3 = 4$, for these values we have the following one real solution (equilibrium point) of system (13), $P_1 = (0, 0, 0)$

$$P_2 = (0.311782, 1.23812, -0.192502), P_3 = (-0.311782, 1.23812, 0.192502)$$

After testing the eigenvalues of the jacobian matrix of system (16) at all point we found that the point P_1 Node stable and P_2, P_3 are saddle unstable. In the set W_5 we choose $q_1 = -4.015$, $q_2 = -15.296$ and $q_3 = 4$, for these values we have the following one real solution (equilibrium point) of system (16), $P_1 = (0, 0, 0)$

$$P_2 = (5.502413245751388, 3.717242789371301, -10.19985999166625)$$

$$P_3 = (-5.502413245751395, 3.717242789371305, 10.199859991666253)$$

$$P_4 = 7.807586722777821, -2.7145914795189023, 10.56918202020681$$

$$P_5 = -7.8075867227778355, -2.7145914795189063, -10.569182020206815$$



After testing the eigenvalues of the jacobian matrix of system (16) at all point we found that the point P_1 Node is stable and P_2, P_3 are saddle unstable and P_4, P_5 are focus unstable. In the set W_6 we choose $q_3 = 6.212$, $q_3 = -16.62$ and $q_3 = 4$, for these values we have the following one real solution (equilibrium point) of system (16), $P_1 = (0, 0, 0)$ After testing the eigenvalues of the jacobian matrix of system (16) at all point we found that the point P_1 saddle unstable. The phase portrait of system (16) in each set $W_i, (i=1, \dots, 6)$ is given below. All figures has been drawn Phase Patriot by program (Mathematica 11).

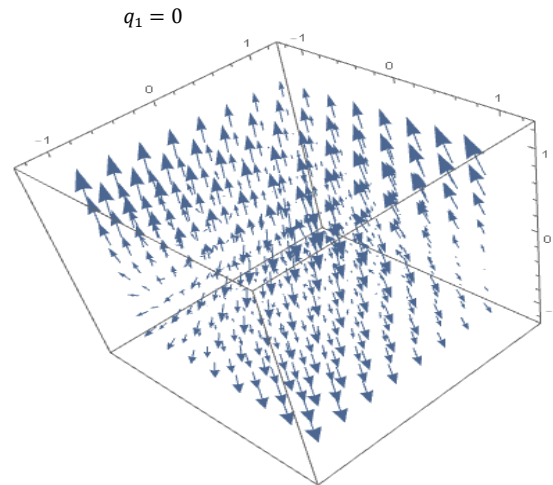
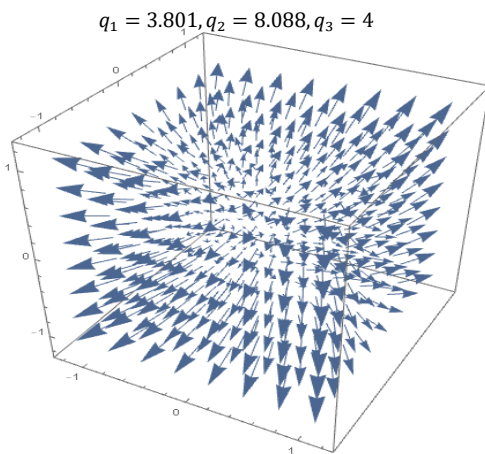
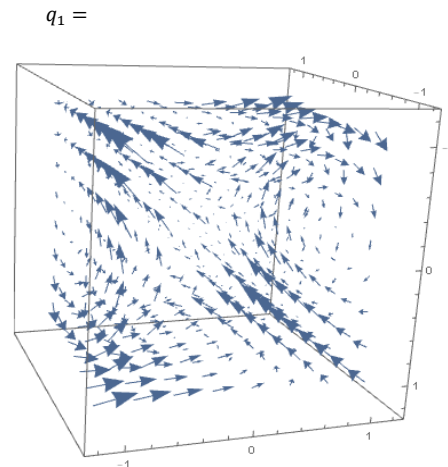
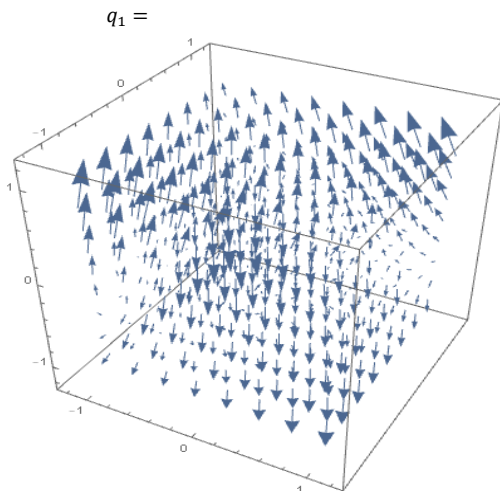
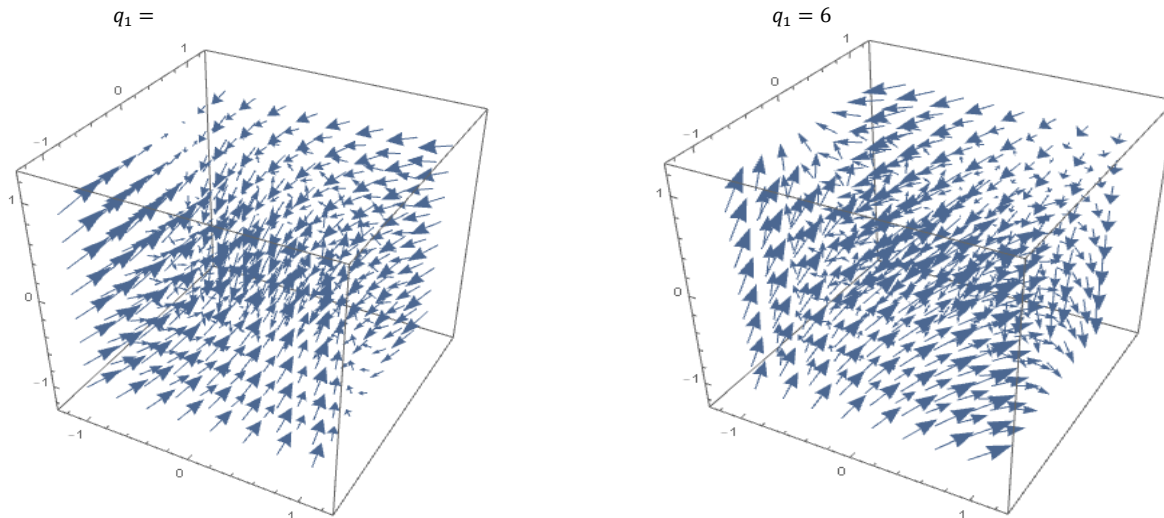


Fig. 3. The phase portrait for set W1





Conclusions

In this paper, we using the Lyapunov-Schmidt method locals to find bifurcation solutions of the in nonlinear equation. In this work we explain the search for solutions for the bifurcation of these boundary value problem (1), and we explained that the bifurcation equation corresponding to the problem (1), is calculated using nonlinear equations. We find the theoretical of the discriminative collection of the problem and get an engineering description of it (1), and we also have other outcomes. By means of the engineering drawings, there are six areas and all area has the number of solutions. There is a real solution in regions w_1, w_2, w_3, w_4, w_5 and w_6 , where there are only one real solutions for regions w_1, w_2 and w_6 and where there are three real solutions for regions w_3, w_4 , and where there are five real solutions for regions w_5 . And in the w_1 region there are one balance points (node stable) which means that there are one real solutions, And in the w_2 region there are one balance points (node unstable) which means that there are one real solutions, And in the w_3 region there are two balance points (node unstable and focus unstable) which means that there are two real solutions , And in the w_4, w_5 region there are two balance points (node stable and saddle unstable) which means that there are two real solutions, And in the w_6 region there are one balance points (saddle unstable) which means that there are one real solutions.

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حلول التفرع لمعادلة تفاضلية من الرتبة الرابعة باستخدام طريقة ليبانوف-شمدة المحلية

زهراء عبدالله شايي مظهر عبد الواحد عبد الحسين

جامعة البصرة , كلية التربية للعلوم الصرفة , قسم الرياضيات

البصرة, العراق

المستخلص

في هذا البحث درسنا باستخدام طريقة ليبانوف-شمدة المحلية (حلول التفرع للمعادلة التفاضلية اللاخطية من الرتبة الرابعة). اثبتنا ان معادلة التفرع (المجموعة المميزة) المقابلة لهذه المعادلة تعطي على شكل نظام لاخطي من ثلاث معادلات جبرية. كذلك وجدنا المعادلة المميزة لهذه المعادلة مع رسمها باستخدام برنامج (MAPLE) مع وصف هندسي لمخطط التفرع. وقمنا بتصنيف نقاط الاتزان (equilibrium points) في ثلاثة ابعاد, ثم رسمنا صورة المرحله للنظام الديناميكي (Phase Portrait) في ثلاث ابعاد.

