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Extended angle conditions for the study of the asymptotic behaviour of some continuous and discrete forced dynamical systems

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Abstract

In this paper we study the asymptotic behaviour of the bounded solution of the following forced system and its discretization

$$\varepsilon u'' + |u'|^{\alpha} u' + \nabla F(u) = g(t)$$

with conditions on F and g. We present similar forced angle conditions for both continuous and discrete cases, and then we apply it to examples from the literature.

Mathematics Subject Classification 2010 (MSC2010): 34E10, 37N30, 40A05, 35L05, 35L70, 65L07.

Key words: Angle condition, Lojasiewicz's inequality, Discretization, single limit-point convergence, stability, convergence rates.

1 Introduction

In this paper we study the asymptotic behaviour of the following differential equation and its discretization

$$\varepsilon u'' + |u'|^{\alpha} u' + \nabla F(u) = g(t), \tag{1}$$

where $F : \mathbb{R}^d \longrightarrow \mathbb{R}$, $g : \mathbb{R}_+ \longrightarrow \mathbb{R}^d$, $\varepsilon \ge 0$ and $\alpha \ge 0$. The main question that we want to deal with is whether a bounded solution of (1) or its implicit discretization converges to an equilibrium point. It is now well known that convergence or nonconvergence may occur.

There are some previous works in the literature on this subject in continuous situation:

- when $\varepsilon = 0$, $\alpha = 0$, F is analytic and g = 0 (see [20, 21]);

- when $\varepsilon = 1$, $\alpha = 0$, F is analytic and g = 0 (see [14, 13]);

- when $\varepsilon = 1$, $\alpha > 0$ is small enough, F is analytic and g = 0 (see [7]);

- when $\varepsilon = 1, \alpha > 0$ small enough, F is analytic and g in some sense in L^1 (see [5]).

There are also previous works in the discrete situation:

- when $\varepsilon = \alpha = 0$, $g_n = 0$ (g_n is a discretization of g) and F is analytic (see [1] for explicit discretization and [3, 22] for implicit discretization);

- when $\varepsilon = 1$, $\alpha = 0$, $g_n = 0$ and F is analytic (see [2]);

- when $\varepsilon = 1$, $\alpha = 0$, g_n is in l^2 and F is analytic (see [11]);
- when $\varepsilon = 1$, $\alpha > 0$ is small enough, $g_n = 0$ and F is analytic (see [18]);
- when $\varepsilon = 1$, $\alpha > 0$ small enough, g_n in some sense in l^1 and F is analytic (see [6]).

Note that convergence of bounded solutions does not always occur, as illustrated in [23, 19, 13, 17] in the continuous case and in [1] in the discrete case.

An important tool used to obtain the convergence is the so-called angle condition. Let us quickly review this approach. Equation (1) (with g = 0) can be written as a first-order system

$$\dot{u}(t) + \mathcal{F}(u(t)) = 0, \quad t \ge 0, \tag{2}$$

where $\mathcal{F} : \mathbb{R}^N \longrightarrow \mathbb{R}^N$ is a continuous function. Let $\mathcal{E} : \mathbb{R}^N \longrightarrow \mathbb{R}^N$ be a function of class C^1 .

If there exists $\sigma > 0$ such that

$$\forall u \in \mathbb{R}^N : \quad \langle \mathcal{E}'(u), \mathcal{F}(u) \rangle \ge \sigma \, \| \mathcal{E}'(u) \| \, \| \mathcal{F}(u) \|,$$

then we say that \mathcal{E} and \mathcal{F} satisfy an angle condition.

This condition first appeared in [1]. It proved that every solution of (1) with $\varepsilon = \alpha = 0$ et g = 0 satisfies this angle condition. Chill et al. [8] generalized this result for second order system by proving that every solution of (1) with $\varepsilon = 1$ and $\alpha = 0$, g = 0 satisfies this angle condition. Haraux and Jendoubi [13] propose the more general inequality

$$\exists \beta \ge 0 \mid \forall u \in \mathbb{R}^N : \quad \langle \mathcal{E}'(u), \mathcal{F}(u) \rangle \ge \sigma \, \| \mathcal{E}'(u) \|^{1+\beta} \| \mathcal{F}(u) \|.$$

to cover the case of equation (1) with $\alpha > 0$.

In this paper, we present similar forced angle conditions for both continuous and discrete cases (forced in the sense that $g \neq 0$), and then we apply it to examples from the literature. With these angle conditions (see (3) and (29)) and under the assumption that some energy satisfies the Lojasiewicz inequality, we give new proofs of our preceding results given in [6]. In order to do so, we prove two main abstract theorems (Theorem 2.2 and Theorem 3.2). Our proofs are inspired by the ideas in [9, 5, 11] for the continuous case and in [22, 11] for

the discrete case.

Note that the natural condition for a forced system is

$$\forall t \in \mathbb{R}_+: \quad -\frac{d}{dt} [\phi(u(t))] + Cf(t) \ge \sigma \left\| \nabla \phi(u(t)) \right\|^{\beta+1} \left\| u'(t) \right\|,$$

with $\phi \in C^1(\mathbb{R}^N, \mathbb{R})$ and $f \in C(\mathbb{R}_+, \mathbb{R}_+)$.

Let us also mention that, to our best knowledge, angle conditions in the forced case have never been used before.

This article is organized as follows:

Section 2 deals with the continuous case. In Subsection 2.1, we specify an abstract result for the continuous case. In Subsection 2.2, we apply the result of Subsection 2.1 to (1) with various cases depending on the values of ε and α .

Section 3 deals with the discrete case.

In Subsection 3.1, we specify an abstract result for the discrete case. In Subsection 3.2, we apply the result of Subsection 3.1 in an implicit discretization of (1) with various cases depending on the values of ε and α .

This method allows us to get the same results as in [11]. However, we obtain different results from those in [5]. It is not surprising, since our conditions on g are different from the ones in [5].

2 Continuous case

2.1 An abstract result

In this section we give the definition of an angle condition and we prove that functions satisfying this condition converge.

Definition 2.1. Let $\phi \in C^1(\mathbb{R}^N, \mathbb{R})$ and $f \in C(\mathbb{R}_+, \mathbb{R}_+)$.

We say that a function $x \in C^1(\mathbb{R}_+, \mathbb{R}^N)$ satisfies a forced continuous angle condition relative to ϕ and f if there exist constants C > 0, $\beta > 0$ and $\lambda > 0$ such that

$$\forall t \in \mathbb{R}_{+}: \quad -\frac{d}{dt}[\phi(x(t))] + Cf(t) \ge \lambda \left(\|\nabla \phi(x(t))\|^{\beta+2} + \|x'(t)\|^{\beta+2} \right).$$
(3)

We now state and prove the main result of this part:

Theorem 2.2. Let x be a function that satisfies a forced continuous angle condition relative to functions ϕ , f and constants C, β , λ . We assume that ϕ satisfies a Lojasiewicz-type inequality (see [20, 21]), that is, there exists $\theta \in (0, \frac{1}{2}]$ such that

$$\forall a \in \mathbb{R}^{N}, \exists \gamma_{a} > 0, \exists \sigma_{a} > 0 \mid \forall u \in \mathbb{R}^{N} : ||u - a|| < \sigma_{a}$$
$$\implies ||\nabla \phi(u)|| \ge \gamma_{a} |\phi(u) - \phi(a)|^{1-\theta},$$
(4)

and that there is a constant $\delta > 0$ such that f satisfies

$$\int_{0}^{+\infty} f(s)ds < +\infty \ and \ \sup_{t \in \mathbb{R}_{+}} \left(t^{1+\beta+\delta} \int_{t}^{+\infty} f(s)ds \right) < +\infty.$$
(5)

Assume also that $(\beta + 1)(1 - \theta) < 1$.

Then either $\lim_{t \to +\infty} ||x(t)|| = +\infty$, or there exists $x^* \in \mathbb{R}^N$ such that $\lim_{t \to +\infty} x(t) = x^*$. Precisely, in the second case there exists a constant A > 0 such that

$$\forall t > 0: \quad \|x(t) - x^*\| \le At^{-\mu} \text{ where } \mu = \min\left(\frac{1 - (1 - \theta)(\beta + 1)}{-1 + (1 - \theta)(\beta + 2)}, \frac{\delta}{\beta + 2}\right).$$
(6)

Remark 2.3. If ϕ satisfies (4) for some exponent $\theta \in (0, \frac{1}{2}]$, then, by changing σ and γ if necessary, it is easy to see that ϕ also satisfies (4) for every exponent $\theta' \in (0, \theta]$.

Proof. By modifying the constants θ, σ and γ in the inequality (4) (see Remark 2.3) we can assume that $\theta \in (\frac{\beta}{\beta+1}, \frac{1}{2})$ is small enough so that:

$$\frac{\delta}{\beta+2} \ge \frac{1 - (1 - \theta)(\beta + 1)}{-1 + (1 - \theta)(\beta + 2)}.$$

This clearly comes from the fact that $\frac{1}{2} \ge \theta > \frac{\beta}{\beta+1}$ and the study of the function $s \to \frac{1-(1-s)(\beta+1)}{-1+(1-s)(\beta+2)}$.

Using this last inequality, we observe that

$$\theta \le \frac{\beta + \frac{\delta(\beta+1)}{\beta+2}}{\beta + \delta + 1}.\tag{7}$$

Assume that $||x(t)|| \not\longrightarrow +\infty$ as $t \to +\infty$. Then x(t) has an accumulation point x^* in \mathbb{R}^N .

Let us define

$$\forall t \ge 0: \quad \psi(t) = \phi(x(t)) - \phi(x^*) + C \int_t^{+\infty} f(s) ds$$

Using (3), we get

$$\forall t \ge 0: \quad -\psi'(t) \ge \lambda \left(\|\nabla \phi(x(t))\|^{\beta+2} + \|x'(t)\|^{\beta+2} \right)$$

Then there exists a constant $\lambda' > 0$ such that

$$\forall t \ge 0: \quad -\psi'(t) \ge \lambda' \left(\|\nabla \phi(x(t))\| + \|x'(t)\| \right)^{\beta+2}.$$
(8)

The last inequality implies that ψ is nonincreasing. Moreover, since x^* is an accumulation point of x(t), it follows by continuity of ψ that $\psi(t)$ decreases towards 0. If there is t_0 such

that $\psi(t_0) = 0$, then ψ must be constant because $\psi(t)$ decreases towards 0. By using (8), we can therefore deduce that x is constant which proves the result in this case. Otherwise, without loss of generality we can assume that

$$\forall t \in \mathbb{R}_+: \quad 0 < \psi(t) \le 1 \text{ and } 0 \le C \int_t^{+\infty} f(s) ds \le 1.$$
(9)

For all $t \ge 0$ such that $||x(t) - x^*|| < \sigma_{x^*}$ (σ_{x^*} as in (4)), we have

$$\left(\psi(t)\right)^{1-\theta} \le \left|\phi(x(t)) - \phi(x^*)\right|^{1-\theta} + \left(C\int_{t}^{+\infty} f(s)ds\right)^{1-\theta}$$

We can apply the inequality (4) and we obtain

$$\left(\psi(t)\right)^{1-\theta} \leq C_1 \left\|\nabla\phi(x(t))\right\| + \left(C\int_t^{+\infty} f(s)ds\right)^{1-\theta}$$
(10)

where $C_1 = \frac{1}{\gamma_{x^*}}$. Let $\zeta = (\beta + 1)\theta - \beta$. We have $\zeta = 1 - (1 - \theta)(\beta + 1)$. From $\beta \in [0, \frac{\theta}{1 - \theta})$, it follows that

Now, let $\underline{t} \ge 0$ be such that $||x(\underline{t}) - x^*|| < \sigma_{x^*}$. We distinguish two cases. First case, we assume that

$$\|x'(\underline{t})\| + \|\nabla\phi(x(\underline{t})\| \le \left(C\int_{\underline{t}}^{+\infty} f(s)ds\right)^{1-\theta}.$$
(11)

Using (7) and (9), we obtain

$$\|x'(\underline{t})\| + \|\nabla\phi(x(\underline{t})\| \le \left(C\int_{\underline{t}}^{+\infty} f(s)ds\right)^{\frac{1+\frac{\delta}{\beta+2}}{\beta+\delta+1}}$$

Thanks to (5), there exists a constant $C_2 > 0$ such that

$$\|x'(\underline{t})\| \le C_2 \underline{t}^{-(1+\frac{\delta}{\beta+2})}.$$
(12)

Second case, we assume that

$$\|x'(\underline{t})\| + \|\nabla\phi(x(\underline{t}))\| > \left(C\int_{\underline{t}}^{+\infty} f(s)ds\right)^{1-\theta}.$$
(13)

Then combining (10) and (13), there exists a constant $C_3 > 0$ such that

$$\left(\psi(\underline{t})\right)^{1-\theta} \le C_3(\|x'(\underline{t})\| + \|\nabla\phi(x(\underline{t})\|).$$
(14)

We have

$$-\frac{d}{dt}\psi_{t=\underline{t}}^{\zeta} = -\zeta\psi'(\underline{t})(\psi(\underline{t}))^{\zeta-1}$$
$$= -\zeta\psi'(\underline{t})(\psi(\underline{t}))^{-(1-\theta)(\beta+1)}$$

By using (8) and (14) we obtain

$$-C_4 \frac{d}{dt} \psi^{\zeta}_{/t=\underline{t}} \geq \|x'(\underline{t})\| \tag{15}$$

with $C_4 = \frac{C_3^{\beta+1}}{\zeta \lambda'}$. So, in both cases for all t such that $||x(t) - x^*|| < \sigma_{x^*}$, we have

$$\|x'(t)\| \le -C_4 \frac{d}{dt} \psi^{\zeta}(t) + C_2 t^{-(1+\frac{\delta}{\beta+2})}.$$
(16)

Note that the function on the right-hand side is integrable on $(1, +\infty)$.

Now, let \overline{t} be sufficiently large such that

$$||x(\bar{t}) - x^*|| < \frac{\sigma_{x^*}}{2} \text{ and } C_4 \psi^{\zeta}(\bar{t}) + C_2 \int_{\bar{t}}^{+\infty} s^{-(1 + \frac{\delta}{\beta + 2})} ds < \frac{\sigma_{x^*}}{2}.$$
 (17)

Define

$$t^+ = \sup \{ t \ge \overline{t} : ||x(s) - x^*|| < \sigma_{x^*} \ \forall s \in [\overline{t}, t) \}.$$

Let us assume by contradiction that $t^+ < +\infty$, so that $||x(t^+) - x^*|| = \sigma_{x^*}$. For all $t \in [\bar{t}, t^+)$, estimate (16) is satisfied, and due to the choice of \bar{t} , we obtain

$$\left\| x(t) - x(\bar{t}) \right\| \le \int_{\bar{t}}^{t} \| x'(s) \| \, ds \le \frac{\sigma_{x^*}}{2}. \tag{18}$$

Applying the triangle inequality,

$$||x(t^+) - x^*|| \le ||x(t^+) - x(\bar{t})|| + ||x(\bar{t}) - x^*|| < \sigma_{x^*}.$$

This leads to a contradiction. Therefore, $t^+ = +\infty$, estimate (18) is valid for all $t \ge \overline{t}$, then $\int_{\overline{t}}^{+\infty} ||x'(s)|| ds < +\infty$ which implies that x(t) has a limit as t tends to infinity.

Now, we will prove the convergence rate (6).

We follow the ideas in [12]. We define

$$J_1 = \{t > 0 : (11) \text{ holds}\}$$
 and $J_2 = \{t > 0 : (13) \text{ holds}\}$

By (8) and (14), there exists a constant $C_5 > 0$ such that, for every $t \in J_2$

$$-\frac{d}{dt}\psi^{1-(1-\theta)(\beta+2)}(t) = -[1-(1-\theta)(\beta+2)]\psi'(t)(\psi(t))^{-(1-\theta)(\beta+2)}$$

$$\geq C_5.$$
(19)

To get (6), let us assume first that either $[t_0, +\infty) \subset J_1$ or $[t_0, +\infty) \subset J_2$ for some $t_0 > 0$. In the first case we have, for any $t \ge t_0$,

$$\begin{aligned} \|x(t) - x^*\| &\leq \int_{t}^{+\infty} \|x'(s)\| \, ds \\ &\leq \int_{t}^{+\infty} C_2 s^{-\left(1 + \frac{\delta}{\beta + 2}\right)} ds \\ &\leq C_6 t^{-\frac{\delta}{\beta + 2}}. \end{aligned}$$

If $[t_0, +\infty) \subset J_2$, we get by integrating (19) from t_0 to t.

$$\psi(t) \leq \left(C_5 \left(t - t_0 \right) + \left(\psi(t_0) \right)^{1 - (1 - \theta)(\beta + 2)} \right)^{\frac{-1}{-1 + (1 - \theta)(\beta + 2)}} \leq C_7 t^{\frac{-1}{-1 + (1 - \theta)(\beta + 2)}}.$$

Using (15) we get

$$\begin{aligned} \|x(t) - x^*\| &\leq \int_{t}^{+\infty} \|x'(s)\| \, ds \\ &\leq C_4 \, (\psi(t))^{\zeta} \\ &\leq C_4 C_7^{\zeta} t^{\frac{-\zeta}{-1 + (1-\theta)(\beta+2)}}. \end{aligned}$$

The case where neither J_1 nor J_2 contain a half-line must specifically be handled in order to finish the proof. Because J_2 is an open set by definition, there exists a countable family of disjoint open intervals (a_n, b_n) such that $J_2 = \bigcup_{n=0}^{\infty} (a_n, b_n)$.

Let us consider $t \in J_2$. Let n^* be the integer n such that $t \in (a_n, b_n)$. Note that t can be chosen such that $a_{n^*} \ge 1$. We get by integrating (19) from a_{n^*} to t

$$\psi(t) \leq \left(C_5 \left(t - a_{n^*} \right) + \left(\psi(a_{n^*}) \right)^{1 - (1 - \theta)(\beta + 2)} \right)^{\frac{-1}{-1 + (1 - \theta)(\beta + 2)}} \\ \leq \left(C_5 \left(t - a_{n^*} \right) + \left(\psi(a_{n^*}) \right)^{1 - (1 - \theta)(\beta + 2)} \right)^{\frac{-1}{-1 + (1 - \theta)(\beta + 2)}}$$

We obtain, by using (5), (10) and (11)

$$(\psi(a_{n^*}))^{1-\theta} \le \left(C_8 a_{n^*}^{-(1+\beta+\delta)}\right)^{(1-\theta)},$$

and, thus,

$$\psi(t) \le \left(C_5 \left(t - a_{n^*} \right) + \left(C_8^{1 - (1 - \theta)(\beta + 2)} a_{n^*}^{-(1 + \beta + \delta)(1 - (1 - \theta)(\beta + 2))} \right) \right)^{\frac{-1}{-1 + (1 - \theta)(\beta + 2)}}$$

From (7), it follows that

$$(1 + \beta + \delta)[-1 + (1 - \theta)(\beta + 2)] \ge 1.$$

Replacing C_5 by $C'_5 = \min\left(C_5, C_8^{1-(1-\theta)(\alpha+2)}\right)$, we obtain $\psi(t) \le (C'_5 t)^{\frac{-1}{-1+(1-\theta)(\beta+2)}}.$

Note that this last inequality holds for every $t \in (a_{n^*}, \infty) \cap J_2$. We have, according to (12) and (15), for every $t > a_{n^*}$

$$\begin{aligned} \|x(t) - x^*\| &\leq \int_{(t,+\infty)\cap J_1} \|x'(s)\| \, ds + \int_{(t,+\infty)\cap J_2} \|x'(s)\| \, ds \\ &\leq \int_{(t,+\infty)\cap J_1} C_2 s^{-(1+\frac{\delta}{\beta+2})} ds + \int_{(t,+\infty)\cap J_2} -C_4 \frac{d}{ds} \psi^{\zeta}(s) ds \\ &\leq C_6 t^{-\frac{\delta}{\beta+2}} + C_4 (C_5' t)^{\frac{-\zeta}{-1+(1-\theta)(\beta+2)}}. \end{aligned}$$

We, therefore, obtain the convergence rate (6) again.

2.2 Applications

In this section, we implement our approach on the following examples of continuous functions.

Let $F : \mathbb{R}^d \longrightarrow \mathbb{R}$ be a C^2 function. We define

$$S = \left\{ u^{\star} \in \mathbb{R}^d / \nabla F(u^{\star}) = 0 \right\}.$$

We assume that:

$$\exists \theta \in (0, \frac{1}{2}] \ \forall u^* \in S \ \exists r_a > 0 \ \exists c_a > 0 \ | \ \forall u \in \mathbb{R}^d : \|u - u^*\| < r_a \\ \Longrightarrow \|\nabla F(u)\| \ge c_a |F(u) - F(u^*)|^{1-\theta}.$$
(20)

Proposition 2.4 ([18]). The Assumption (20) holds if one of the following two cases is satisfied:

- F is a polynomial function, or

- F is analytic and S is a compact set.

2.2.1 A first order gradient system

We consider the differential system:

$$U'(t) + \nabla F(U(t)) = g(t) \tag{21}$$

where $g: \mathbb{R}_+ \longrightarrow \mathbb{R}^d$ is a continuous function.

Theorem 2.5. Let $U \in W^{1,\infty}(\mathbb{R}_+, \mathbb{R}^d)$ be a function which satisfies (21), and assume that there exists a constant $\delta > 0$ such that g satisfies

$$\int_{0}^{+\infty} \|g(s)\|^2 \, ds < +\infty \text{ and } \sup_{t \in \mathbb{R}_+} \left(t^{1+\delta} \int_{t}^{+\infty} \|g(s)\|^2 \, ds \right) < +\infty.$$

Then there exists $U^* \in \mathbb{R}^d$ such that $\lim_{t \to +\infty} U(t) = U^*$. Moreover, there exists a constant A > 0 such that for all t > 0, we have

$$||U(t) - U^*|| \le At^{-\mu} \text{ where } \mu = \min\left(\frac{\theta}{1 - 2\theta}, \frac{\delta}{2}\right).$$

Proof. We define $\phi := F$, x := U, $f := ||g||^2$ and $\beta = 0$. We have for all $t \ge 0$:

$$\begin{aligned} -\frac{d}{dt}\phi(x(t)) + \frac{1}{2}f(t) &= -\langle \nabla F(U(t)), U'(t) \rangle + \frac{1}{2} \langle g(t), g(t) \rangle \\ &= -\langle \nabla F(U(t)), U'(t) \rangle + \frac{1}{2} \langle U'(t) + \nabla F(U(t)), U'(t) + \nabla F(U(t)) \rangle \\ &= \frac{1}{2} \left(\|\nabla F(U(t))\|^2 + \|U'(t)\|^2 \right) \\ &= \frac{1}{2} \left(\|\nabla \phi(x(t))\|^{\beta+2} + \|x'(t)\|^{\beta+2} \right). \end{aligned}$$

Then the function x satisfies (3) with the function ϕ and the statement follows from Theorem 2.2.

2.2.2 A second order gradient system

We consider the differential system:

$$U''(t) + \|U'(t)\|^{\alpha} U'(t) + \nabla F(U(t)) = g(t)$$
(22)

where $1 > \alpha > 0$ and $g : \mathbb{R}_+ \longrightarrow \mathbb{R}^d$ is a continuous function.

Theorem 2.6. Let $U \in W^{2,\infty}(\mathbb{R}_+, \mathbb{R}^d)$ be a function which satisfies (22), and assume that (i) $\alpha \in (0, \frac{\theta}{1-\theta})$, (ii) there exists a constant α constant $\delta > 0$ such that g satisfies

$$\int_{0}^{+\infty} \|g(s)\| \, ds < +\infty \text{ and } \sup_{t \in \mathbb{R}_+} \left(t^{1+\alpha+\delta} \int_{t}^{+\infty} \|g(s)\| \, ds \right) < +\infty$$

Then there exists $U^* \in \mathbb{R}^d$ such that $\lim_{t \to +\infty} U(t) = U^*$. Moreover, there exists a constant A > 0 such that for all t > 0, we have

$$||U(t) - U^*|| \le At^{-\mu} \text{ where } \mu = \min\left(\frac{1 - (1 - \theta)(\alpha + 1)}{-1 + (1 - \theta)(\alpha + 2)}, \frac{\delta}{\alpha + 2}\right).$$

Proof. We define

$$\phi_{\varepsilon}(u,v) = \frac{1}{2} \|v\|^2 + F(u) + \varepsilon \|\nabla F(u)\|^{\alpha} \langle \nabla F(u), v \rangle,$$
(23)

x = (U, U'), f = ||g|| and $\beta = \alpha$. Using [5] and the fact that (U, U') is bounded, we can find $\varepsilon = \overline{\varepsilon} > 0$ small enough such that there exists constant $\gamma > 0$ satisfying

$$-\frac{d}{dt}\phi_{\overline{\varepsilon}}(x(t)) + C \|g(t)\| \geq \gamma \left[\|U'(t)\| + \|\nabla F(U(t))\|\right]^{\alpha+2}.$$
(24)

Let us show that x satisfies (3) with the function $\phi_{\overline{\epsilon}}$. We have

$$\nabla \phi_{\overline{\varepsilon}}(u,v) = \left(\begin{array}{c} \nabla F(u) + \overline{\varepsilon} \| \nabla F(u) \|^{\alpha} \nabla^2 F(u) \cdot v + \overline{\varepsilon} \alpha \| \nabla F(u) \|^{\alpha-2} \langle \nabla F(u), v \rangle \nabla^2 F(u) \cdot \nabla F(u) \\ v + \overline{\varepsilon} \| \nabla F(u) \|^{\alpha} \nabla F(u) \end{array} \right).$$

Since (U, U') is bounded, there exists a constant $C_9 > 0$ such that

$$\forall t \in \mathbb{R}_+: \quad \|\nabla \phi_{\overline{\varepsilon}}(x(t))\| \le C_9[\|U'(t)\| + \|\nabla F(U(t))\|].$$
(25)

On the other hand

$$\begin{aligned} \|x'(t)\| &= \|(U'(t), U''(t))\| \\ &= \|(U'(t), -\|U'\|^{\alpha} - \nabla F(U(t)) + g(t))\| \\ &\leq C_{10}[\|U'(t)\| + \|\nabla F(U)\|] \end{aligned}$$

where we used the fact that U' and g are bounded. By combining this last inequality with (24) and (25), we get that x satisfies (3). Now, let us show that $\phi_{\overline{\varepsilon}}$ satisfies (4). Let $B \subset \mathbb{R}^d \times \mathbb{R}^d$ be a ball containing $\{(U(t), U'(t)), t \in \mathbb{R}_+\}$. We have $\forall (u, v) \in B$

$$\begin{aligned} \|\nabla\phi_{\overline{\varepsilon}}(u,v)\| \\ &= \|\nabla F(u) + \overline{\varepsilon}\|\nabla F(u)\|^{\alpha}\nabla^{2}F(u) \cdot v + \overline{\varepsilon}\alpha\|\nabla F(u)\|^{\alpha-2}\langle\nabla F(u),v\rangle\nabla^{2}F(u) \cdot \nabla F(u)\| \\ &+ \|v + \overline{\varepsilon}\|\nabla F(u)\|^{\alpha}\nabla F(u)\| \\ &\geq \|\nabla F(u)\| - \overline{\varepsilon}\|\|\nabla F(u)\|^{\alpha}\nabla^{2}F(u) \cdot v + \overline{\varepsilon}\alpha\|\nabla F(u)\|^{\alpha-2}\langle\nabla F(u),v\rangle\nabla^{2}F(u) \cdot \nabla F(u)\| \\ &+ \|v\| - \overline{\varepsilon}\|\|\nabla F(u)\|^{\alpha}\nabla F(u)\| \end{aligned}$$

$$\geq (1 - \overline{\varepsilon}C_{11})[||v|| + ||\nabla F(u)||].$$

By choosing a smaller value for $\overline{\varepsilon} > 0$, there exists $\rho > 0$ such that

$$\forall (u,v) \in B \qquad \|\nabla \phi_{\overline{\varepsilon}}(u,v)\| \ge \rho[\|v\| + \|\nabla F(u)\|].$$
(26)

If (a,b) is not a critical point of $\phi_{\overline{\varepsilon}}$, then, using the continuity of $\phi_{\overline{\varepsilon}}$, it is evident that $\phi_{\overline{\varepsilon}}$ satisfies (4).

Consider $(a, b) \in B$ to be a critical point of $\phi_{\overline{e}}$. Then $\nabla F(a) = 0$ and b = 0. By (20)

$$\exists r_a > 0 \ \exists c_a > 0 \ \forall u \in \mathbb{R}^d : \ \|u - a\| < r_a \Longrightarrow \|\nabla F(u)\| \ge c_a |F(u) - F(a)|^{1-\theta}.$$
(27)

Applying the Cauchy-Schwarz inequality, we obtain

$$[\phi_{\overline{\varepsilon}}(u,v) - \phi_{\overline{\varepsilon}}(a,0)]^{1-\theta} = \left[\frac{1}{2} \|v\|^2 + F(u) - F(a) + \overline{\varepsilon} \|\nabla F(u)\|^{\alpha} \langle \nabla F(u), v \rangle \right]^{1-\theta}$$

$$\leq \|v\|^{2(1-\theta)} + |F(u) - F(a)|^{1-\theta} + \|\nabla F(u)\|^{(\alpha+1)(1-\theta)} \|v\|^{1-\theta}.$$
 (28)

By using Young's inequality, we get

$$\|\nabla F(u)\|^{(\alpha+1)(1-\theta)}\|v\|^{1-\theta} \le \|\nabla F(u)\| + \|v\|^{\frac{1-\theta}{\theta-\alpha(1-\theta)}}.$$

Hence

$$[\phi_{\overline{\varepsilon}}(u,v) - \phi_{\overline{\varepsilon}}(a,0)]^{1-\theta} \le ||v||^{2(1-\theta)} + |F(u) - F(a)|^{1-\theta} + ||\nabla F(u)|| + ||v||^{\frac{1-\theta}{\theta - \alpha(1-\theta)}}.$$

Using (27) and the fact that $2(1 - \theta)$ and $\frac{1-\theta}{\theta - \alpha(1-\theta)}$ are larger than 1, we obtain for all $(u, v) \in B$ with $||v|| \le 1$ and $||u - a|| < r_a$

$$\begin{split} [\phi_{\overline{\varepsilon}}(u,v) - \phi_{\overline{\varepsilon}}(a,0)]^{1-\theta} &\leq \|v\| + |F(u) - F(a)|^{1-\theta} + \|\nabla F(u)\| + \|v\| \\ &\leq \left(2 + \frac{1}{c_a}\right) [\|\nabla F(u)\| + \|v\|] \\ &\leq \sup_{\text{by (26)}} \frac{1}{\rho} \left(2 + \frac{1}{c_a}\right) \|\nabla \phi_{\overline{\varepsilon}}(u,v)\| \quad . \end{split}$$

Then the function x satisfies (3) with the function $\phi_{\overline{\epsilon}}$ and the statement follows from Theorem 2.2.

Remark 2.7. In [11], the equation (22) was studied with $\alpha = 0$, where it was assumed that F satisfies (20) and g satisfies $\int_{0}^{+\infty} ||g(s)||^2 ds < +\infty$ and

 $\sup_{t \in \mathbb{R}_+} \left(t^{1+\delta} \int_t^{+\infty} ||g(s)||^2 ds \right) < +\infty.$ By considering ϕ_{ε} defined by (23) with $\alpha = 0$ and using [11] and following the same proof as in the previous section, we get the same convergence result as in the previous theorem with $\alpha = 0$

3 Discrete case

3.1 An abstract result

In this section we prove an abstract theorem for the discrete case. For this we define the angle condition and we prove that sequences satisfying this condition converge.

Definition 3.1. Let $\phi \in C^1(\mathbb{R}^N, \mathbb{R})$ and $(f_n)_{n \in \mathbb{N}}$ be a non-negative sequence. We say that a sequence (x_n) of elements of \mathbb{R}^N satisfies a forced discretized angle condition relative to ϕ and $(f_n)_{n \in \mathbb{N}}$ if there exist constants C > 0, $\beta \ge 0$ and $\lambda > 0$ such that

$$\forall n \in \mathbb{N}: \quad \phi(x_n) - \phi(x_{n+1}) + Cf_{n+1} \ge \lambda [\|\nabla \phi(x_{n+1})\|^{\beta+2} + \|x_{n+1} - x_n\|^{\beta+2}].$$
(29)

We now state and prove the main result of this part:

Theorem 3.2. Let (x_n) be a sequence that satisfies a forced discretized angle condition relative to function ϕ , sequence (f_n) and constants C, β , λ . We assume that ϕ satisfies a Lojasiewicz-type inequality, that is, there exists $\theta \in (0, \frac{1}{2}]$ such that

$$\forall a \in \mathbb{R}^N, \exists \gamma_a > 0, \exists \sigma_a > 0 \mid \forall u \in \mathbb{R}^N : \|u - a\| < \sigma_a \Longrightarrow \|\nabla \phi(u)\| \ge \gamma_a \left|\phi(u) - \phi(a)\right|^{1-\theta}$$
(30)

and that there is a constant $\delta > 0$ such that (f_n) satisfies

$$\sum_{k=0}^{+\infty} f_k < \infty \text{ and } \sup_{n \in \mathbb{N}} \left(n^{1+\delta+\beta} \sum_{k=n}^{+\infty} f_k \right) < \infty.$$
(31)

Additionally, we assume that $(\beta + 1)(1 - \theta) < 1$. Then either $\lim_{n \to +\infty} ||x_n|| = +\infty$, or there exists $x^* \in \mathbb{R}^N$ such that $\lim_{n \to +\infty} x_n = x^*$. Precisely, in the second there exists a constant A > 0 such that

$$\forall n \in \mathbb{N}^*: ||x_n - x^*|| \le An^{-\mu} \text{ where } \mu = \min\left(\frac{1 - (1 - \theta)(\beta + 1)}{-1 + (1 - \theta)(\beta + 2)}, \frac{\delta}{\beta + 2}\right).$$
 (32)

Proof. We recall that it can be assumed that $\theta \in (\frac{\beta}{\beta+1}, \frac{1}{2})$ satisfies

$$\frac{\delta}{\beta+2} \ge \frac{1 - (1 - \theta)(\beta + 1)}{-1 + (1 - \theta)(\beta + 2)}.$$

So that

$$\theta \le \frac{\beta + \frac{\delta(\beta+1)}{\beta+2}}{\beta + \delta + 1}.$$
(33)

Now we assume that $\lim_{n \to +\infty} ||x_n|| \neq +\infty$. The sequence (x_n) then admits an accumulation point x^* .

Let for all $n \in \mathbb{N}$:

$$\psi_n = \phi(x_n) - \phi(x^*) + C \sum_{k=n+1}^{+\infty} f_{k+1}.$$

Using (29), we get

$$\psi_n - \psi_{n+1} \ge \lambda (\|\nabla \phi(x_{n+1})\|^{\beta+2} + \|x_{n+1} - x_n\|^{\beta+2}).$$
(34)

Then there exists a constant $\lambda' > 0$ such that

$$\psi_n - \psi_{n+1} \ge \lambda' (\|\nabla \phi(x_{n+1})\| + \|x_{n+1} - x_n\|)^{\beta+2}.$$
(35)

So that $(\psi_n)_n$ is nonincreasing. Let $n_k \longrightarrow +\infty$ such that $x_{n_k} \longrightarrow x^*$. We clearly have $\psi_{n_k} \longrightarrow 0$ as $k \longrightarrow +\infty$. So $\psi_n \longrightarrow 0$ as $n \longrightarrow +\infty$ and $\psi_n \ge 0$ for all $n \ge 0$. Without loss of generality we assume that

$$\forall n \in \mathbb{N}: \quad 0 \le \psi_n \le 1 \text{ and } 0 \le C \sum_{k=n+1}^{+\infty} f_{k+1} \le 1.$$
(36)

We have, since $0 < \theta < 1$,

$$(\psi_{n+1})^{1-\theta} \leq |\phi(x_{n+1}) - \phi(x^*)|^{1-\theta} + \left(C\sum_{k=n+1}^{+\infty} f_{k+1}\right)^{(1-\theta)}.$$
 (37)

If $||x_{n+1} - x^*|| < \sigma_{x^*}$ (σ_{x^*} as in (30)), we can apply the inequality (30) and we obtain from (37)

$$(\psi_{n+1})^{1-\theta} \le C_1 \|\nabla\phi(x_{n+1})\| + \left(C\sum_{k=n+1}^{+\infty} f_{k+1}\right)^{(1-\theta)}$$
(38)

where $C_1 = \frac{1}{\gamma_{x^*}}$. We recall that

$$\zeta = (\beta + 1)\theta - \beta.$$

We have

$$\begin{split} \zeta - \frac{1}{\beta + 2} &= \frac{\left(\beta + 1\right)\left(\beta + 2\right)\theta - \beta\left(\beta + 2\right) - 1}{\beta + 2} \\ &\leq \frac{\frac{1}{2}(\beta + 1)\left(\beta + 2\right) - \beta\left(\beta + 2\right) - 1}{\beta + 2} \\ &= \frac{-\frac{1}{2}\left(\beta^2 + \beta\right)}{\beta + 2} \\ &\leq 0, \end{split}$$

so that

$$0 < \zeta \le \frac{1}{\beta + 2}.\tag{39}$$

Now, consider $n \in \mathbb{N}^*$ such that $||x_{n+1} - x^*|| < \sigma_{x^*}$. First case, we assume that

$$\|x_{n+1} - x_n\| + \|\nabla\phi(x_{n+1})\| \le \left(C\sum_{k=n+1}^{+\infty} f_{k+1}\right)^{1-\theta}.$$
(40)

Using (33) and (36), we obtain

$$||x_{n+1} - x_n|| + ||\nabla \phi(x_{n+1})|| \le \left(C\sum_{k=n+1}^{+\infty} f_{k+1}\right)^{\frac{1+\frac{\delta}{\beta+2}}{\beta+\delta+1}}$$

Thanks to (31), there is a constant $C_2 > 0$ such that

$$\|x_{n+1} - x_n\| \le C_2 n^{-(1 + \frac{\delta}{\beta + 2})}.$$
(41)

Second case, we assume that

$$||x_{n+1} - x_n|| + ||\nabla\phi(x_{n+1})|| > \left(C\sum_{k=n+1}^{+\infty} f_{k+1}\right)^{1-\theta}.$$
(42)

As in [22] and [11], we distinguish two cases:

- If $\psi_{n+1} \leq \psi_n/2$, according to (34), there holds

$$\|x_{n+1} - x_n\| \leq \left(\frac{1}{\lambda}\right)^{\frac{1}{\beta+2}} [\psi_n - \psi_{n+1}]^{\frac{1}{\beta+2}}$$

$$\leq \left(\frac{1}{\lambda}\right)^{\frac{1}{\beta+2}} [\psi_n]^{\zeta}$$

$$\leq C_3 \left[(\psi_n)^{\zeta} - (\psi_{n+1})^{\zeta}\right], \qquad (43)$$

where

$$C_3 = \left(\frac{1}{\lambda}\right)^{\frac{1}{\beta+2}} (1-2^{-\zeta})^{-1}.$$

- If $\psi_{n+1} > \psi_n/2$, we have

$$(\psi_{n})^{\zeta} - (\psi_{n+1})^{\zeta} = \int_{\psi_{n+1}}^{\psi_{n}} \zeta s^{\zeta-1} ds$$

$$\geq \zeta (\psi_{n})^{\zeta-1} [\psi_{n} - \psi_{n+1}]$$

$$\geq \zeta 2^{\zeta-1} (\psi_{n+1})^{\zeta-1} [\psi_{n} - \psi_{n+1}]. \qquad (44)$$

Let us estimate $(\psi_{n+1})^{\zeta-1}$ from the below. Combining (38) and (42), there exists a constant $C_4 > 0$ such that

$$(\psi_{n+1})^{1-\theta} \le C_4(\|x_{n+1} - x_n\| + \|\nabla\phi(x_{n+1})\|)$$
(45)

then

$$(\psi_{n+1})^{1-\zeta} = (\psi_{n+1})^{(1-\theta)(\beta+1)} \le C_4^{\beta+1} (\|x_{n+1} - x_n\| + \|\nabla\phi(x_{n+1})\|)^{\beta+1}.$$
(46)

Using (35) together with (44) and (46), we obtain

$$(\psi_n)^{\zeta} - (\psi_{n+1})^{\zeta} \ge \frac{\zeta 2^{\zeta - 1}}{C_4^{\beta + 1}} \lambda' \| x_{n+1} - x_n \|.$$
(47)

By combining (41) and (43) and (47), we can deduce that for all $n \ge 0$ such that $||x_{n+1} - x^*|| < \sigma_{x^*}$

$$\|x_{n+1} - x_n\| \le C_2 n^{-(1+\frac{\delta}{\beta+2})} + C_5 \left[(\psi_n)^{\zeta} - (\psi_{n+1})^{\zeta} \right]$$
(48)

where

$$C_5 = \max\left(\frac{C_4^{\beta+1}}{\zeta 2^{\zeta-1}\lambda'}, C_3\right).$$

Let $n_0 \in \mathbb{N}^*$ be sufficiently large such that

$$||x_{n_0} - x^*|| < \frac{\sigma_{x^*}}{3}$$

and

$$C_2 \sum_{n=n_0}^{+\infty} n^{-(1+\frac{\delta}{\beta+2})} + C_5 \left(\psi_{n_0}\right)^{\zeta} < \frac{\sigma_{x^*}}{3}.$$
(49)

We define $N_0 \ge n_0$ the largest integer such that $||x_n - x^*|| < \frac{2\sigma_{x^*}}{3}$ for all $n_0 \le n \le N_0$ (we take $N_0 = +\infty$ if $||x_n - x^*|| < \frac{2\sigma_{x^*}}{3}$ for all $n \ge n_0$).

Suppose, by contradiction, that $N_0 < +\infty$. According to (34), we obtain

$$\begin{aligned} \|x_{N_{0}+1} - x^{*}\| &\leq \|x_{N_{0}+1} - x_{N_{0}}\| + \|x_{N_{0}} - x^{*}\| \\ &\leq C_{3} \left(\psi_{N_{0}}\right)^{\frac{1}{\beta+2}} + \|x_{N_{0}} - x^{*}\| \\ &\leq C_{3} \left(\psi_{n_{0}}\right)^{\frac{1}{\beta+2}} + \|x_{N_{0}} - x^{*}\| \\ &\leq C_{5} \left(\psi_{n_{0}}\right)^{\zeta} + \|x_{N_{0}} - x^{*}\| \\ &\leq \sigma_{x^{*}}, \end{aligned}$$

where we used (49) and the fact that $(\psi_n)_n$ is nonincreasing. Thus, we can apply (48) for all $n \in \{n_0, ..., N_0\}$ and summing from $n = n_0$ to $n = N_0$, we get

$$\sum_{n=n_0}^{N_0} \|x_{n+1} - x_n\| \leq C_2 \sum_{n=n_0}^{+\infty} n^{-(1+\frac{\delta}{\beta+2})} + C_5 (\psi_{n_0})^{\zeta} < \frac{\sigma_{x^*}}{3}.$$
(50)

So, $||x_{N_0+1} - x^*|| \leq \frac{\sigma_{x^*}}{3} + ||x_{n_0} - x^*|| < \frac{2\sigma_{x^*}}{3}$, which contradicts the definition of N_0 . As a result, $N_0 = +\infty$, estimate (50) remains true, and the sequence $(x_n)_n$ converges to x^* .

Now, we will prove the convergence rate (32). If $\psi_n = 0$ for some $n_0 \in \mathbb{N}$, then $\psi_n = 0$ for $n \ge n_0$ and by using (35) we obtain that $x_{n+1} = x_n$ for $n \ge n_0$, we deduce $x_n = x^*$ for n large enough and (32) is clearly true. Now, we assume that $\psi_n > 0$ for all $n \ge 0$ and let $n_0 \in \mathbb{N}^*$ large enough so that $||x_{n+1} - x^*|| < \sigma$ for all $n \ge n_0$. Let us define

$$J_1 = \{n \ge n_0 : (40) \text{ holds}\}$$
 and $J_2 = \{n \ge n_0 : (42) \text{ holds}\}$.

We remark that J_1 and J_2 are disjoint and $J_1 \cup J_2 = \{n \ge n_0\}$. Let $n \in J_2$. If $\psi_{n+1} \le \frac{\psi_n}{2}$ then

$$(\psi_{n+1})^{1-(1-\theta)(\beta+2)} - (\psi_n)^{1-(1-\theta)(\beta+2)} \geq (\psi_n)^{1-(1-\theta)(\beta+2)} \times (2^{-1+(1-\theta)(\beta+2)} - 1)$$

$$\geq 2^{-1+(1-\theta)(\beta+2)} - 1.$$

If $\psi_{n+1} > \frac{\psi_n}{2}$ we have

$$(\psi_{n+1})^{1-(1-\theta)(\beta+2)} - (\psi_n)^{1-(1-\theta)(\beta+2)}$$

$$= \left[-1 + (1-\theta)(\beta+2)\right] \int_{\psi_{n+1}}^{\psi_n} s^{-(1-\theta)(\beta+2)} ds$$

$$\geq \left[-1 + (1-\theta)(\beta+2)\right] (\psi_n)^{-(1-\theta)(\beta+2)} [\psi_n - \psi_{n+1}]$$

$$\geq \left[-1 + (1-\theta)(\beta+2)\right] 2^{-(1-\theta)(\beta+2)} (\psi_{n+1})^{-(1-\theta)(\beta+2)} [\psi_n - \psi_{n+1}].$$

By using (35) and (45), we have

$$(\psi_{n+1})^{1-(1-\theta)(\beta+2)} - (\psi_n)^{1-(1-\theta)(\beta+2)} \geq [-1+(1-\theta)(\beta+2)]2^{-(1-\theta)(\beta+2)} \times \frac{\lambda'}{C_4^{\beta+2}}.$$

Therefore, in the two cases, for all $n \in J_2$, we obtain that

$$(\psi_{n+1})^{1-(1-\theta)(\beta+2)} - (\psi_n)^{1-(1-\theta)(\beta+2)} \ge C_6.$$
(51)

for some constant $C_6 > 0$. According to (43) and (47) we also get for all $n \in J_2$,

$$||x_{n+1} - x_n|| \le C_5 \left((\psi_n)^{\zeta} - (\psi_{n+1})^{\zeta} \right).$$
(52)

Furthermore, estimate (41) is available for all $n \in J_1$.

We distinguish now between three cases. First case: if J_1 contains $\{n \ge n_1\}$ for some $n_1 \ge n_0$, then we obtain that

$$||x_n - x^*|| \le \sum_{k=n}^{+\infty} ||x_{k+1} - x_k|| \le \sum_{k=n}^{+\infty} C_2 k^{-(1 + \frac{\delta}{\beta+2})} \le C_7 n^{-\frac{\delta}{\beta+2}},$$

for all $n \ge n_1$.

Second case: we assume that J_2 contains $\{n \ge n_1\}$ for some $n_1 \ge n_0$. Consequently, by summing (51) from n_1 to n-1, we find

$$\psi_n \leq \left(C_6 (n - n_1) + (\psi_{n_1})^{1 - (1 - \theta)(\beta + 2)} \right)^{\frac{-1}{-1 + (1 - \theta)(\beta + 2)}} \leq C_8 n^{\frac{-1}{-1 + (1 - \theta)(\beta + 2)}},$$

for all $n \ge n_1$. By summing (52) from $n \ge n_1$ to ∞ , we obtain that

$$\|x_n - x^{\star}\| \le \sum_{k=n}^{+\infty} \|x_{k+1} - x_k\| \le C_5 (\psi_n)^{\zeta} \le C_5 C_8^{\zeta} n^{\frac{-\zeta}{-1 + (1-\theta)(\beta+2)}},$$

for all $n \ge n_1$. So, we again get (32).

If neither of the two cases above applies, we have two sequences of positive integers, $(n_p)_{p\in\mathbb{N}^*}$ and $(m_p)_{p\in\mathbb{N}^*}$, such that $J_2 \cap \{n \ge n_1\} = \bigcup_{p\in\mathbb{N}} \{n_p, ..., m_p\}$, with $n_1 > n_0, n_p \le m_p$ and $n_p - 1 \notin J_2, \forall p \ge 1$. Let $n \in \{n_p, ..., m_p\}$. By summing (51) from n_p to n - 1, we find

$$\psi_n \le \left(C_6(n-n_p) + \left(\psi_{n_p}\right)^{1-(1-\theta)(\beta+2)}\right)^{\frac{1}{-1+(1-\theta)(\beta+2)}}.$$
(53)

We have, according to (31), (38) and (40)

$$\left(\psi_{n_p}\right)^{1-\theta} \le \left(C_9 n_p^{-(1+\beta+\delta)}\right)^{(1-\theta)}$$

Using this in (53), we get

$$\psi_n \le \left(C_6(n-n_p) + C_9^{1-(1-\theta)(\beta+2)} n_p^{(1+\beta+\delta)[-1+(1-\theta)(\beta+2)]} \right)^{\frac{-1}{-1+(1-\theta)(\beta+2)}}.$$

From (33), it can be deduced that

$$(1 + \beta + \delta)[-1 + (1 - \theta)(\beta + 2)] \ge 1.$$

Replacing C_6 by $C'_6 = \min\left(C_6, C_9^{1-(1-\theta)(\beta+2)}\right)$, we find

$$\psi_n \le (C'_6 n)^{\frac{-1}{-1+(1-\theta)(\beta+2)}} \quad \forall n \in \{n_p, ..., m_p\}$$

By using (41) and (52), we have, for all $n \ge n_1$

$$\begin{aligned} \|x_n - x^{\star}\| &\leq \sum_{k=n}^{+\infty} \|x_{k+1} - x_k\| \\ &\leq \sum_{k \geq n, k \in J_1} C_2 k^{-(1 + \frac{\delta}{\beta + 2})} + \sum_{k \geq n, k \in J_2} C_5 \left((\psi_k)^{\zeta} - (\psi_{k+1})^{\zeta} \right) \\ &\leq C_7 n^{-\frac{\delta}{\beta + 2}} + C_5 (C_6' n)^{-\frac{-\zeta}{-1 + (1 - \theta)(\beta + 2)}}. \end{aligned}$$

We once more find the convergence rate (32).

3.2 Applications

In this section, we implement our approach on the following examples. We find the same result in [11] and [6].

Let $F : \mathbb{R}^d \longrightarrow \mathbb{R}$ be a function of class C^2 . We define

$$S = \left\{ u^{\star} \in \mathbb{R}^d \mid \nabla F(u^{\star}) = 0 \right\}.$$

We assume that:

$$\exists L_F > 0 \ \forall u, v \in \mathbb{R}^d \quad \|\nabla F(u) - \nabla F(v)\| \le L_F \|u - v\|,$$
(54)

$$\exists \theta \in (0, \frac{1}{2}] \ \forall u^{\star} \in S \ \exists r_a > 0 \ \exists c_a > 0 \ | \ \forall u \in \mathbb{R}^d : \|u - u^{\star}\| < r_a \\ \Longrightarrow \|\nabla F(u)\| \ge c_a |F(u) - F(u^{\star})|^{1-\theta}.$$

$$(55)$$

3.2.1 A first order gradient system

We consider a sequence $u_n \in \mathbb{R}^d$ which satisfies:

$$\begin{cases} \frac{u_{n+1} - u_n}{\Delta t} = -\nabla F(u_{n+1}) + g_{n+1} \\ u_0 \in \mathbb{R}^d \end{cases}$$
(56)

where $(g_n)_{n \in \mathbb{N}}$ is a sequence in \mathbb{R}^d .

Theorem 3.3. Let $(u_n)_{n \in \mathbb{N}}$ be a sequence satisfying (56), and assume that (i) $(u_n)_{n \in \mathbb{N}}$ is bounded, (ii) $1 > \frac{L_F}{2} \Delta t$, (iii) there exists a constant $\delta > 0$ such that $(g_n)_{n \in \mathbb{N}}$ satisfies

$$\sum_{k=0}^{+\infty} \|g_k\|^2 < \infty \text{ and } \sup_{n \in \mathbb{N}} \left(n^{1+\delta} \sum_{k=n}^{+\infty} \|g_{k+1}\|^2 \right) < \infty.$$

Then there exists $u^* \in S$ such that $\lim_{n \to +\infty} u_n = u^*$. Additionally, there exists a constant A > 0 such that for all n > 0, we have

$$||u_n - u^*|| \le An^{-\mu} \text{ where } \mu = \min\left(\frac{\theta}{1 - 2\theta}, \frac{\delta}{2}\right)$$

Proof. We define $\phi := F$, $x_n := u_n$, $f_n := ||g_n||^2$ and $\beta = 0$. Using Section 4 from [11] we can find constant $\gamma > 0$ satisfying

$$\phi(x_n) - \phi(x_{n+1}) + C \|g_{n+1}\| \geq \gamma \left[\|x_{n+1} - x_n\|^2 + \|\nabla F(x_{n+1})\|^2 \right].$$

Then the sequence (x_n) satisfies (29) with the function ϕ and the statement follows from Theorem 3.2.

3.2.2 A second order gradient system

We consider a sequence $(u_n, v_n) \in \mathbb{R}^d \times \mathbb{R}^d$ which satisfies:

$$\begin{cases} \frac{u_{n+1} - u_n}{\Delta t} = v_{n+1} \\ \frac{v_{n+1} - v_n}{\Delta t} = -\|v_{n+1}\|^{\alpha} v_{n+1} - \nabla F(u_{n+1}) + g_{n+1} \\ u_0, v_0 \in \mathbb{R}^d \end{cases}$$
(57)

where $1 > \alpha > 0$ and $(g_n)_{n \in \mathbb{N}}$ is a sequence in \mathbb{R}^d .

Theorem 3.4. Let $(u_n, v_n)_{n \in \mathbb{N}}$ be a sequence satisfying (57), and assume that (i) $(u_n)_{n \in \mathbb{N}}$ is bounded,

(ii) there exists a constant $c_F > 0$ such that F satisfies

$$\forall u, v \in \mathbb{R}^d \quad \langle \nabla F(u) - \nabla F(v), u - v \rangle \geq -c_F \|u - v\|^{\alpha+2},$$

(iii) $1 > \frac{c_F}{2} (\Delta t)^{\alpha+1}$ and $\alpha \in (0, \frac{\theta}{1-\theta})$, (iv) there exists a constant a constant $\delta > 0$ such that $(g_n)_{n \in \mathbb{N}}$ satisfies

$$\sum_{k=0}^{+\infty} \|g_k\| < \infty \text{ and } \sup_{n \in \mathbb{N}} \left(n^{1+\delta+\alpha} \sum_{k=n}^{+\infty} \|g_{k+1}\| \right) < \infty.$$

Then there exists $u^* \in S$ such that $\lim_{n \to +\infty} u_n = u^*$. Additionally, there exists a constant A > 0 such that for all n > 0, we have

$$||u_n - u^*|| \le An^{-\mu} \text{ where } \mu = \min\left(\frac{1 - (1 - \theta)(\alpha + 1)}{-1 + (1 - \theta)(\alpha + 2)}, \frac{\delta}{\alpha + 2}\right).$$

Proof. We define

$$\phi_{\varepsilon}(u,v) := \frac{1}{2} \|v\|^2 + F(u) + \varepsilon \|\nabla F(u)\|^{\alpha} \langle \nabla F(u), v \rangle$$
(58)

as the continuous case, $x_n := (u_n, v_n)$, $f_n := ||g_n||$ and $\beta = \alpha$. Given that (u_n) is bounded, using (57), (v_n) is also bounded. Using Lemma 3.8 from [6] and the fact that the sequence (x_n) is bounded, we can find a small enough $\varepsilon = \overline{\varepsilon} > 0$ such that there exists a constant $\gamma > 0$ satisfying

$$\phi_{\overline{\varepsilon}}(x_n) - \phi_{\overline{\varepsilon}}(x_{n+1}) + C \|g_{n+1}\| \geq \gamma \left[\|v_{n+1}\| + \|\nabla F(u_{n+1})\| \right]^{\alpha+2}.$$
(59)

Let us show that when (u_n) is a bounded sequence, (x_n) satisfies (29) with the function $\phi_{\overline{\epsilon}}$. Indeed, a simple computation gives

$$\nabla \phi_{\overline{\varepsilon}}(u,v) = \left(\nabla F(u) + \overline{\varepsilon} \| \nabla F(u) \|^{\alpha} \nabla^2 F(u) \cdot v + \overline{\varepsilon} \| \nabla F(u) \|^{\alpha-2} \langle \nabla F(u), v \rangle \nabla^2 F(u) \cdot \nabla F(u) \\ v + \overline{\varepsilon} \| \nabla F(u) \|^{\alpha} \nabla F(u) \right)$$

Since we assume that (u_n) is bounded, there exists a constant $C_{10} > 0$ such that

$$\forall n \in \mathbb{N} \quad \|\nabla \phi_{\overline{\varepsilon}}(x_{n+1})\| \le C_{10}[\|v_{n+1}\| + \|\nabla F(u_{n+1})\|].$$
(60)

Besides

$$\begin{aligned} \|x_{n+1} - x_n\| &= \|(u_{n+1} - u_n, v_{n+1} - v_n)\| \\ &= \|(\Delta t v_{n+1}, -\Delta t \|v_{n+1}\|^{\alpha} v_{n+1} - \Delta t \nabla F(u_{n+1}) + \Delta t g_{n+1})\| \\ &\leq C_{11}[\|v_{n+1}\| + \|\nabla F(u_{n+1})\|]. \end{aligned}$$

where we used the fact that (v_n) and (g_n) are bounded. By combining this last inequality with (59) and (60), we deduce that (x_n) satisfies (29).

By using the same function $\phi_{\overline{\varepsilon}}$ as in the continuous case, we obtain that $\phi_{\overline{\varepsilon}}$ satisfies the Lojasiewicz inequality (30) and the statement follows from Theorem 3.2.

Remark 3.5. In [11], the equation (57) was studied with $\alpha = 0$, where it was assumed that F satisfies (54) and (55), with $\alpha = 0$, and (g_n) satisfies $\sum_{k=0}^{+\infty} ||g_k||^2 < \infty$ and

 $\sup_{n \in \mathbb{N}} \left(n^{1+\delta} \sum_{k=n}^{+\infty} \|g_{k+1}\|^2 \right) < \infty.$ By considering ϕ_{ε} defined by (58) with $\alpha = 0$ and using Lemma 3.3 of [11] and following the same proof as in the previous section, we get the same convergence result as in the previous theorem with $\alpha = 0$.

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