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# Existence of Coexistence States: A Generic Property for Cyclic 3-Dimensional Competitive Systems.

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#### Abstract

In this paper we consider the class C(T) of all dissipative 3-dimensional T-periodic Kolmogorov competitive and cyclic systems such that the trivial solution is a source, and we prove that "almost" every such system possesses a coexistence state. More precisely, we characterize an open and dense subset U of C(T); with respect to the topology of the uniform convergence in compact sets; such that each member of U has a coexistence state.

## **1** Introduction

In this paper we prove that almost every dissipative, three dimensional competitive system possesses a coexistence state if it has a cyclic connection on the boundary of  $\mathbb{R}^3$ . The more celebrated example of a such system is due to May and Leonard [5]:

$$\begin{aligned} x_1' &= x_1 [1 - x_1 - \alpha x_2 - \beta x_3] \\ x_2' &= x_2 [1 - \beta x_1 - x_2 - \alpha x_3] \\ x_3' &= x_3 [1 - \alpha x_1 - \beta x_2 - x_3]. \end{aligned}$$
(1.1)

This system has been extensively studied by several authors. For instance see [1] and the references therein.

Let  $S_i$  be the two-dimensional system obtained from (1.1) by letting  $x_{i-1} = 0$ . (Here and henceforth we shall use the *mod* 3 notation). We remark that if  $0 < \beta < 1 < \alpha$  (resp.  $0 < \alpha < 1 < \beta$ ) then, in system  $S_i$ ; the species  $x_i$  (resp.  $x_{i+1}$ ) is carried to extinction by  $x_{i+1}$  (resp.  $x_i$ ), for all  $i \in \mathbb{Z}$ . In this case, we say that (1.1) is  $\tau$ -cyclic (resp.  $\sigma$ -cyclic). Here, we are denoting by  $\tau, \sigma : \mathbb{Z} \to \mathbb{Z}$  the permutations given by  $\tau(i) = i+1$ ;  $\sigma(i) = i-1$ .

More generally, let us consider the system

$$x'_{i} = x_{i}F_{i}(t,x); x = (x_{1}, x_{2}, x_{3}); \ 1 \le i \le 3;$$

$$(1.2)$$

where  $F_1, F_2, F_3 : \mathbb{R} \times \mathbb{R}^3_+ \to \mathbb{R}$  are continuous functions which are Tperiodic in t and locally Lipschitz continuous in x. We shall assume that the following hypotheses hold:

 $H_1$ ) System (1.2) is competitive. That is;  $F_i(t, x)$  is decreasing with respect to  $x_i$  for all  $i \neq j$ .

 $H_2$ ) System (1.2) is dissipative.  $H_3$ )  $\int_0^T F_i(t, 0)dt > 0$  for all *i*. This condition implies that the trivial solution is a source.

We say that (1.2) is  $\tau$ -cyclic (resp.  $\sigma$ -cyclic) if the species  $x_i$  (resp.  $x_{i+1}$ ) is carried to extinction by  $x_{i+1}$  (resp.  $x_i$ ) in the subsystem obtained from (1.2) by letting  $x_{i-1} = 0$ ;  $i \in \mathbb{Z}$ . A more precise definition will be given in section 3.

Remark. If  $H_1$  holds then  $H_2$  is equivalent to say that the system

$$z' = zF_i(t, ze_i) \tag{1.3}$$

is dissipative for  $1 \leq i \leq 3$ . Here and henceforth,  $(e_1, e_2, e_3)$  denotes the canonical vector basis of  $\mathbb{R}^3$ . Thus, if  $H_1$ ) –  $H_3$ ) hold then (1.3) has a minimal positive T-periodic solution that we shall denote by  $v_i$ .

In section 3 we shall prove that if (1.2) is  $\tau$ -cyclic then,

$$\int_0^T F_{i+1}(t, v_i(t)e_i)dt \ge 0 \ge \int_0^T F_i(t, v_{i+1}(t)e_{i+1})dt; \ i \in \mathbb{Z}$$

and the inequalities above are reversed if (1.2) is  $\sigma$ -cyclic. We shall prove the following results:

**Theorem 1.1** Assume  $H_1$  –  $H_3$  hold. If (1.2) is  $\tau$ -cyclic and

$$\int_{0}^{T} F_{i+1}(t, v_{i}(t)e_{i})dt > 0; \ i \in \mathbb{Z};$$
(1.4)

then the system has a coexistence state.

**Theorem 1.2** Assume that  $H_1$  –  $H_3$  hold and that (1.2) is  $\tau$ -cyclic. Then the system

$$x_i' = x_i F_i^{\epsilon}(t, x); \tag{1.5}$$

satisfies the assumption in the above theorem, where

$$F_i^{\epsilon}(t,x) := F_i(t,x) + \epsilon [F_i(t,0) - F_i(t,x_{i-1}e_{i-1})]; \ \epsilon \in (0,1).$$

Note that the minimal positive *T*-periodic solution of the logistic equation  $z' = zF_i^{\epsilon}(t, ze_i)$  is also  $v_i$ , since  $F_i^{\epsilon}(t, ze_i) \equiv F_i(t, ze_i)$ .

Remark. Let  $C_{\tau}(T)$  be the class of all systems (1.2) which are  $\tau$ -cyclic and satisfies  $H_1$  –  $H_3$  and

 $H_4$ )  $F_i(t, ze_i)$  is decreasing in  $z \ge 0$  for all  $t \in \mathbb{R}$  and  $F_i(s_i, z)$  is strictly decreasing in z, for some  $s_i = s_i(F) \in \mathbb{R}$ .

From the results in [9] it follows easily that the subclass  $\mathcal{U}_{\tau}$  of  $\mathcal{C}_{\tau}(T)$ , determined by equation (1.4), is an open subset of  $\mathcal{C}_{\tau}(T)$  in the topology of the uniform convergence in compact sets. Moreover, by Theorem 1.2, this set is also dense. We have parallel results for  $\sigma$ -cyclic systems.

This paper was motivated by an article of [1] in which it is proved that a large class of cyclic systems have coexistence states, and is divided in three sections. In section 1, we use some ideas in Hirsch [3] to show that the Poincare map of (1.2) has a compact invariant 2-cell. In section 3, we use a result by Campos, Ortega and Tineo [2] and a contradiction argument to show Theorem 1.1. Finally, in section 2 we find necessary conditions under which system (1.2) is  $\tau$ -cyclic and we prove Theorem 1.2.

#### 2 Existence of a Compact Invariant 2-cell

In this section we consider the n-dimensional system

$$x'_{i} = x_{i}F_{i}(t,x); \ x = (x_{1}, \cdots, x_{n}); \ 1 \le i \le n;$$
(2.1)

where  $F_1, \dots, F_n : \mathbb{R} \times \mathbb{R}^n_+ \to \mathbb{R}$  are continuous functions which are *T*-periodic in *t* and locally Lipschitz continuous in *x*. We also assume that  $H_1 - H_3$  hold.

Let  $\pi = (\pi_1, \dots, \pi_n) : \mathbb{R}^n_+ \to \mathbb{R}^n$  be the Poincare map of (2.1). By  $H_1 - H_3$ , there exists  $a_i > 0$  such that  $\pi(a_i e_i) = a_i e_i$  and  $\pi_i(ze_i) > z$  for all  $z \in (0, a_i)$ . In fact,  $a_i = v_i(0)$ , where  $v_i$  is the minimal positive *T*-periodic solution of (1.3). Analogously, there exists  $b_i \ge a_i$  such that  $\pi(b_i e_i) = b_i e_i$  and  $\pi_i(ze_i) < z$  for all  $z > b_i$ .

Given  $p \in \mathbb{R}^n_+$ , we denote by S(t, p) the solution of (2.1) determined by the initial condition S(0, p) = p. We also define D as the subset of  $\mathbb{R}^n_+$ consisting of all points p such that S(t, p) is defined on  $\mathbb{R}$  and  $D_0$  as the subset of D consisting of all points p such that

$$S(t, p) \to 0$$
 as  $t \to -\infty$ .

That is,  $D_0$  is the domain of repulsion of p = 0. Note that by  $H_3$ ),  $D_0$  is an open subset of  $\mathbb{R}^n_+$ . Using some ideas in [3], we shall prove the following result.

**Theorem 2.1** The boundary  $\Delta := \partial D_0$  of  $D_0$  relative to  $\mathbb{R}^n_+$  is a compact (n-1)-cell invariant by  $\pi$ , such that  $a_i e_i \in \Delta$ ;  $1 \leq i \leq n$ .

The proof requires two short results. We begin with the following well known fact, which we estate here for reference purposes.

**Proposition 2.2** If u, v are non negative solutions of (2.1) and  $u(0) \le v(0)$ , then  $u(t) \le v(t)$  for all  $t \in (-\infty, 0) \cap domain(u) \cap domain(v)$ .

**Proposition 2.3** If  $u = (u_1, \dots, u_n)$  is a non negative solution of (2.1) defined on  $\mathbb{R}$  then  $u_i(0) \leq b_i$ . Moreover, if  $u(0) \in D_0$ , then  $u_i(0) < a_i$ . In particular, D is compact and  $D_0 \subset [0, a_1) \times \cdots \times [0, a_n)$ .

**Proof.** Let us fix  $1 \le i \le n$  and let  $w_i$  be the solution of (1.3) determined by the initial condition  $w_i(0) = u_i(0)$ . By  $H_1$ ,  $u_i$  is a subsolution of (1.3) and hence,  $w_i(t) \le u_i(t)$  if  $t \in (-\infty, 0) \cap domain(w_i)$ . Consequently,  $w_i$  is defined on  $\mathbb{R}$  and so  $u_i(0) \le b_i$ . Moreover, if  $u(0) \in D_0$ , then  $w_i(t) \to 0$  as  $t \to -\infty$  and the proof follows easily.

**Proof of Theorem 2.1.** Since *D* is compact, we conclude that  $\Delta$  is a compact subset of *D*. Note also that  $0 \notin \Delta$ . Moreover,  $\Delta \cap \mathbb{R}_+ e_i = \{a_i e_i\}$  since  $D_0 \cap \mathbb{R}_+ e_i = [0, a_i)e_i$ . In particular,  $a_i e_i \in \Delta$ .

Given  $x = (x_1, \dots, x_n) \in \mathbb{R}^n_+$ , we define  $|x| = x_1 + \dots + x_n$  and we note that  $K := \{x \in \mathbb{R}^n_+ : |x| = 1\}$  is a compact (n-1)-cell. We shall prove that the radial projection  $R : \Delta \to K$ ; R(x) = x/|x|; is a bijection and consequently, a homeomorphism onto K since R is continuous and  $\Delta$  is compact.

For each nonempty subset J of  $\{1, \dots, n\}$ , let us define  $\mathbb{R}^J_+ = \{x \in \mathbb{R}^n_+ : x_i = 0 \forall i \notin J\}$  and note that  $\mathbb{R}^J_+ = \mathbb{R}_+ e_j$  if  $J = \{j\}$  is a singular set. In particular, the restriction  $R_J : \mathbb{R}^J_+ \cap \Delta \to K$  is injective if J is singular.

We shall prove that R is injective. By induction, we can suppose that  $R_J$  is injective for all proper subsets of  $\{1, \dots, n\}$ . On the other hand,  $\mathbb{R}^J_+$  is invariant by  $\pi$  and so it suffices to show that the relations  $x, y \in \Delta$ ; x, y > 0; R(x) = R(y) implies x = y.

To do this suppose  $x \neq y$  and define w = R(x). Then w > 0 and  $x - y = \lambda w$  for some  $\lambda \in \mathbb{R}$ . Without loss of generality, we can assume that  $\lambda > 0$  and so x > y. Since  $N := \{p \in \mathbb{R}^n_+ : 2p > x + y\}$  is a neighborhood of x, there exists  $p \in D_0$  such that  $p \in N$ . On the other hand, y < p and by Proposition 2.2,  $S(t, y) \leq S(t, p)$  for all  $t \leq 0$ . From this,  $S(t, y) \to 0$  as  $t \to -\infty$  and hence,  $y \in D_0$ . This contradiction proves that R is injective.

As above, we can suppose that  $R(\Delta) \supset K \cap \mathbb{R}^J_+$  for all proper subsets of  $\{1, \dots, n\}$ . Thus it suffices to show that  $R(\Delta)$  contains all positive vectors

in K. To this end, let us fix w > 0 in K and note that  $aw \in D_0$  for some a > 0, since  $D_0$  is an open subset of  $\mathbb{R}^n_+$  containing the origin. Now, let  $\lambda := \sup\{a > 0 : aw \in D_0\}$ , it is clear that  $\lambda w \in \Delta$  and  $R(\lambda w) = w$ .

### **3** The Proof of Theorem 1.1

Let  $\Delta$  be the 2-cell given by Theorem 2.1. Then  $\pi : \Delta \to \Delta$  is an orientation preserving homeomorphism onto  $\Delta$ , since  $a_i e_i \in \Delta$ ;  $1 \leq i \leq 3$ . See proposition 3.2 of [7]. As above,  $\pi$  denotes the Poincaré map of (1.2).

Assume by contradiction that  $\pi$  has no positive fixed points. Since (1.2) is  $\tau$ -cyclic, then  $Fix(\pi) \cap \Delta = \{a_1e_1, a_2e_2, a_3e_3\}$ . Now, let us quote the following result in [2] (theorem 2.1):

**Theorem.** Let  $D \subset \mathbb{R}^2$  be a closed disk and let  $h : D \to D$  be an orientation preserving homeomorphism such that  $Fix(h) \subset \partial D$ . Then, the  $\omega$ -limit set of any orbit of h is a connected subset of Fix(h).

Let us fix a positive solution  $u = (u_1, u_2, u_3)$  of (1.2), with  $u(0) \in \Delta$ . By the above theorem, there exists  $i \in \mathbb{Z}$  such that

$$u(t) - v_{i-1}(t)e_{i-1} \to 0 \text{ as} t \to +\infty.$$

$$(3.1)$$

Integrating relation

$$\frac{u_i'}{u_i} = F_i(t, u(t))$$

over [nT, nT + T];  $n \in \mathbb{N}$ ; and letting  $n \to \infty$ , we obtain

$$\ln \frac{u_i(T+nT)}{u_i(nT)} = \int_{nT}^{nT+T} F_i(t, u(t)) dt =$$
$$\int_0^T F_i(t, u(t+nT)) dt \to \int_0^T F_i(t, v_{i-1}(t)e_{i-1}) dt > 0$$

From this,  $\{u_i(nT)\}\$  is an eventually strictly increasing sequence, which contradicts 3.1, and the proof of our first assertion is complete.

#### 4 Planar Systems

In this section we prove some auxiliary results. We begin with a maybe well known result. All systems considered in this section are assumed to satisfy the hypotheses in sections 1 and 2. We say that x is carried to extinction by y in system (4.1) below

$$x' = xF(t, x, y); \ y' = yG(t, x, y); (x, y) \in \mathbb{R}^2_+;$$
(4.1)

if  $\lim_{t\to+\infty} u(t) = 0$  for any positive solution (u, v) of the system.

**Proposition 4.1** Let us consider the system

$$x' = xF_0(t, x, y); \ y' = yG_0(t, x, y); \tag{4.2}$$

and suppose that  $F \ge F_0$  and  $G \le G_0$ . If x is carried to extinction by y in (4.1) then the same holds for system (4.2).

**Proof.** Let  $(u_0, v_0)$  be a positive solution of (4.2) and fix a positive solution (u, v) of (4.1) such that  $u(0) > u_0(0)$  and  $v(0) < v_0(0)$ . It suffices to show that

$$u(t) > u_0(t); t > 0.$$
 (4.3)

Assume on the contrary that there exists  $t_0 > 0$  such that

$$u(t) > u_0(t)$$
 for  $t \in (0, t_0)$  and  $u(t_0) = u_0(t_0)$ . (4.4)

Since  $G_0(t, x, y)$  is decreasing with respect to x then,

$$v'(t) \leq v(t)G_0(t, u(t), v(t)) \leq v(t)G_0(t, u_0(t), v(t)); 0 \leq t \leq t_0;$$

and hence, the restriction of v to  $[0, t_0]$  is a subsolution of the equation

$$z' = zG_0(t, u_0(t), z).$$

On the other hand,  $v_0$  is a solution of this equation and so,  $v \leq v_0$  in  $[0, t_0]$ . From this, in this interval we have,

$$u'(t) \ge u(t)F_0(t, u(t), v(t)) \ge u(t)F_0(t, u(t), v_0(t)).$$

If  $u'(s) > u(s)F_0(s, u(s), v_0(s))$  for some  $s \in (0, t_0)$  then, by Lemma A1 in the Appendix,  $u > u_0$  on  $[s, t_0]$ , which contradicts (4.4) and proves that

$$u'(t) = u(t)F_0(t, u(t), v_0(t)) \ \forall t \in [0, t_0].$$

Thus,  $u, u_0$  are solutions of the equation  $z' = zF_0(t, z, v_0(t))$  in the interval  $[0, t_0]$  and by uniqueness  $u \equiv u_0$  in this interval, since  $u(t_0) = u_0(t_0)$ . Hence,  $u(0) = u_0(0)$  and this contradiction ends the proof.

**Proposition 4.2** Suppose that (4.1) satisfies the assumptions in section 2 and let  $\xi$  be the minimal positive T-periodic solution of

$$x' = xF(t, x, 0).$$

If x is carried to extinction by y in (4.1) then

$$\int_0^T G(t,\xi(t),0)dt \ge 0.$$
 (4.5)

.

**Proof.** By the change of variables  $(X, Y) = (x/\xi, y)$ , we can suppose that  $\xi \equiv 1$ . Assume now that (4.5) is false; that is, suppose

$$\int_0^T G(t,1,0)dt < 0,$$

then we can write  $G(t, 1, 0) = -\mu + A'(t)/A(t)$  for some positive *T*-periodic function *A*.  $(-\mu \text{ is the average of } G(., 1, 0))$ . From the change of variables  $(x, y) \mapsto (x, y/A)$ , we can suppose that G(t, 1, 0) < 0 for all  $t \in \mathbb{R}$ . Thus, there exists  $1 > \epsilon > 0$  such that

$$G(t, x, y) < 0 \text{ if } t \in \mathbb{R}; \ |x - 1| \le \epsilon; \ 0 \le y \le \epsilon.$$

$$(4.6)$$

Let  $\Delta$  be the compact 1-cell given by Theorem 2.1. As it was pointed in [6], it follows from Proposition 2.2 that  $\Delta$  is a decreasing curve. That is, if  $(x_1, y_1), (x_2, y_2) \in \Delta$  and  $y_1 \leq y_2$  then,  $x_1 \geq x_2$ .

Given  $p \in \mathbb{R}^2_+$ , let S(t,p) = (u(t,p), v(t,p)) be the solution of (4.1) determined by the initial condition S(0,p) = p. Since  $S(t,1,0) = (1,0) \in (1-\epsilon, 1+\epsilon) \times [0,\epsilon)$  for all  $t \in \mathbb{R}$ , there exists  $p \in \Delta$  such that  $S(t,p) \in (1-\epsilon, 1+\epsilon) \times [0,\epsilon)$  for all  $t \in [0,T]$ . From this and (4.6), v'(t,p) < 0 in [0,T] and hence, v(T,p) < v(0,p). Therefore,  $u(T,p) \ge u(0,p)$  since  $\Delta$  is decreasing.

Using H<sub>1</sub>) we conclude that  $u(t+T, p) \ge u(t, p)$  and  $v(t+T, p) \le v(t, p)$ for all  $t \ge 0$ . In particular,  $\{u(nT, p)\}$  is an increasing sequence of positive numbers, which is a contradiction since  $u(t, p) \to 0$  as  $t \to +\infty$ . This contradiction ends the proof.

Remark. Assume the hypotheses of Proposition 4.2 hold and let  $\eta$  be the minimal positive *T*-periodic solution of the logistic equation z' = zF(t, 0, z). Using the arguments in that proposition, we can prove that

$$\int_0^T F(t,0,\eta(t))dt \leq 0.$$

From this, we obtain the following result.

**Corollary 4.3** If (1.2) is  $\tau$ -cyclic then

$$\int_0^T F_{i+1}(t, v_i(t)e_i)dt \ge 0 \ge \int_0^T F_i(t, v_{i+1}(t)e_{i+1})dt; \ i \in \mathbb{Z}.$$

.

The inequalities are reversed if (1.2) is  $\sigma$ -cyclic.

**Proof of Theorem 1.2.** If  $x_{i-1} = 0$  we have,  $F_i^{\epsilon}(t, x) = F_i(t, x)$  and  $F_{i+1}^{\epsilon}(t, x) = F_{i+1}(t, x) + \epsilon[F_{i+1}(t, 0) - F_{i+1}(t, x_i e_i)] \ge F_{i+1}(t, x)$ ; and by Proposition 4.1, (1.5) is  $\tau$ -cyclic. On the other hand,

$$F_{i+1}^{\epsilon}(t, v_i(t)e_i) = (1-\epsilon)F_{i+1}(t, v_i(t)e_i) + \epsilon F_{i+1}(t, 0),$$

and the proof follows from  $H_3$ ), Corollary 4.3 and Theorem 1.1.

Examples.

1. We first show an example that satisfies the assumptions of Theorem . 1.1, but does not satisfies the assumptions in [1]:

$$x' = x[(1-x)(x-2)^2 - y - 16z]; \quad y' = y[1-x-2y-z]; \quad z' = z[3-x-7y-4z].$$

2. We shall sketch the construction of a  $\tau$ -cyclic autonomous system satisfying  $H_1$ ) –  $H_3$ ), which has no positive equilibria. To this end, let us first show that  $F(x,y) := (1 - x^2 - y^2 - 2y(1 - y), 2x(1 - y))$  is a  $C^{\infty}$ -vector field in the unitary disk  $D = \{(x, y) \in \mathbb{R}^2 : x^2 + y^2 \leq 1\}$ , such that the limit sets of any trajectory are equal to  $\{(0,1)\}$ . To this end, note first that (0,1) is the unique equilibrium of F and let  $S_h$  be the sphere of center (0, (1+h)/2) and radius (1-h)/2, for  $h \in [-1, 1]$ . Then, D is the union of  $S_h$  and  $S_h \cap S_k = \{(0,1)\}$  if  $h \neq k$ . On the other hand, the restriction of F to  $S_h$  is a vector field on  $S_h$ , and our assertion about the trajectories of F follows easily. From this,  $(1 - x^2)F(x, y)$  is a smooth vector field on D, which only has three equilibria and these equilibria belongs the boundary of D. Moreover, F has a cycle in  $\partial D$ . Using the above ideas, we can construct a continuously differentiable vector field G in the standard twosimplex  $\Delta := \{(x, y, z) \in \mathbb{R}^3_+ : x + y + z = 1\}$  such that  $\{e_1, e_2, e_3\}$  is the set of all equilibria of G and G has a cycle in the relative boundary of  $\Delta$ . Our example follows now from the Smale's construction [8].

## A Appendix

In this section we prove a partially well known result about extension of inequalities in O.D.E.'s. Let us consider the scalar system

$$x' = f(t, x) \tag{1.1}$$

where  $f: U \to \mathbb{R}$  is a continuous function, defined on an open subset of  $\mathbb{R}^2$ , which is locally Lipschitz continuous in x.

**Lemma A.1** Let  $u, v : [a, b] \to \mathbb{R}$  be continuously differentiable functions such that u (resp. v) is a subsolution (resp. supersolution) of (1.1). If  $u(a) \le v(b)$ , then  $u \le v$ . Moreover, if

$$v'(s) - u'(s) > f(s, v(s)) - f(s, u(s))$$
 for some  $s \in (a, b)$ , (1.2)

then u < v in [s, b].

**Proof.** The first assertion is well known [4]; Th. 1.1.1; but we include the proof of it by completeness. Since f is locally Lipschitz continuous and [a, b] is compact, there exists M > 0 such that

$$|f(t, v(t)) - f(t, u(t))| \le M |v(t) - u(t)|; \ t \in [a, b].$$
(1.3)

Now, let us write w = v - u and note that by (1.3),

$$w' + M|w| \ge 0 \text{ on } [a, b].$$
 (1.4)

Assume now that  $w(t_0) < 0$  for some  $t_0 \in (a, b]$ . Since  $w(a) \ge 0$ , there exists  $t_1 \in [a, t_0)$  such that w < 0 in  $(t_1, t_0)$  and  $w(t_1) = 0$ . From this and (1.4), we have  $w' - Mw \ge 0$  in  $[t_1, t_0]$  and hence  $e^{-Mt}w(t)$  is increasing in this interval. Consequently,

$$0 = \exp(-Mt_1)w(t_1) \le \exp(-Mt_0)w(t_0) < 0$$

and this contradiction proves that  $w \ge 0$ . Assume now that (1.2) holds. Then w'(s) + M|w(s)| > 0. If w(s) = 0 then, w'(s) > 0 and so w < 0 in  $(s - \epsilon, s)$  for some  $\epsilon > 0$ . This contradiction proves that w(s) > 0. Suppose that there exists  $t_0 \in (s, b]$  such that w > 0 on  $[s, t_0)$  and  $w(t_0) = 0$ . By (1.4),  $w' + Mw \ge 0$  on  $[s, t_0]$  and by the above argument,  $0 = \exp(Mt_0)w(t_0) \ge \exp(Ms)w(s) > 0$ . This contradiction ends the proof.

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