

OSCILLATORY BEHAVIOR OF NONLINEAR DIFFERENTIAL EQUATIONS WITH DEVIATING ARGUMENTS

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New oscillation criteria for nonlinear differential equations with deviating arguments of the form

$$\frac{d}{dt} \left[a_{n-1}(t) \frac{d}{dt} \left[\dots \left[a_2(t) \frac{d}{dt} \left[a_1(t) \frac{dx(t)}{dt} \right] \dots \right] \right] + q(t)f(x[g(t)]) = 0 ,$$

n even, are established.

1. Introduction

Recently Kamenev [4] considered the linear equation

$$(\alpha_1) \quad \ddot{x} + q(t)x = 0 \quad \left(\dot{} = \frac{d}{dt} \right) ,$$

where q is a continuous real-valued function on the interval $[t_0, \infty)$ without any restriction on its sign, and proved that the condition

$$(*) \quad \limsup_{t \rightarrow \infty} \frac{1}{t^{m-1}} \int_{t_0}^t (t-s)^{m-1} q(s) ds = \infty ,$$

for some integer $m \geq 3$, is sufficient so that all the solutions of (α_1)

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are oscillatory. His criterion includes as a special case the well-known Wintner result of [8]. Kamenev's criterion has been extended in various directions by Philos [6, 7] and Yeh [9, 10]. The present authors [1, 2] discussed this criterion for general functional equations of the form

$$(\alpha_2) \quad x^{(n)} + q(t)f[x[t], x[g(t)]] = 0, \quad n \text{ even,}$$

and

$$(\alpha_3) \quad (a(t)x^{(n-1)})' + p(t)|x^{(n-1)}|^\beta x^{(n-1)} + q(t)f[x[g(t)]] = 0, \\ n \text{ even and } \beta \geq 0,$$

with p and q nonnegative continuous functions on the interval $[t_0, \infty)$.

The purpose of this paper is to extend some of the previously mentioned results and obtain new oscillation criteria for the equation

$$(1) \quad L_n x(t) + q(t)f[x[g(t)]] = 0, \quad n \text{ even,}$$

where

$$L_0 x(t) = x(t), \quad L_k x(t) = a_k(t)(L_{k-1} x(t))', \quad \text{for } k = 1, 2, \dots, n,$$

with $a_0(t) = a_n(t) = 1$.

2. Main results

Consider the equation

$$(1) \quad L_n x(t) + q(t)f[x[g(t)]] = 0, \quad n \text{ even,}$$

where

$$L_0 x(t) = x(t), \quad L_k x(t) = a_k(t)(L_{k-1} x(t))', \quad k = 1, 2, \dots, n,$$

with $a_0(t) = a_n(t) = 1$, $a_i, q, g : [t_0, \infty) \rightarrow R$, $f : R \rightarrow R$ are continuous, $a_i(t) > 0$ ($i = 1, 2, \dots, n-1$), $q(t)$ nonnegative and not identically zero on any ray $[t^*, \infty)$, $t^* \geq t_0$ and $g(t) \rightarrow \infty$ as $t \rightarrow \infty$.

We assume that

$$(2) \int_{t^*}^{\infty} \frac{1}{\mu_i(s)} ds = \infty, \text{ where } \mu_i(t) = \max_{t^* \leq s \leq t} a_i(s) \text{ for } t \geq t^* \geq t_0$$

and, for $i = 1, 2, \dots, n-1$,

$$(3) \quad xf(x) > 0 \text{ and } f'(x) \geq k > 0 \text{ for } x \neq 0 \left(' = \frac{d}{dx} \right).$$

We further assume that there exists a real-valued function

$\sigma \in C^1[[t_0, \infty), (0, \infty))$ such that

$$\sigma(t) \leq \inf_{s \geq t} \{s, g(s)\},$$

$$(4) \quad \sigma'(t) > 0,$$

$$\sigma(t) \rightarrow \infty \text{ as } t \rightarrow \infty.$$

The domain $D(L_n)$ of L_n is defined to be the set of all functions $x : [t_0, \infty) \rightarrow R$ such that $L_j x(t)$, $0 \leq j \leq n$, exist and are continuous on $[t_0, \infty)$. By a solution of (1) we mean a function $x \in D(L_n)$ which satisfies (1) on $[t_0, \infty)$. A nontrivial solution of (1) is called oscillatory if the set of its zeros is unbounded and it is called non-oscillatory otherwise.

The following lemma generalizes a well-known Kiguradze's lemma and can be proved similarly.

LEMMA 1. *Let condition (2) hold and let $x \in D(L_n)$ be a positive function. If $L_n x(t)$ is of constant sign and not identically zero for all large t , then there exist $t_x \geq t_0$ and an integer l , $0 \leq l \leq n$, with $n + l$ even for $L_n x$ nonnegative or $n + l$ odd for $L_n x$ nonpositive and such that, for every $t \geq t_x$,*

$$l > 0 \text{ implies } L_k x(t) > 0 \text{ (} k = 0, 1, \dots, l-1 \text{)}$$

and

$$l \leq n - 1 \text{ implies } (-1)^{l+k} L_k x(t) > 0 \text{ (} k = l, l+1, \dots, n-1 \text{)}.$$

The following lemma appears in [3] and is needed in the sequel.

LEMMA 2. Let $x \in D(L_n)$ with $x(t) > 0$ for $t \geq t_0$. If

$$L_{n-1}x(t)L_n x(t) \leq 0 \text{ for all } t \geq t_1 \geq t_0,$$

t_1 is sufficiently large, then there exist $T \geq t_1$ and a positive constant M such that, for each $t \geq T$,

$$x^\bullet(t) \geq \frac{M}{\mu_1(t)} \omega(T, \mu, t) |L_{n-1}x(t)|,$$

where

$$\omega(T, \mu, t) = \int_T^t \frac{1}{\mu_1(s_2)} \int_T^{s_2} \dots \int_T^{s_{n-2}} \frac{1}{\mu_{n-1}(s_{n-1})} ds_{n-1} \dots ds_2.$$

THEOREM 1. Let conditions (2)-(4) hold. Suppose that there exists a continuously differentiable function

$$\rho : [t_0, \infty) \rightarrow (0, \infty)$$

such that for all sufficiently large T with $\sigma(T_1) > T$ for some $T_1 > T$ we have

$$(5) \quad \limsup_{t \rightarrow \infty} \int_{T_1}^t \left[\rho(s)q(s) - \frac{\mu_1[\sigma(s)]\dot{\rho}^2(s)}{4Mk\rho(s)\dot{\sigma}(s)\omega(T, \mu, \sigma[s])} \right] ds = \infty,$$

where M is as in Lemma 2. Then every solution of (1) is oscillatory.

Proof. Let $x(t)$ be a nonoscillatory solution of (1). Assume that $x(t) > 0$ for $t \geq t_1 \geq t_0$, and choose a $t_2 \geq t_1$ so that $\sigma(t) \geq t_1$ for $t \geq t_2$ and $x[\sigma(t)] > 0$ for $t \geq t_2$. By Lemma 1, there exists a $t_3 \geq t_2$ such that

$$(6) \quad x^\bullet(t) > 0 \text{ and } L_{n-1}x(t) > 0 \text{ for all } t \geq t_3.$$

Notice next that the hypotheses of Lemma 2 are satisfied on $[t_3, \infty)$ which implies that there exists a $t_4 \geq t_3$ and a positive constant M so that

$$x^\bullet(t) \geq \frac{M}{\mu_1(t)} \omega(t_4, \mu, t) L_{n-1}x(t) \text{ for all } t \geq t_4.$$

Choose $t_5 \geq t_4$ so that $\sigma(t) > t_4$ for all $t \geq t_5$. Thus

$$(7) \quad \begin{aligned} \dot{x}[\sigma(t)] &\geq \frac{M}{\mu_1[\sigma(t)]} \omega(t_4, \mu, \sigma(t)) L_{n-1} x[\sigma(t)] \\ &\geq \frac{M}{\mu_1[\sigma(t)]} \omega(t_4, \mu, \sigma(t)) L_{n-1} x(t), \text{ for } t \geq t_5. \end{aligned}$$

Let $W(t) = \rho(t) L_{n-1} x(t) / f[x[\sigma(t)]]$. Thus $W(t)$ satisfies

$$\dot{W}(t) = -\rho(t)q(t) \frac{f[x[\sigma(t)]]}{f[x[\sigma(t)]]} + \frac{\dot{\rho}(t)}{\rho(t)} W(t) - \frac{\dot{\sigma}(t) \dot{x}[\sigma(t)] f'[x[\sigma(t)]]}{f[x[\sigma(t)]]} W(t).$$

From (6) and (7) we have

$$(8) \quad \begin{aligned} \dot{W}(t) &\leq -\rho(t)q(t) + \frac{\dot{\rho}(t)}{\rho(t)} W(t) - \frac{Mk\omega(t_4, \mu, \sigma(t)) \dot{\sigma}(t)}{\mu_1[\sigma(t)] \rho(t)} W^2(t) \\ &= -\rho(t)q(t) + \frac{\mu_1[\sigma(t)] \dot{\rho}^2(t)}{4Mk\rho(t) \dot{\sigma}(t) \omega(t_4, \mu, \sigma(t))} \\ &\quad - \left[\frac{(Mk\omega(t_4, \mu, \sigma(t)) \dot{\sigma}(t))^{\frac{1}{2}}}{\mu_1[\sigma(t)] \rho(t)} W(t) \right. \\ &\quad \left. - \frac{\dot{\rho}(t)/\rho(t)}{2(Mk\omega(t_4, \mu, \sigma(t)) \dot{\sigma}(t) / \mu_1[\sigma(t)] \rho(t))^{\frac{1}{2}}} \right]^2. \end{aligned}$$

Thus

$$(9) \quad \dot{W}(t) \leq -\rho(t)q(t) + \frac{\mu_1[\sigma(t)] \dot{\rho}^2(t)}{4Mk\rho(t) \dot{\sigma}(t) \omega(t_4, \mu, \sigma(t))}.$$

Integrating (9) from t_5 to t we obtain

$$\int_{t_5}^t \left[\rho(s)q(s) - \frac{\mu_1[\sigma(s)] \dot{\rho}^2(s)}{4Mk\rho(s) \dot{\sigma}(s) \omega(t_4, \mu, \sigma(s))} \right] ds \leq W(t_5) - W(t) \leq W(t_5) < \infty,$$

which contradicts (5) and the proof of the theorem is complete.

THEOREM 2. *Let conditions (3) and (5) of Theorem 1 be replaced by*

$$(10) \quad \frac{f(x)}{x} \geq \gamma > 0 \quad \text{for } x \neq 0$$

and

$$(11) \quad \limsup_{t \rightarrow \infty} \int_{T_1}^t \left[\gamma \rho(s)q(s) - \frac{\mu_1[\sigma(s)]\dot{\rho}^2(s)}{4M\dot{\sigma}(s)\rho(s)\omega(T, \mu, \sigma(s))} \right] ds = \infty,$$

respectively. Then the conclusion of Theorem 1 holds.

Proof. The proof of Theorem 2 is similar to that of Theorem 1 except that we let $W(t) = \rho(t)L_{n-1}x(t)/x[\sigma(t)]$, and hence is omitted.

COROLLARY 1. In Theorem 1 (respectively Theorem 2), let conditions (5) (respectively (11)) be replaced by

$$(12) \quad \limsup_{t \rightarrow \infty} \int_{T_1}^t \rho(s)q(s)ds = \infty$$

and

$$(13) \quad \limsup_{t \rightarrow \infty} \int_{T_1}^{\infty} \frac{\mu_1[\sigma(s)]\dot{\rho}^2(s)}{\rho(s)\dot{\sigma}(s)\omega(T, \mu, \sigma(s))} ds < \infty.$$

Then the conclusion of Theorem 1 (respectively Theorem 2) holds.

THEOREM 3. Let conditions (2)-(4) hold, m be an integer with $m \geq 3$ and ρ be a positive continuously differentiable function on the interval $[t_0, \infty)$ such that

$$(14) \quad \limsup_{t \rightarrow \infty} \frac{1}{t^{m-1}} \int_{T_1}^t (t-s)^{m-3} \cdot \left[(t-s)^2 \rho(s)q(s) - \frac{[(t-s)\dot{\rho}(s) - (m-1)\rho(s)]^2 \mu_1[\sigma(s)]}{4Mk\rho(s)\dot{\sigma}(s)\omega(T, \mu, \sigma(s))} \right] ds = \infty,$$

for all large T with $\sigma(T_1) > T$ for some $T_1 > T$, where M is as in Lemma 2. Then equation (1) is oscillatory.

Proof. Let $x(t)$ be a non-oscillatory solution of (1), say $x(t) > 0$ for $t \geq t_1 \geq t_0$. As in the proof of Theorem 1, we obtain (8). Now we

multiply both sides of (8) by $(t-s)^{m-1}$ and integrate from t_5 to t to obtain

$$\begin{aligned} & \int_{t_5}^t (t-s)^{m-1} \rho(s) q(s) ds \\ & \leq (t-t_5)^{m-1} W(t_5) + \int_{t_5}^t (t-s)^{m-2} \left[(t-s) \frac{\dot{\rho}(s)}{\rho(s)} - (m-1) \right] W(s) ds \\ & \quad - \int_{t_5}^t (t-s)^{m-1} \frac{Mk\omega(t_4, \mu, \sigma(s)) \dot{\sigma}(s)}{\mu_1[\sigma(s)]\rho(s)} W^2(s) ds \\ & = (t-t_5)^{m-1} W(t_5) \\ & \quad + \int_{t_5}^t \frac{(t-s)^{m-3} [(t-s)\dot{\rho}(s) - (m-1)\rho(s)]^2 \mu_1[\sigma(s)]}{4Mk\rho(s)\dot{\sigma}(s)\omega(t_4, \mu, \sigma(s))} ds \\ & \quad - \int_{t_5}^t \left[\frac{Mk(t-s)^{m-1} \omega(t_4, \mu, \sigma(s)) \dot{\sigma}(s)}{\mu_1[\sigma(s)]\rho(s)} \right]^{\frac{1}{2}} W(s) \\ & \quad - \frac{(t-s)^{m-2} [(t-s)(\dot{\rho}(s)/\rho(s)) - (m-1)]}{2 \left[(Mk(t-s)^{m-1} \omega(t_4, \mu, \sigma(s)) \dot{\sigma}(s)) / \mu_1[\sigma(s)]\rho(s) \right]^{\frac{1}{2}}} ds. \end{aligned}$$

Thus

$$\begin{aligned} & \frac{1}{t^{m-1}} \int_{t_5}^t (t-s)^{m-3} \left[(t-s)^2 \rho(s) q(s) - \frac{[(t-s)\dot{\rho}(s) - (m-1)\rho(s)]^2 \mu_1[\sigma(s)]}{4Mk\rho(s)\dot{\sigma}(s)\omega(t, \mu, \sigma(s))} \right] ds \\ & \leq 1 - (t_5/t)^{m-1} \dot{W}(t_5) + W(t_5) < \infty \text{ as } t \rightarrow \infty, \end{aligned}$$

which contradict (14). A similar proof holds if $x(t) < 0$ for $t \geq t_1 \geq t_0$.

THEOREM 4. *In Theorem 3, let conditions (3) and (14) be replaced respectively by condition (10) and*

$$(15) \quad \limsup_{t \rightarrow \infty} \frac{1}{t^{m-1}} \int_{T_1}^t (t-s)^{m-3} \cdot \left[\gamma(t-s)^2 \rho(s) q(s) - \frac{[(t-s)\dot{\rho}(s) - (m-1)\rho(s)]^2 \mu_1[\sigma(s)]}{4M\rho(s)\dot{\sigma}(s)\omega(t, \mu, \sigma(s))} \right] ds = \infty,$$

then the conclusion of Theorem 3 holds.

Proof. The proof of Theorem 4 is similar to that of Theorem 3 except that we let $W(t) = \rho(t)L_{n-1}x(t)/x[\sigma(t)]$, and hence we omit it.

COROLLARY 2. In Theorem 3 (respectively Theorem 4), let condition (4) (respectively (11)) be replaced by'

$$(16) \quad \limsup_{t \rightarrow \infty} \frac{1}{t^{m-1}} \int_{T_1}^t (t-s)^{m-1} \rho(s) q(s) ds = \infty$$

and

$$(17) \quad \limsup_{t \rightarrow \infty} \frac{1}{t^{m-1}} \int_{T_1}^t \frac{[(t-s)\dot{\rho}(s) - (m-1)\rho(s)]^2 \mu_1[\sigma(s)]}{\rho(s)\dot{\sigma}(s)\omega(T, \mu, \sigma(s))} ds < \infty.$$

Then the conclusion of Theorem 1 (respectively Theorem 2) holds.

For illustration we consider the following examples.

EXAMPLE 1. The differential equation

$$(18) \quad \left(\frac{1}{t} \left(\frac{1}{t} \left[\left(\frac{1}{t} \dot{x} \right) \cdot \right] \right) \right) + \frac{231}{16t^7} x(t) = 0, \quad t \geq 1,$$

has the nonoscillatory solution $x(t) = \sqrt{t}$. Only condition (5) of Theorem 1 is violated.

EXAMPLE 2. Consider the equation

$$(19) \quad \left(\frac{1}{t} \left(\frac{1}{t} \left[\left(\frac{1}{t} \dot{x} \right) \cdot \right] \right) \right) + \frac{1}{t^3} x[g(t)] \exp(\sin x[g(t)]) = 0, \quad t \geq 1,$$

$g(t) = ct$ or $t \pm \sin t$. All conditions of Theorem 2 and Theorem 4 are satisfied for $\rho(t) = t^2$ and $\sigma(t) = ct$, $0 < c \leq 1$ for the first case and $\sigma(t) = t - 1$ for the second. Hence all solutions of (19) are oscillatory.

EXAMPLE 3. Consider the equation

$$(20) \quad (t(t\ddot{x})')' + \frac{1}{t^2} x[g(t)] = 0, \quad t \geq 1,$$

where $g(t) = ct$ or $g(t) = t^c$ or $g(t) = t \pm c \cos t$, $c > 0$. All conditions of Corollaries 1 and 2 are satisfied for $\rho(t) = t$, $\sigma(t) \leq ct$ or t^c , $0 < c \leq 1$ or $t - c$ (respectively for the three cases) and $m = 3$, and hence all solutions of (20) are oscillatory. We note that Theorem 1 in [5] can be applied to (20), however in [5] only bounded solutions of (20) are discussed. Thus our results are more general than those in [5].

REMARK 1. The main results of Kamenev [4], Philos [6, 7], Wintner [8] and Yeh [9, 10] are included in our Corollary 2, for $n = 2$ and $g(t) = t$. Those criteria are not applicable to equations of the form

$$\ddot{x} + \frac{k^2}{t^2} x = 0, \quad k > \frac{1}{2},$$

however Theorems 1 and 2 can be applied. Hence our results are a substantial improvement on the above mentioned results.

REMARK 2. The results obtained here are new, and we do not stipulate that the function g in equation (1) is either retarded or advanced. Hence our theorems hold for ordinary, retarded, advanced, and mixed type equations.

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