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HARTMAN-WINTNER TYPE CRITERIA FOR HALF-LINEAR SECOND ORDER DIFFERENTIAL EQUATIONS

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Abstract. We establish Hartman-Wintner type criteria for the half-linear second order differential equation

$$(r(t)\Phi(x'))' + c(t)\Phi(x) = 0, \quad \Phi(x) = |x|^{p-2}x, \ p > 1,$$

where this equation is viewed as a perturbation of another equation of the same form.

Keywords: half-linear differential equation, Hartman-Wintner criterion, Riccati equation, principal solution

MSC 2000: 34C10

1. INTRODUCTION

Let us consider the half-linear second order differential equation

(1)
$$(r(t)\Phi(x'))' + c(t)\Phi(x) = 0,$$

where $\Phi(x) := |x|^{p-1} \operatorname{sgn} x, p > 1$, and r, c are continuous functions, r(t) > 0.

This equation is a generalization of the second order Sturm-Liouville linear equation (with p = 2 in (1))

(2)
$$(r(t)x')' + c(t)x = 0$$

and solutions of these two equations behave in many aspects very similarly. In particular, the oscillation theory extends almost verbatim from linear to half-linear equations and (1) can be classified as oscillatory or nonoscillatory according to whether

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any nontrivial solution of (1) has or does not have infinitely many zeros on any interval of the form $[T, \infty)$.

The classical Hartman-Wintner theorem for the nonoscillatory equation (2) (see, e.g. [7, p. 365]) relates the existence of the limit

(3)
$$\lim_{t \to \infty} \frac{\int^t r^{-1}(s) \left(\int^s c(\tau) \, \mathrm{d}\tau\right) \, \mathrm{d}s}{\int^t r^{-1}(s) \, \mathrm{d}s}$$

to the convergence of the integral $\int^{\infty} r^{-1}(t) w^2(t) dt$, where w is any solution of the Riccati equation

$$w'(t) + c(t) + \frac{w^2(t)}{r(t)} = 0$$

associated with (2). As a consequence of this statement we have that (2) is oscillatory provided

$$-\infty < \liminf_{t \to \infty} \frac{\int^t r^{-1}(s) \left(\int^s c(\tau) \,\mathrm{d}\tau\right) \,\mathrm{d}s}{\int^t r^{-1}(s) \,\mathrm{d}s} < \limsup_{t \to \infty} \frac{\int^t r^{-1}(s) \left(\int^s c(\tau) \,\mathrm{d}\tau\right) \,\mathrm{d}s}{\int^t r^{-1}(s) \,\mathrm{d}s}$$

or if

$$\lim_{t \to \infty} \frac{\int^t r^{-1}(s) \left(\int^s c(\tau) \, \mathrm{d}\tau\right) \, \mathrm{d}s}{\int^t r^{-1}(s) \, \mathrm{d}s} = \infty.$$

Consequently, an interesting problem is what is the oscillatory nature of (2) when the limit (3) exists and is finite. This problem was solved in [1], where it was shown that (2) (with $r(t) \equiv 1$) is oscillatory provided

$$\limsup_{t \to \infty} \frac{t}{\ln t} \left(c(\infty) - \frac{1}{t} \int_1^t \int_1^s c(\tau) \, \mathrm{d}\tau \, \mathrm{d}s \right) > \frac{1}{4},$$

where

$$c(\infty) = \lim_{t \to \infty} \frac{1}{t} \int_1^t \int_1^s c(\tau) \,\mathrm{d}\tau \,\mathrm{d}s.$$

Concerning the extension of these results to the half-linear case, the first step was made in Mirzov's paper [13] (see also [5], [14]), followed by [11], [12], where it was shown that these results naturally extend to (1). In particular, it was shown that (1) with $r \equiv 1$ is oscillatory provided

$$\lim_{t \to \infty} c_p(t) = \infty \quad \text{or} \quad -\infty < \liminf_{t \to \infty} c_p(t) < \limsup_{t \to \infty} c_p(t),$$

where

(4)
$$c_p(t) = \frac{p-1}{t^{p-1}} \int_1^t s^{p-2} \int_1^s c(\tau) \, \mathrm{d}\tau \, \mathrm{d}s.$$

Moreover, if $\lim_{t\to\infty} c_p(t) = c_p(\infty)$ exists and is finite and

$$\limsup_{t \to \infty} \frac{t^{p-1}}{\ln t} (c_p(\infty) - c_p(t)) > \left(\frac{p-1}{p}\right)^p,$$

then equation (1) is also oscillatory.

In the all above mentioned criteria, equation (1) is regarded as a perturbation of the one-term differential equation

$$(r(t)\Phi(x'))' = 0.$$

In this paper we consider equation (1) as a perturbation of a general (nonoscillatory) two-term equation

(5)
$$(r(t)\Phi(x'))' + \tilde{c}(t)\Phi(x) = 0.$$

i.e., (1) can be seen in the form

$$(r(t)\Phi(x')' + \tilde{c}(t)\Phi(x) + (c(t) - \tilde{c}(t))\Phi(x) = 0.$$

We will investigate oscillatory properties of (1) depending on the asymptotic behaviour of the function

$$L(t) = \frac{\int_T^t H^{-1}(s) \left(\int_T^s (c(\tau) - \tilde{c}(\tau)) h^p(\tau) \,\mathrm{d}\tau \right) \,\mathrm{d}s}{\int_T^t H^{-1}(s) \,\mathrm{d}s},$$

where $H(t) = r(t)h^2(t)|h'(t)|^{p-2}$ and h(t) is the so-called principal solution of the nonoscillatory equation (5). By easy computation one can find that L(t) is a generalization of (3) and reduces to this function for $p = 2, r(t) \equiv 1$ and $\tilde{c} \equiv 0$ (it is well known that h = 1 in this case, see [5, p. 146]).

2. Preliminaries

Let x be a solution of (1). Then the function $w = r\Phi(x'/x)$ solves the Riccati equation

(6)
$$w' + c(t) + (p-1)r^{1-q}(t)|w|^q = 0,$$

where q is the conjugate number of p, i.e. 1/p + 1/q = 1, and it is well known (see [2, p. 171]) that equation (1) is nonoscillatory if and only if there exists a solution of (6) on some interval of the form $[T, \infty)$.

Now we recall the half-linear version of the so-called Picone's identity (see [10] or [2, p. 172]) which, in a modified form needed in our paper, reads as follows. Let w be a solution of (6). Then for any $x \in C^1$

(7)
$$r(t)|x'|^p - c(t)|x|^p = (w(t)|x|^p)' + pr^{1-q}(t)P(r^{q-1}(t)x', \Phi(x)w(t)),$$

where

(8)
$$P(u,v) := \frac{|u|^p}{p} - uv + \frac{|v|^q}{q} \ge 0$$

with the equality P(u, v) = 0 if and only if $v = \Phi(u)$.

Concerning the function P, we will need its quadratic estimates which are given in the next statement whose proof can be found e.g. in [6].

Lemma 1. The function P(u, v) defined in (8) satisfies the inequalities

$$\begin{split} P(u,v) &\ge \frac{1}{2} |u|^{2-p} (v - \Phi(u))^2 \quad \text{for} \quad p \le 2, \\ P(u,v) &\le \frac{1}{2} |u|^{2-p} (v - \Phi(u))^2 \quad \text{for} \quad p \ge 2, \ u \ne 0. \end{split}$$

Furthermore, let T > 0 be arbitrary. There exists a constant K = K(T) > 0 such that

$$\begin{split} P(u,v) &\geqslant K |u|^{2-p} (v-\Phi(u))^2 \quad \text{for} \quad p \geqslant 2, \\ P(u,v) &\leqslant K |u|^{2-p} (v-\Phi(u))^2 \quad \text{for} \quad p \leqslant 2 \end{split}$$

and every $u, v \in \mathbb{R}$ satisfying $|v/\Phi(u)| \leq T$.

Now we derive the so-called modified Riccati equation. Let $x \in C^1$ be any function and w a solution of the Riccati equation (6). Then from Picone's identity (7) we have

(9)
$$(w|x|^p)' = r|x'|^p - c|x|^p - pr^{1-q}|x|^p P(\Phi^{-1}(w_x), w),$$

where $w_x = r\Phi(x'/x)$ and Φ^{-1} is the inverse function of Φ . At the same time, let h be a (positive) solution of (5) and $w_h = r\Phi(h'/h)$ the solution of the Riccati equation associated with (5). Then

(10)
$$(w_h|x|^p)' = r|x'|^p - \tilde{c}|x|^p - pr^{1-q}|x|^p P(\Phi^{-1}(w_x), w_h).$$

Substituting x = h into (9), (10) and subtracting these equalities we get the equation (in view of the identity $P(\Phi^{-1}(w_h), w_h) = 0$)

(11)
$$((w - w_h)h^p)' + (c - \tilde{c})h^p + pr^{1-q}h^p P(\Phi^{-1}(w_h), w) = 0.$$

Observe that if $\tilde{c}(t) \equiv 0$ and $h(t) \equiv 1$, then (11) reduces to (6) and this is the reason why we call this equation the *modified Riccati equation*.

Further, let us recall the concept of the principal solution of the nonoscillatory equation (1) as introduced by Mirzov in [15] and later independently by Elbert and Kusano in [8]. If (1) is nonoscillatory, as mentioned at the beginning of this section, there exists a solution w of the Riccati equation (6) which is defined on some interval $[T, \infty)$. It can be shown that among all solutions of (6) there exists the *minimal* one \tilde{w} (sometimes called the *distinguished* solution), minimal in the sense that any other solution of (6) satisfies the inequality $w(t) > \tilde{w}(t)$ for large t. Then the principal solution of (1) is given by the formula

$$\tilde{x} = K \exp\bigg\{\int^t r^{1-q}(s)\Phi^{-1}(\tilde{w}(s))\,\mathrm{d}s\bigg\},\,$$

where K is a real nonzero constant, i.e., the principal solution \tilde{x} of (1) is a solution which "produces" the minimal solution $\tilde{w} = r\Phi(\tilde{x}'/\tilde{x})$ of (6).

Finally, we present an important subsidiary statement, whose proof can be found in [3] or [4].

Lemma 2. Let $\int_{-\infty}^{\infty} r^{1-q}(t) dt = \infty$. Suppose that equation (5) is nonoscillatory and possesses a positive principal solution h such that there exists a finite limit

(12)
$$\lim_{t \to \infty} r(t)h(t)\Phi(h'(t)) =: L > 0$$

and

(13)
$$\int^{\infty} \frac{\mathrm{d}t}{r(t)h^2(t)(h'(t))^{p-2}} = \infty.$$

Further suppose that $0 \leq \int_t^\infty c(s) \, ds < \infty$ for large t, (1) is nonoscillatory and

(14)
$$0 \leqslant \int_{t}^{\infty} (c(s) - \tilde{c}(s)) h^{p}(s) \, \mathrm{d}s < \infty.$$

Then for any solution w of the Riccati equation (6) corresponding to (1) we have

$$\int_{0}^{\infty} r^{1-q}(t)h^{p}(t)P(\Phi^{-1}(w_{h}), w) \,\mathrm{d}t < \infty \quad \text{and} \quad \lim_{t \to \infty} \frac{w(t)}{w_{h}(t)} = 1,$$

where $w_h = r\Phi(h')/\Phi(h)$ is the solution of the Riccati equation corresponding to (5).

3. HARTMAN-WINTNER TYPE THEOREM

First we introduce the Hartman-Wintner type theorem, which is a completion of results published in [16]. The idea of our proof is similar to that used in [16], but for the sake of completeness and further references we include the proof.

Theorem 1. Suppose that equations (1) and (5) are nonoscillatory and let h be a solution of (5) such that $h'(t) \neq 0$ for large t and

(15)
$$\int^{\infty} H^{-1}(t) \, \mathrm{d}t = \infty, \quad H(t) := r(t)h^2(t)|h'(t)|^{p-2}$$

Let w be a solution of the Riccati equation (6) corresponding to (1) and $w_h = r\Phi(h')/\Phi(h)$ a solution of the Riccati equation corresponding to (5) such that

(16)
$$\limsup_{t \to \infty} \left| \frac{w(t)}{w_h(t)} \right| < \infty.$$

Then for $u(t) = h^p(t)(w(t) - w_h(t))$ and T sufficiently large the following statements are equivalent.

(I) The inequality

(17)
$$\int_{T}^{\infty} \frac{u^2(t)}{H(t)} \, \mathrm{d}t < \infty$$

holds.

(II) There exists a finite limit

(18)
$$\lim_{t \to \infty} \frac{\int_T^t H^{-1}(s) \int_T^s (c(\tau) - \tilde{c}(\tau)) h^p(\tau) \, \mathrm{d}\tau \, \mathrm{d}s}{\int_T^t H^{-1}(s) \, \mathrm{d}s}$$

(III) For the lower limit we have

(19)
$$\liminf_{t \to \infty} \frac{\int_T^t H^{-1}(s) \int_T^s (c(\tau) - \tilde{c}(\tau)) h^p(\tau) \,\mathrm{d}\tau \,\mathrm{d}s}{\int_T^t H^{-1}(s) \,\mathrm{d}s} > -\infty.$$

Proof. $(I \Rightarrow II)$: We can write (11) in the form

$$u'(t) + (c(t) - \tilde{c}(t))h^{p}(t) + pr^{1-q}(t)h^{p}(t)P(\Phi^{-1}(w_{h}), w) = 0.$$

Integrating from T to t we get

$$u(t) = u(T) - \int_{T}^{t} (c(s) - \tilde{c}(s))h^{p}(s) \,\mathrm{d}s - p \int_{T}^{t} r^{1-q}(s)h^{p}(s)P(\Phi^{-1}(w_{h}), w) \,\mathrm{d}s$$

and multiplying by H^{-1} and applying the same integration we obtain

$$\int_{T}^{t} H^{-1}(s)u(s) \,\mathrm{d}s = u(T) \int_{T}^{t} H^{-1}(s) \,\mathrm{d}s - \int_{T}^{t} H^{-1}(s) \left(\int_{T}^{s} (c(\tau) - \tilde{c}(\tau))h^{p}(\tau) \,\mathrm{d}\tau \right) \,\mathrm{d}s$$
$$- p \int_{T}^{t} H^{-1}(s) \left(\int_{T}^{s} r^{1-q}(\tau)h^{p}(\tau)P(\Phi^{-1}(w_{h}), w) \,\mathrm{d}\tau \right) \,\mathrm{d}s$$

and hence

$$\frac{\int_T^t H^{-1}(s)u(s)\,\mathrm{d}s}{\int_T^t H^{-1}(s)\,\mathrm{d}s} = u(T) - \frac{\int_T^t H^{-1}(s)\left(\int_T^s (c(\tau) - \tilde{c}(\tau))h^p(\tau)\,\mathrm{d}\tau\right)\,\mathrm{d}s}{\int_T^t H^{-1}(s)\,\mathrm{d}s} - p\frac{\int_T^t H^{-1}(s)\left(\int_T^s r^{1-q}(\tau)h^p(\tau)P(\Phi^{-1}(w_h),w)\,\mathrm{d}\tau\right)\,\mathrm{d}s}{\int_T^t H^{-1}(s)\,\mathrm{d}s}.$$

Using the Cauchy-Schwartz inequality (suppressing the argument s in the integrated functions) we arrive at

$$0 \leqslant \frac{\left|\int_{T}^{t} H^{-1} u \, \mathrm{d}s\right|}{\int_{T}^{t} H^{-1} \, \mathrm{d}s} \leqslant \frac{\left[\int_{T}^{t} H^{-1} \, \mathrm{d}s\right]^{\frac{1}{2}} \left[\int_{T}^{t} H^{-1} u^{2} \, \mathrm{d}s\right]^{\frac{1}{2}}}{\int_{T}^{t} H^{-1} \, \mathrm{d}s} = \left(\frac{\int_{T}^{t} H^{-1} u^{2} \, \mathrm{d}s}{\int_{T}^{t} H^{-1} \, \mathrm{d}s}\right)^{\frac{1}{2}} \to 0, \ t \to \infty.$$

From Lemma 1 we know that provided (16) holds, there exist constants K_1, K_2 such that

(20)
$$K_1 \frac{u^2}{H} \leqslant r^{1-q} h^p P(\Phi^{-1}(w_h), w) \leqslant K_2 \frac{u^2}{H}$$

As $\int_T^{\infty} H^{-1} u^2 dt < \infty$, the integral $\int_T^{\infty} r^{1-q} h^p P(\Phi^{-1}(w_h), w) dt$ converges too and by L'Hospital's rule we have

$$\lim_{t \to \infty} p \frac{\int_T^t H^{-1}(s) \left(\int_T^s r^{1-q}(\tau) h^p(\tau) P(\Phi^{-1}(w_h), w) \, \mathrm{d}\tau \right) \, \mathrm{d}s}{\int_T^t H^{-1}(s) \, \mathrm{d}s} < \infty.$$

Therefore,

(21)
$$\lim_{t \to \infty} \frac{\int_T^t H^{-1}(s) (\int_T^s (c(\tau) - \tilde{c}(\tau)) h^p(\tau) \, \mathrm{d}\tau) \, \mathrm{d}s}{\int_T^t H^{-1}(s) \, \mathrm{d}s}$$
$$= u(T) - \lim_{t \to \infty} p \frac{\int_T^t H^{-1}(s) \left(\int_T^s r^{1-q}(\tau) h^p(\tau) P(\Phi^{-1}(w_h), w) \, \mathrm{d}\tau\right) \, \mathrm{d}s}{\int_T^t H^{-1}(s) \, \mathrm{d}s}$$
$$= u(T) - p \int_T^\infty r^{1-q}(t) h^p(t) P(\Phi^{-1}(w_h), w) \, \mathrm{d}t < \infty.$$

(II \Rightarrow III): This implication is trivial.

(III \Rightarrow I): From the first part of this proof we have

$$\frac{\int_T^t H^{-1}(s)u(s)\,\mathrm{d}s}{\int_T^t H^{-1}(s)\,\mathrm{d}s} = u(T) - \frac{\int_T^t H^{-1}(s)\left(\int_T^s (c(\tau) - \tilde{c}(\tau))h^p(\tau)\,\mathrm{d}\tau\right)\,\mathrm{d}s}{\int_T^t H^{-1}(s)\,\mathrm{d}s} - p\frac{\int_T^t H^{-1}(s)\left(\int_T^s r^{1-q}(\tau)h^p(\tau)P(\Phi^{-1}(w_h),w)\,\mathrm{d}\tau\right)\,\mathrm{d}s}{\int_T^t H^{-1}(s)\,\mathrm{d}s}$$

The Cauchy-Schwartz inequality together with (19) and (20) implies that there exists a constant $M \in \mathbb{R}$ such that

$$-\left(\frac{\int_T^t H^{-1}(s)u^2(s)\,\mathrm{d}s}{\int_T^t H^{-1}(s)\,\mathrm{d}s}\right)^{\frac{1}{2}} \leqslant M - pK_1 \frac{\int_T^t H^{-1}(s)(\int_T^s H^{-1}(\tau)u^2(\tau)\,\mathrm{d}\tau)\,\mathrm{d}s}{\int_T^t H^{-1}(s)\,\mathrm{d}s}.$$

Suppose, by contradiction, that $\int^{\infty} H^{-1}(t) u^2(t) dt = \infty$. Then by L'Hospital's rule

$$\lim_{t \to \infty} \frac{\int_T^t H^{-1}(s) (\int_T^s H^{-1}(\tau) u^2(\tau) \, \mathrm{d}\tau) \, \mathrm{d}s}{\int_T^t H^{-1}(s) \, \mathrm{d}s} = \infty$$

and

$$pK_{1} \frac{\int_{T}^{t} H^{-1}(s)(\int_{T}^{s} H^{-1}(\tau)u^{2}(\tau) \,\mathrm{d}\tau) \,\mathrm{d}s}{\int_{T}^{t} H^{-1}(s) \,\mathrm{d}s} - M$$

$$\geqslant \frac{1}{2} pK_{1} \frac{\int_{T}^{t} H^{-1}(s)(\int_{T}^{s} H^{-1}(\tau)u^{2}(\tau) \,\mathrm{d}\tau) \,\mathrm{d}s}{\int_{T}^{t} H^{-1}(s) \,\mathrm{d}s}$$

for t sufficiently large, i.e.,

$$\left(\frac{\int_T^t H^{-1}(s)u^2(s)\,\mathrm{d}s}{\int_T^t H^{-1}(s)\,\mathrm{d}s}\right)^{\frac{1}{2}} \ge \frac{1}{2}pK_1\frac{\int_T^t H^{-1}(s)(\int_T^s H^{-1}(\tau)u^2(\tau)\,\mathrm{d}\tau)\,\mathrm{d}s}{\int_T^t H^{-1}(s)\,\mathrm{d}s}.$$

Denote $S(t) := \int_T^t H^{-1}(s) (\int_T^s H^{-1}(\tau) u^2(\tau) \,\mathrm{d}\tau) \,\mathrm{d}s$. Then

$$\left(\frac{S'(t)H(t)}{\int_T^t H^{-1}(s)\,\mathrm{d}s}\right)^{\frac{1}{2}} \ge \frac{1}{2}pK_1\frac{S(t)}{\int_T^t H^{-1}(s)\,\mathrm{d}s}$$

By simple calculation we obtain

$$\frac{S'(t)}{S^2(t)} \ge \frac{1}{4}p^2 K_1^2 \frac{H^{-1}(t)}{\int_T^t H^{-1}(s) \,\mathrm{d}s}$$

Integrating from $T_1 > T$ to t we get

$$\frac{1}{S(T_1)} > \frac{1}{S(T_1)} - \frac{1}{S(t)} \ge \frac{1}{4}p^2 K_1^2 \ln\left(\int_{T_1}^t H^{-1}(s) \,\mathrm{d}s\right) \to \infty$$

for $t \to \infty$, and this is a contradiction with the convergence of $\int_{0}^{\infty} H^{-1} u^{2} dt$. \Box

For easier manipulation with certain terms in the subsequent parts of this paper, let us denote

$$L(t) := \frac{\int_T^t H^{-1}(s) (\int_T^s (c(\tau) - \tilde{c}(\tau)) h^p(\tau) \, \mathrm{d}\tau) \, \mathrm{d}s}{\int_T^t H^{-1}(s) \, \mathrm{d}s}, \quad L(\infty) := \lim_{t \to \infty} L(t).$$

Corollary 1. Assume that the assumptions of Theorem 1 hold. Let either

(22)
$$L(\infty) = \infty \quad or \quad -\infty < \liminf_{t \to \infty} L(t) < \limsup_{t \to \infty} L(t).$$

Then (1) is oscillatory.

Proof. Let $L(\infty) = \infty$ and suppose that (1) is nonoscillatory. Then (19) holds and by Theorem 1 the integral (17) converges for every solution u of (11) and hence the limit (18) exists as a finite number, which is a contradiction. The proof of sufficiency of the second condition in (22) is similar.

The next theorem is the main result of this paper. It can be seen as a kind of generalization of Hartman-Wintner type criteria.

Theorem 2. Let $\int_{-\infty}^{\infty} r^{1-q}(t) dt = \infty$. Suppose that equation (5) is nonoscillatory and let h be a principal solution of (5) such that

$$\int^{\infty} H^{-1}(t) \, \mathrm{d}t = \infty, \quad \lim_{t \to \infty} r(t)h(t)\Phi(h'(t)) := M > 0,$$

where the function H is defined by (15). Further, let $0 \leq \int_{-\infty}^{\infty} c(t) dt < \infty$ and

$$0 \leqslant \int^{\infty} (c(t) - \tilde{c}(t)) h^p(t) \, \mathrm{d}t < \infty$$

If the limit $L(\infty) < \infty$ exists and

$$\limsup_{t \to \infty} \frac{\int_T^t H^{-1}(s) \,\mathrm{d}s}{\ln \int_T^t H^{-1}(s) \,\mathrm{d}s} (L(\infty) - L(t)) > \frac{1}{2q},$$

then (1) is oscillatory.

Proof. Suppose, by contradiction, that (1) is nonoscillatory. In view of Lemma 2 our assumptions ensure the existence of the finite limit

(23)
$$\lim_{t \to \infty} \frac{w(t)}{w_h(t)} = 1,$$

where w is a solution of the Riccati equation (6) corresponding to (1) and $w_h = r\Phi(h')/\Phi(h)$ the solution of the Riccati equation corresponding to (5). Let us investigate the behavior of the function P(u, v),

$$P(u,v) = \frac{u^p}{p} - uv + \frac{v^q}{q} = u^p \left(\frac{1}{q}\frac{v^q}{u^p} - vu^{1-p} + \frac{1}{p}\right) = u^p Q(vu^{1-p}),$$

where $Q(x) = q^{-1}x^q - x + p^{-1} \ge 0$ and Q(1) = 0. By L'Hospital's rule (used twice) we have

$$\lim_{x \to 1} \frac{Q(x)}{(x-1)^2} = \frac{q-1}{2}.$$

Hence, for every $\varepsilon > 0$ there exists $\delta > 0$ such that

(24)
$$-\varepsilon \leqslant \frac{Q(x)}{(x-1)^2} - \frac{q-1}{2} \leqslant \varepsilon$$

for x satisfying $|x - 1| < \delta$, and inequality (24) can be rewritten as

$$\left(\frac{q-1}{2}-\varepsilon\right)(x-1)^2 \leqslant Q(x) \leqslant \left(\frac{q-1}{2}+\varepsilon\right)(x-1)^2.$$

For $x = vu^{1-p}$ we have

$$\left(\frac{q-1}{2}-\varepsilon\right)(vu^{1-p}-1)^2 \leqslant Q(vu^{1-p}) \leqslant \left(\frac{q-1}{2}+\varepsilon\right)(vu^{1-p}-1)^2,$$

which is for $u \neq 0$ equivalent to

$$u^{p}\left(\frac{q-1}{2}-\varepsilon\right)(vu^{1-p}-1)^{2} \leq P(u,v) \leq u^{p}\left(\frac{q-1}{2}+\varepsilon\right)(vu^{1-p}-1)^{2}.$$

By virtue of (23) there exists T_1 such that $|w/w_h - 1| < \delta$ for $t \ge T_1$ and hence for $u = \Phi^{-1}(w_h(t)), v = w(t)$ we have

$$w_h^q \left(\frac{q-1}{2} - \varepsilon\right) \left(\frac{w}{w_h} - 1\right)^2 \leqslant P(\Phi^{-1}(w_h), w) \leqslant w_h^q \left(\frac{q-1}{2} + \varepsilon\right) \left(\frac{w}{w_h} - 1\right)^2.$$

From the definition of w_h we get

$$h^{2p-2}(t)r^{-1}(t)(h'(t))^{2-p}\left(\frac{q-1}{2}-\varepsilon\right)(w(t)-w_h(t))^2 \leqslant r^{1-q}(t)h^p(t)P(\Phi^{-1}(w_h),w)$$
$$\leqslant h^{2p-2}(t)r^{-1}(t)(h'(t))^{2-p}\left(\frac{q-1}{2}+\varepsilon\right)(w(t)-w_h(t))^2,$$

which, in terms of $u = (w - w_h)h^p$ and $H = rh^2|h'|^{p-2}$, yields

(25)
$$\left(\frac{q-1}{2} - \varepsilon\right) \frac{u^2(t)}{H(t)} \leqslant r^{1-q}(t)h^p(t)P(\Phi^{-1}(w_h), w) \leqslant \left(\frac{q-1}{2} + \varepsilon\right) \frac{u^2(t)}{H(t)}.$$

As (1) and (5) are nonoscillatory, the modified Riccati equation (11) holds and by its integration and using the fact that $\int^{\infty} r^{1-q} h^p P(\Phi^{-1}(w_h), w) < \infty$ (which follows from Lemma 2), we get

$$u(t) = u(T) - \int_{T}^{t} (c(s) - \tilde{c}(s))h^{p}(s) \,\mathrm{d}s - p \int_{t}^{T} r^{1-q}(s)h^{p}(s)P(\Phi^{-1}(w_{h}), w) \,\mathrm{d}s,$$

hence

$$u(t) = u(T) - p \int_{T}^{\infty} r^{1-q}(t)h^{p}(t)P(\Phi^{-1}(w_{h}), w) dt$$

+ $p \int_{t}^{\infty} r^{1-q}(s)h^{p}(s)P(\Phi^{-1}(w_{h}), w) ds$
- $\int_{T}^{t} (c(s) - \tilde{c}(s))h^{p}(s) ds.$

Using (21), we get in view of the definition of $L(\infty)$ and (25)

$$u(t) \ge L(\infty) + \left(\frac{q}{2} - p\varepsilon\right) \int_t^\infty \frac{u^2(s)}{H(s)} \,\mathrm{d}s - \int_T^t (c(s) - \tilde{c}(s)) h^p(s) \,\mathrm{d}s,$$

which implies (suppressing the integration variable)

$$\begin{split} \int_T^t H^{-1} u \geqslant \int_T^t L(\infty) H^{-1} + \frac{q}{2} \int_T^t H^{-1} \int_s^\infty \frac{u^2}{H} - \int_T^t H^{-1} \int_T^s (c - \tilde{c}) h^p \\ &- p \varepsilon \int_T^t H^{-1} \int_s^\infty \frac{u^2}{H}, \end{split}$$

and hence

$$\int_{T}^{t} L(\infty) H^{-1}(s) \, \mathrm{d}s - \int_{T}^{t} H^{-1}(s) \int_{T}^{s} (c(\tau) - \tilde{c}(\tau)) h^{p}(\tau) \, \mathrm{d}\tau \, \mathrm{d}s$$
$$\leqslant \int_{T}^{t} \frac{1}{H(s)} u(s) \, \mathrm{d}s - \frac{q}{2} \int_{T}^{t} \frac{1}{H(s)} \int_{s}^{\infty} \frac{u^{2}(\tau)}{H(\tau)} \, \mathrm{d}\tau \, \mathrm{d}s + p\varepsilon \int_{T}^{t} \frac{1}{H(s)} \int_{s}^{\infty} \frac{u^{2}(\tau)}{H(\tau)} \, \mathrm{d}\tau \, \mathrm{d}s.$$

Using the definition of L(t) on the left-hand side and integrating by parts on the right-hand side of the last inequality, we have

$$(L(\infty) - L(t)) \int_{T}^{t} H^{-1}(s) \, \mathrm{d}s$$

$$\leq \int_{T}^{t} H^{-1}(s) u(s) \, \mathrm{d}s - \frac{q}{2} \left[\int_{s}^{\infty} \frac{u^{2}(\tau)}{H(\tau)} \, \mathrm{d}\tau \cdot \int_{T}^{s} H^{-1}(\tau) \, \mathrm{d}\tau \right]_{T}^{t}$$

$$- \frac{q}{2} \int_{T}^{t} \left(\frac{u^{2}(s)}{H(s)} \int_{T}^{s} H^{-1}(\tau) \, \mathrm{d}\tau \, \mathrm{d}s \right) + p\varepsilon \int_{T}^{t} H^{-1}(s) \int_{s}^{\infty} \frac{u^{2}(\tau)}{H(\tau)} \, \mathrm{d}\tau \, \mathrm{d}s$$

and

$$\begin{split} (L(\infty) - L(t)) \int_{T}^{t} H^{-1}(s) \, \mathrm{d}s \\ &\leqslant \int_{T}^{t} \frac{H^{-1}(s)}{\int_{T}^{s} H^{-1}(\tau) \, \mathrm{d}\tau} \left(u(s) \int_{T}^{s} H^{-1}(\tau) \, \mathrm{d}\tau - \frac{q}{2} \left(u(s) \int_{T}^{s} H^{-1}(\tau) \, \mathrm{d}\tau \right)^{2} \right) \mathrm{d}s \\ &- \frac{q}{2} \int_{t}^{\infty} \frac{u^{2}(s)}{H(s)} \, \mathrm{d}s \int_{T}^{t} H^{-1}(s) \, \mathrm{d}s + p\varepsilon \int_{T}^{t} H^{-1}(s) \int_{s}^{\infty} \frac{u^{2}(\tau)}{H(\tau)} \, \mathrm{d}\tau \, \mathrm{d}s \end{split}$$

and by virtue of the inequality $\alpha - \frac{1}{2}q\alpha^2 \leqslant \frac{1}{2}q^{-1}$ for $\alpha = u\int^s H^{-1}$ we get

$$(L(\infty) - L(t)) \leqslant \frac{1}{2q} \frac{\ln \int_T^t H^{-1}(s) \, \mathrm{d}s}{\int_T^t H^{-1}(s) \, \mathrm{d}s} - \frac{q}{2} \int_t^\infty \frac{u^2(s)}{H(s)} \, \mathrm{d}s$$

$$+ p\varepsilon \frac{\int_T^t H^{-1}(s) \int_s^\infty H^{-1}(\tau) u^2(\tau) \, \mathrm{d}\tau \, \mathrm{d}s}{\int_T^t H^{-1}(s) \, \mathrm{d}s} .$$

From Theorem 1 we obtain that $\int_t^\infty H^{-1} u^2 < \infty$ and thus

$$\limsup_{t \to \infty} \frac{\int_T^t H^{-1}(s) \, \mathrm{d}s}{\ln \int_T^t H^{-1}(s) \, \mathrm{d}s} (L(\infty) - L(t)) \leqslant \frac{1}{2q} + p\varepsilon \int_t^\infty \frac{u^2(s)}{H(s)} \, \mathrm{d}s$$

As $\lim_{t\to\infty} w/w_h = 1$, ε and also the last term of the above inequality are arbitrarily small and we have a contradiction with our assumption.

Corollary 2. Let $r(t) \equiv 1$, $\tilde{c} = \tilde{\gamma}/t^p$ where $\tilde{\gamma} = ((p-1)/p)^p$, i.e., (5) is the generalized Euler equation with the critical coefficient

(26)
$$(\Phi(y'))' + \frac{\tilde{\gamma}}{t^p} \Phi(y) = 0.$$

Let $\int_t^{\infty} c(s) \, \mathrm{d}s \ge 0$ for large t and

$$0 \leqslant \int_{t}^{\infty} \left(c(s) - \frac{\tilde{\gamma}}{s^{p}} \right) s^{p-1}(s) \, \mathrm{d}s < \infty.$$

If, for T sufficiently large, the limit

$$L(\infty) = \lim_{t \to \infty} \frac{\int_T^t s^{-1} \int_T^s \left(c - \tilde{\gamma}/\tau^p\right) \tau^{p-1} \,\mathrm{d}\tau \,\mathrm{d}s}{\ln |t/T|} < \infty$$

exists and

$$\limsup_{t\to\infty} \frac{\ln|t/T|}{\ln\ln|t/T|} \left(L(\infty) - \frac{\int_T^t s^{-1} \int_T^s \left(c - \tilde{\gamma}/\tau^p\right) \tau^{p-1} \,\mathrm{d}\tau \,\mathrm{d}s}{\ln|t/T|} \right) > \frac{1}{2q},$$

then (1) is oscillatory.

Proof. The function $h(t) = t^{(p-1)/p}$ is the principal solution of (26) (see [9]),

$$\lim_{t \to \infty} h(t)\Phi(h'(t)) = \lim_{t \to \infty} t^{(p-1)/p} \left(\frac{p-1}{p} t^{-1/p}\right)^{p-1} = \left(\frac{p-1}{p}\right)^{p-1}$$

and

$$\int^{\infty} \frac{\mathrm{d}t}{h^2(t)(h'(t))^{p-2}} = \left(\frac{p}{p-1}\right)^{p-2} \int^{\infty} \frac{\mathrm{d}t}{t} = \infty.$$

The statement follows from Theorem 2.

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