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NOTE ON THE OSCILLATION OF LINEAR DELAY DIFFERENTIAL EQUATIONS

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1. INTRODUCTION

We assume that the functions p, q satisfy the next condition:

$$p, q \in C[[0, \infty), (0, \infty)].$$

Let G be the set to which g belongs if and only if g satisfies the conditions:

$$g \in C[[0, \infty), [0, \infty)], g(t) \leq t, \lim_{t \rightarrow \infty} g(t) = \infty.$$

We consider the following linear delay differential equations

$$(1) \quad u^{(2n)}(t) + p(t)u(g(t)) = 0,$$

$$(2) \quad u^{(2n)}(t) + q(t)u(h(t)) = 0,$$

where $g, h \in G$.

Our purpose is a comparison of the oscillatory properties of (1) with the oscillatory properties of (2).

A solution $u(t)$ of the equation (1) is called oscillatory if the set of zeros of $u(t)$ is not bounded from the right. A solution $u(t)$ of the equation (1) is called non-oscillatory if it is eventually of constant sign. The equation (1) is called oscillatory if every solution of (1) is oscillatory.

The theorems of the section 2 are an extension of some second order results in [1]. Our primary sources for the comparison of the oscillatory properties of (1) and (2) are [1] and [2].

2. OSCILLATORY PROPERTIES

Theorem 1. Suppose that $h(t) \leq g(t)$, $q(t) \leq p(t)$ whenever $t \geq t_0 \geq 0$, and (1) has a nonoscillatory solution. Then

$$(3) \quad v^{(2n)}(t) + q(t)v(h(t)) = 0$$

has a nonoscillatory solution.

Proof. Let $u(t)$ be a positive solution of (1). Let $t_1 \geq t_0 \geq 0$ be such that none of $u, u', \dots, u^{(2n-1)}$ has a zero on $[t_1, \infty)$, and let j be the largest integer such that $u^{(j)} > 0$ on $[t_1, \infty)$ if $i \leq j$. Choose $t_2 \geq t_1$ such that if $t \geq t_2$ then $h(t) \geq t_1$.

An induction argument shows that if $t \geq t_2$ and $1 \leq k \leq j-1$, then

$$u(t) = u(t_2) + \sum_{i=1}^k \frac{(t-t_2)^i}{i!} u^{(i)}(t_2) + \frac{1}{k!} \int_{t_2}^t (t-s)^k u^{(k+1)}(s) ds.$$

If $k = j-1$, we get

$$(4) \quad u(t) \geq u(t_2) + \frac{1}{(j-1)!} \int_{t_2}^t (t-s)^{j-1} u^{(j)}(s) ds.$$

If $z \geq t \geq t_2$, then

$$u^{(j)}(t) = \sum_{i=0}^{2n-j-1} (-1)^i \frac{(z-t)^i}{i!} u^{(j+i)}(z) + \frac{1}{(2n-j-1)!} \int_t^z (s-t)^{2n-j-1} p(s) u(g(s)) ds,$$

so

$$(5) \quad u^{(j)}(t) \geq \frac{1}{(2n-j-1)!} \int_t^{\infty} (s-t)^{2n-j-1} p(s) u(g(s)) ds.$$

Using (5) in (4) we get

$$\begin{aligned} u(t) &\geq u(t_2) + \frac{1}{(j-1)!(2n-j-1)!} \int_{t_2}^t (t-s)^{j-1} \left(\int_s^{\infty} (\xi-s)^{2n-j-1} p(\xi) u(g(\xi)) d\xi \right) ds \geq \\ &\geq u(t_2) + \frac{1}{(j-1)!(2n-j-1)!} \int_{t_2}^t (t-s)^{j-1} \left(\int_s^{\infty} (\xi-s)^{2n-j-1} q(\xi) u(h(\xi)) d\xi \right) ds, \end{aligned}$$

since $u(t)$ is increasing on $[t_1, \infty)$.

We shall prove that there is a continuous function $v(t)$ on $[t_0, \infty)$ such that $u(t_2) \leq v(t) \leq u(t)$ if $t \geq t_2$ and $v(t)$ is a solution of (3). We define a sequence of continuous functions on $[t_0, \infty)$ as follows:

$$\begin{aligned} v_1(t) &= u(t), t \geq t_0, \\ v_{m+1}(t) &= u(t), t_0 \leq t < t_2, \quad m = 1, 2, \dots, \\ &v_{m+1}(t) = \\ &= u(t_2) + \frac{1}{(j-1)!(2n-j-1)!} \int_{t_2}^t (t-s)^{j-1} \left(\int_s^{\infty} (\xi-s)^{2n-j-1} q(\xi) v_m(h(\xi)) d\xi \right) ds, \end{aligned}$$

for $t \geq t_2, m = 1, 2, \dots$

Then we have

$$\begin{aligned} &v_2(t) = \\ &= u(t_2) + \frac{1}{(j-1)!(2n-j-1)!} \int_{t_2}^t (t-s)^{j-1} \left(\int_s^{\infty} (\xi-s)^{2n-j-1} q(\xi) u(h(\xi)) d\xi \right) ds \leq \\ &\leq u(t), t \geq t_2, \end{aligned}$$

so

$$v_2(t) \leq v_1(t), \quad t \geq t_2.$$

It follows by induction that:

$$u(t_2) \leq v_{m+1}(t) \leq v_m(t), \quad \text{for } t \geq t_2, m = 1, 2, \dots$$

We conclude that $v_m(t)$ tends to a limit function $v(t)$ such that $u(t_2) \leq v(t) \leq u(t)$ if $t \geq t_2$ and by Lebesgue's theorem we have

$$(6) \quad v(t) = u(t_2) + \frac{1}{(j-1)!(2n-j-1)!} \int_{t_2}^t (t-s)^{j-1} \left(\int_s^\infty (\xi-s)^{2n-j-1} q(\xi) v(h(\xi)) d\xi \right) ds$$

if $t \geq t_2$. Differentiation of (6) says that $v(t)$ is a solution of (3) and clearly $v(t)$ is nonoscillatory, so the proof is complete.

Theorem 2. Suppose that $h(t) \leq g(t)$ whenever $t \geq t_0 \geq 0$ and $g(t) - h(t)$ is bounded on $[t_0, \infty)$. Then (1) is oscillatory if and only if

$$(7) \quad v^{(2n)}(t) + p(t)v(h(t)) = 0$$

is oscillatory.

Proof. Let $u(t)$ be a nonoscillatory solution of (1). Then applying the Theorem 1 we conclude that (7) has a nonoscillatory solution $v(t)$.

Now let $v(t)$ be a positive solution of (7). Let $t_1 \geq t_0 \geq 0$ be such that none of $v, v', \dots, v^{(2n-1)}$ has a zero on $[t_1, \infty)$, and let j be the largest integer such that $v^{(i)} > 0$ on $[t_1, \infty)$ if $i \leq j$. Let $g(t) - h(t) \leq K$ for $t \geq t_0$. Choose $t_2 \geq t_1$ such that if $t \geq t_2$ then $g(t) - K \geq t_1$. We put $y(t) = v(t - K)$. Then

$$y(g(t)) = v(g(t) - K) \leq v(h(t)), \quad t \geq t_2.$$

With regard to (5) and (4) for $t \geq t_2$ we have

$$\begin{aligned} v^{(j)}(t+K) &\geq \frac{1}{(2n-j-1)!} \int_{t+K}^\infty (s-t-K)^{2n-j-1} p(s)v(h(s)) ds, \\ v(t) &\geq v(t_2) + \frac{1}{(j-1)!} \int_{t_2}^t (t-s)^{j-1} v^{(j)}(s) ds \geq \\ &\geq v(t_2) + \frac{1}{(j-1)!} \int_{t_2}^t (t-s)^{j-1} v^{(j)}(s+K) ds, \end{aligned}$$

since $v^{(j)}(t)$ is decreasing on $[t_1, \infty)$.

Then

$$v(t) \geq v(t_2) + \frac{1}{(j-1)!(2n-j-1)!} \int_{t_2}^t (t-s)^{j-1} \left(\int_{s+K}^\infty (\xi-s-K)^{2n-j-1} p(\xi)v(h(\xi)) d\xi \right) ds,$$

$$y(t) = v(t - K) \geq v(t_2) + \frac{1}{(j-1)!(2n-j-1)!} \int_{t_2}^{t-K} (t-K-s)^{j-1} \left(\int_{s+K}^{\infty} (\xi-s-K)^{2n-j-1} p(\xi) y(g(\xi)) d\xi \right) ds.$$

Now we define a sequence of continuous functions on $[t_0, \infty)$ as follows:

$$\begin{aligned} u_1(t) &= y(t), \quad t \geq t_0, \\ u_{m+1}(t) &= y(t), \quad t_0 \leq t < t_2 + K, \quad m = 1, 2, \dots, \\ u_{m+1}(t) &= v(t_2) + \frac{1}{(j-j)!(2n-j-1)!} \int_{t_2}^{t-K} (t-K-s)^{j-1} \left(\int_{s+K}^{\infty} (\xi-s-K)^{2n-j-1} p(\xi) u_m(g(\xi)) d\xi \right) ds, \end{aligned}$$

for $t \geq t_2 + K$, $m = 1, 2, \dots$

Then there is a continuous function $u(t)$ on $[t_0, \infty)$ such that $v(t_2) \leq u(t) \leq y(t)$ if $t \geq t_2 + K$ and such that

$$u(t) = v(t_2) + \frac{1}{(j-1)!(2n-j-1)!} \int_{t_2}^{t-K} (t-K-s)^{j-1} \left(\int_{s+K}^{\infty} (\xi-s-K)^{2n-j-1} p(\xi) u(g(\xi)) d\xi \right) ds,$$

if $t \geq t_2 + K$. Differentiation of the last equation says that $u(t)$ is a nonoscillatory solution of (1), so the proof is complete.

Corollary. Suppose that $t - g(t)$ is bounded on $[t_0, \infty)$. Then (1) is oscillatory if and only if

$$v^{(2n)}(t) + p(t)v(t) = 0$$

is oscillatory.

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