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ON THE OSCILLATION OF A CLASS OF NONLINEAR DIFFERENTIAL SYSTEMS WITH DEVIATING ARGUMENTS

BOŽENA MIHALÍKOVÁ

1. Introduction

Much attention has been paid recently to the oscillatory properties of non-linear functional differential equations with deviating arguments. However, most of the published papers dealt with scalar differential equations; comparatively little is known about the properties of systems of differential equations.

Fundamental results concerning the oscillatory properties of two-dimensional systems of differential equations have been obtained by Varech, Gritsai, Ševelo, Kitamura, Kusano. The oscillatory properties of n -dimensional systems were studied by Foltýnska, Werbowski and Marušiak.

The aim of the present paper is to extend certain results from [4, 7, 8] to a differential equation system

$$(p_i(t)\varphi_i(x_i'(t)))' = f_i(t, x_1(t), \dots, x_n(t), x_1(\tau_1(t)), \dots, x_n(\tau_n(t))) \quad i = 1, \dots, n \quad (\text{A})$$

under the assumption that the following conditions hold:

- (a) $p_i \in C([a; \infty), \mathbf{R})$, $p_i(t) > 0$ and $\int \frac{ds}{p_i(s)} = \infty$, $i = 1, \dots, n$;
- (b) $\varphi_i \in C(\mathbf{R}, \mathbf{R})$ and $\varphi_i(u) \cdot u > 0$ for $u \neq 0$, $|\varphi_i(u)| \leq \alpha_i |u|$, $i = 1, \dots, n$;
 $\alpha_i > 0$, *const.*
- (c) $f_i \in C([a; \infty) \times \mathbf{R}^{2n}, \mathbf{R})$, $i = 1, \dots, n$ and

$$f_i(t, u_1, \dots, u_n, v_1, \dots, v_n)v_{i+1} \begin{cases} > 0 & \text{if } i = 1, \dots, n-1 \\ < 0 & \text{if } i = n(v_{n+1} = v_1) \end{cases} \text{ for } v_i \cdot u_i > 0;$$

- (d) $\tau_i \in C([a; \infty), \mathbf{R})$ and $\lim_{t \in \infty} \tau_i(t) = \infty$, $i = 1, \dots, n$.

The term “solution $\mathbf{x}(t) = (x_1(t), \dots, x_n(t))$ of (A)” will be understood in the sequel to refer to a solution of (A) which exists on an interval $[T_x; \infty) \subset [a; \infty)$ and satisfies the condition

$$\sup \left\{ \sum_{i=1}^n |x_i(t)|; t \geq T \right\} > 0 \text{ for every } T \geq T_x.$$

A solution $\mathbf{x}(t)$ of (A) is said to be (weakly) oscillatory if each (at least one) of its components has a sequence of zeros tending to ∞ .

A solution $\mathbf{x}(t)$ of (A) is said to be (weakly) nonoscillatory if each (at least one) of its components has a constant sign for sufficiently large values of t .

2. Oscillatory theorems

Lemma 1. *If $\mathbf{x} = (x_1, x_2, \dots, x_n)$ is a weakly nonoscillatory solution of (A), then \mathbf{x} is nonoscillatory.*

Proof. Suppose that $x_i(t)$ is a nonoscillatory component of $\mathbf{x}(t) = (x_1(t), x_2(t), \dots, x_n(t))$ and $x_i(t) \neq 0$ for $t \geq T \geq a$.

1) Let $1 < i \leq n$. Owing to (c), (d) we obtain from (A)

$$(p_{i-1}(t)\varphi_{i-1}(x'_{i-1}(t)))' \neq 0 \text{ for } t \geq T_1,$$

with t_1 such that $\tau_i(t) \geq T$ for $t \geq t_1$. From (a) and (b) we see that $x_{i-1}(t)$ is monotonic and therefore there exists $t_2 \geq t_1$ such that $x_{i-1}(t) \neq 0$ for $t \geq t_2$. This shows that $x_{i-1}(t)$ is a nonoscillatory component of \mathbf{x} . Analogously it can be shown that the components $x_{i-2}(t), \dots, x_1(t)$ are nonoscillatory.

2) Let $i = 1$. From the n th equation of (A) we see that

$$(p_n(t)\varphi_n(x'_n(t)))' \neq 0 \text{ for } t \geq T_1 \geq T$$

where T_1 is such that $\tau_1(t) \geq T$ for $t \geq T_1$. The function is monotonic and from (a) and (b) it is evident that there exists $t_3 \geq T_1$ such that $x_n(t) \neq 0$ for $t \geq T_3$. Using the same method as that we used in 1) starting with $i = n$ we prove that all the components are nonoscillatory.

Now let us consider the system (A) assuming that

$$f_i(t, u_1, \dots, u_n, v_1, \dots, v_n) \operatorname{sgn} v_{i+1} \geq a_i(t)q_i(v_{i+1}) \operatorname{sgn} v_{i+1} \geq 0 \quad i = 1, \dots, n-1 \quad (1)$$

$$f_n(t, u_1, \dots, u_n, v_1, \dots, v_n) \operatorname{sng} v_1 \leq a_n(t)q_n(v_1) \operatorname{sng} v_1 \leq 0$$

where $a_i \in C([a; \infty), \mathbb{R})$, $a_i(t) \geq 0$, $i = 1, \dots, n$,

$a_i \in C(\mathbb{R}; \mathbb{R})$ and $q_i(v) \cdot v > 0$, $i = 1, \dots, n-1$, $q_n(v) \cdot v < 0$, $v \neq 0$.

Lemma 2. *Let the conditions (1) and*

$$\liminf_{|v| \rightarrow \infty} |q_i(v)| \neq 0, \quad i = 1, \dots, n-1 \quad (2)$$

hold. If

$$\int^{\infty} a_i(t) dt = \infty \text{ for } i = 1, \dots, n-1, \quad (3)$$

then for a nonoscillatory solution $\mathbf{x} = (x_1, x_2, \dots, x_n)$ *of (A) we have*

- 1) $x_1(t) \cdot x'_i(t) > 0$ for $t \geq t_0 \geq a, i = 1, \dots, n$;
- 2) there exists $k \in \{1, \dots, n\}$ and $t_0 \geq a$ such that for $t \geq t_0$
 $x_1(t)x_i(t) > 0, i = 1, \dots, k, x_1(t)x_i(t) < 0, i = k+1, \dots, n$;
- 3) there exists a finite limit $\lim_{t \rightarrow \infty} p_k(t)\varphi_k(x'_k(t)) = c_k$;
- 4) $\lim_{t \rightarrow \infty} x_i(t) = \lim_{t \rightarrow \infty} p_i(t)\varphi_i(x'_i(t)) = 0, i = k+1, \dots, n, k < n$;
- 5) $\lim_{t \rightarrow \infty} x_i(t) = +\infty (-\infty), i = 1, \dots, k$
if $c_k \neq 0, k > 1.$
 $\lim_{t \rightarrow \infty} p_i(t)\varphi_i(x'_i(t)) = +\infty (-\infty), i = 1, \dots, k-1$

Proof. Let $\mathbf{x}(t) = (x_1(t), \dots, x_n(t))$ be a nonoscillatory solution of (A) on $[a; \infty)$. Without loss of generality we may suppose that $x_1(t) > 0$ for $t \geq t_0 \geq a$ (the proof is analogous if $x_1(t) < 0$). Owing to assumption (d) there exists $t_1 \geq t_0$ such that $x_1(t_1) > 0$ for $t \geq t_1$. The last equation of (A) leads to the inequality

$$p_n(t)\varphi_n(x'_n(t)) \leq p_n(t_1)\varphi_n(x'_n(t_1)), \quad t \geq t_1. \quad (4)$$

We shall show that there exists $t_2 \geq t_1$ such that $x'_n(t) > 0$ for $t \geq t_2$. For suppose that this were not true. This implies the existence of $T \geq t_2$ such that $x'_n(T) < 0$ and $x'_n(t) < 0$ for $t \geq T$. From (4)

$$\alpha_n x_n(t) \leq \alpha_n x_n(T) + p_n(T)\varphi_n(x'_n(T)) \int_T^t \frac{ds}{p_n(s)} \rightarrow -\infty \text{ for } t \rightarrow \infty,$$

and therefore $x_n(t) \rightarrow -\infty$ for $t \rightarrow \infty$. By condition (2) for $i = n-1$ there must exist a constant $K > 0$ and $T_2 \geq T_1$ such that

$$q_{n-1}(x_n(\tau_n(t))) \leq -K < 0 \text{ for } t \geq T_2.$$

Using this relation and integrating the $(n-1)$ th equation of (A), we see that

$$p_{n-1}(t)\varphi_{n-1}(x'_{n-1}(t)) \leq p_{n-1}(T_2)\varphi_{n-1}(x'_{n-1}(T_2)) - K \int_{T_2}^t a_{n-1}(s) ds \rightarrow -\infty \quad (5)$$

for $t \rightarrow \infty$,

and therefore there exists $T_3 \geq T_2$ such that $x'_{n-1}(t) < 0$ for $t \geq T_3$. From (5), integrating and taking into consideration (b), we get

$$a_{n-1}x_{n-1}(t) \leq a_{n-1}x_{n-1}(T_3) + p_{n-1}(T_3)\varphi_{n-1}(x'_{n-1}(T_3)) \int_{T_3}^t \frac{ds}{p_{n-1}(s)} \rightarrow -\infty$$

for $t \rightarrow \infty$,

and therefore $x_{n-1}(t) \rightarrow -\infty$ for $t \rightarrow \infty$. Analogously we show that $x_i(t) \rightarrow -\infty$, $x'_i(t) < 0$ for $t \rightarrow \infty$, $i = n-2, \dots, 1$, which contradicts the assumption that $x_1(t) > 0$ for $t \geq t_0$. Therefore $x'_n(t) > 0$ for $t \geq t_2$. Two cases may now obtain for $x_n(t)$:

- i) there exists $t_3 \geq t_2$ such that $x_n(t) > 0$, $x_n(\tau_n(t)) > 0$ for $t \geq t_3$;
- ii) $x_n(t) < 0$ for $t \geq t_2$.

Suppose that i) obtains. This means that $x_n(t)$ is a positive increasing function which either has an upper bound or is unbounded as $t \rightarrow \infty$. In the first case there exist constant $c > 0$ and $t_4 \geq t_3$ such that $0 < c \leq x_n(\tau_n(t))$ for $t \geq t_4$ and owing to the continuity of q_n , this means that

$$0 < m \leq q_{n-1}(x_n(\tau_n(t))) \leq M, m, M - \text{const.}, t \geq t_4. \quad (6)$$

In the second case because of the condition (2) there exist a constant $K > 0$ and $t_5 \geq t_4$ such that

$$q_{n-1}(x_n(\tau_n(t))) \geq K > 0 \text{ for } t \geq t_5. \quad (7)$$

Integrating the $(n-1)$ st equation of (A) and using (6) and (7), we have

$$p_{n-1}(t)\varphi_{n-1}(x'_{n-1}(t)) \geq p_{n-1}(t_5)\varphi_{n-1}(x'_{n-1}(t_5)) + L \int_{t_5}^t a_{n-1}(s) ds \rightarrow \infty$$

for $t \rightarrow \infty$

where L is a suitable positive constant. From this inequality we see that $x'_{n-1}(t) > 0$ for $t \geq t_6 \geq t_5$ and by suitably transforming and integrating we see that $x_{n-1}(t) > 0$ for $t \geq t_7 \geq t_6$ as well. Analogously it can be shown that $x_i(t) > 0$, $x'_i(t) > 0$ for $i = n-2, \dots, 1$ and a sufficiently large t . This proves that 1) holds for $i = 1, \dots, n$ and 2) hold for $k = n$.

Suppose now that ii) obtains. From $(n-1)$ st equation of (A),

$$p_{n-1}(t)\varphi_{n-1}(x'_{n-1}(t)) \leq p_{n-1}(t_2)\varphi_{n-1}(x'_{n-1}(t_2)), t \geq t_2. \quad (8)$$

We shall show that $x'_{n-1}(t) > 0$ for $t \geq t_3 \geq t_2$. We suppose that this is not true and that there exists $t_4 \geq t_3$ such that $x'_{n-1}(t_4) < 0$. Then by (7) $x'_{n-1}(t) < 0$ for $t \geq t_4$ and

$$\alpha_{n-1}x_{n-1}(t) \leq \alpha_{n-1}x_{n-1}(t_4) + p_{n-1}(t_4)\varphi_{n-1}(x'_{n-1}(t_4)) \int_{t_4}^t \frac{ds}{p_{n-1}(s)} \rightarrow -\infty$$

for $t \rightarrow \infty$,

so that $x_{n-1}(t) \rightarrow -\infty$ for $t \rightarrow \infty$. Repeating the procedure used in the first part of our proof we arrive at contradiction with the assumption that $x_1(t) > 0$ on $[t_0; \infty)$. Thus $x'_{n-1}(t) > 0$ for $t \geq t_3$ and two cases may obtain for $x_{n-1}(t)$:

- i₁) there exists $t_4 \geq t_3$ such that $x_{n-1}(t) > 0$, $x_{n-1}(\tau_{n-1}(t)) > 0$ for $t \geq t_4$;
- ii₁) $x_{n-1}(t) < 0$ for $t \geq t_3$.

For i₁) we use the same method as for i) to prove that $x_i(t) > 0$, $x'_i(t) > 0$ for $i = 1, \dots, n-1$ and t sufficiently large, which is exactly what statements 1) and 2) of the Lemma state for $k = n-1$.

For ii₁) we prove analogously as for ii) that $x'_{n-2}(t) > 0$ for $t \geq t_4 \geq t_3$ and that the following two possibilities exist for x_{n-2} :

- i₂) there exists $t_5 \geq t_4$ such that $x_{n-2}(t) > 0$, $x_{n-2}(\tau_{n-2}(t)) > 0$ for $t \geq t_5$;
- ii₂) $x_{n-2}(t) < 0$ for $t \geq t_4$.

The method used in i₁), ii₁) is now used repeatedly to prove statements 1) and 2) of the Lemma for $k = n-2, \dots, 1$.

By hypothesis, $x_1(t) > 0$, $x_1(\tau_1(t)) > 0$ for $t \geq t_0$ and therefore the function $p_n(t)\varphi_n(x'_n(t))$ is positive and decreasing and thus has a finite limit. Statement 3) holds for $k = n$.

If k has the property 2) then $p_k(t)\varphi_k(x'_k(t))$ is a positive decreasing function and has a finite limit. If

$$\lim_{t \rightarrow \infty} p_k(t)\varphi_k(x'_k(t)) = c_k > 0,$$

then there exists $T \geq t_0$ sufficiently large and such that

$$\alpha_k p_k(t) x'_k(t) \geq p_k(t) \varphi_k(x'_k(t)) \geq \frac{1}{2} c_k,$$

whence we see by integrating that $\lim_{t \rightarrow \infty} x_k(t) = \infty$. Using (3), (2) and (a) it is easy

to prove from the first $k-1$ equations of (A) that $\lim_{t \rightarrow \infty} x_i(t) = \infty$ for $i = 1, \dots,$

k and $\lim_{t \rightarrow \infty} p_i(t)\varphi_i(x'_i(t)) = \infty$ for $i = 1, \dots, k-1$. This proves statement 5) of the

Lemma.

Statement 4) will be proved by contradiction. Assume that there exists $j \in \{k + 1, \dots, n\}$ such that $\lim_{t \rightarrow \infty} p_j(t)\varphi_j(x'_j(t)) = c_j > 0$. Using the preceding part of our proof this leads to $\lim_{t \rightarrow \infty} p_k(t)\varphi_k(x'_k(t)) = \infty$ which contradicts 3). Analogously assume the existence of $j \in \{k + 1, \dots, n\}$ such that $\lim_{t \rightarrow \infty} x_j(t) \neq 0$. Since $x_j(t)$ is a negative increasing function there exist constants c_j, d_j and T sufficiently large such that

$$c_j \leq x_j(\tau_j(t)) \leq d_j < 0, \quad t \geq T$$

and the continuity of q_{j-1} implies that there exist constants m, M such that

$$m \leq q_{j-1}(x_j(\tau_j(t))) \leq M < 0 \text{ for } t \geq T.$$

From the $(j - 1)$ equation of (A) we have

$$p_{j-1}(t)\varphi_{j-1}(x'_{j-1}(t)) \leq p_{j-1}(T)\varphi_{j-1}(x'_{j-1}(T)) + M \int_T^t a_{j-1}(s) ds \rightarrow -\infty$$

for $t \rightarrow \infty$,

which again yields a contradiction to 3). This completes the proof of the Lemma.

Theorem 1. Suppose that, in addition to the assumptions of Lemma 2,

$$\int_0^\infty a_n(t) dt = \infty \tag{9}$$

and

$$\lim_{|v| \rightarrow \infty} |q_n(v)| \neq 0, \tag{10}$$

then every solution of (A) is oscillatory.

Proof. Suppose that (A) has a weakly nonoscillatory solution $(x_1(t), \dots, x_n(t))$. By Lemma 1 this solution is nonoscillatory. Suppose that $x_1(t) > 0$, $x_1(\tau_1(t)) > 0$ for $t \geq t_1 \geq a$. By Lemma 2, $x_1(t)$ is a positive increasing function and there exists $\lim_{t \rightarrow \infty} x_1(t) = d_1$ such that either $d_1 < \infty$ or $d_1 = \infty$. In both cases, owing to (10) and the continuity of q_n , there exist a constant $L > 0$ and T sufficiently large so that

$$q_n(x_1(\tau_1(t))) \leq -L \text{ for } t \geq T.$$

By Lemma 2, $p_n(t)\varphi_n(x'_n(t))$ is a positive decreasing function. Using these properties, we see after integrating the last equation of (A) that

$$p_n(t)\varphi_n(x'_n(t)) - p_n(T)\varphi_n(x'_n(T)) \leq -L \int_T^t a_n(s) ds,$$

which contradicts (9).

Remark 1. Theorem 1 is a generalization of Theorem 2 of [8]. If $\tau_i(t) = t$ for $i = 1, 2, \dots, n$, we obtain the results formulated in Theorem 1 of [7] under weaker assumptions about f_i .

The following example shows that the assumption (10) of Theorem 1 is indispensable.

Example 1. The system

$$\begin{aligned} (t^{\frac{1}{2}}x'_1(t))' &= \frac{3}{2}t^{-\frac{1}{4}}(x_2(t^{\frac{1}{4}}))^3 \\ (\frac{1}{t^2}x'_2(t))' &= -\frac{1}{18}t^{-\frac{5}{3}}(1+t) \frac{x_1(t^{\frac{1}{3}})}{1+(x_1(t^{\frac{1}{3}}))^2} \end{aligned}$$

satisfies all conditions of Theorem 1 except (10), but the system has a nonoscillatory solution $(x_1(t), x_2(t)) = (t^{\frac{3}{2}}, t^{\frac{1}{3}})$ for $t > 0$.

Remark 2. The assumptions of Theorem 1 are rather strong in the sense that the deviating arguments $\tau_i(t)$ have no influence on the oscillatory properties of solutions of (A).

Theorem 2. Suppose that, in addition to (1) and (3),

$$\liminf_{|v| \rightarrow \infty} \frac{q_i(v)}{v} \neq 0, \quad \liminf_{|v| \rightarrow 0} \frac{q_i(v)}{v} \neq 0 \quad \text{for } i = 1, \dots, n-1 \quad (11)$$

holds. If

$$|q_n(v)| \leq |q_n(u)| \quad \text{for } |v| \leq |u| \quad (12)$$

and

$$\begin{aligned} \infty &= \int_T^\infty a_k(v_k) \int_{\tau_{k+1}(v_k)}^\infty \frac{1}{p_{k+1}(u_{k+1})} \int_{u_{k+1}}^\infty a_{k+1}(v_{k+1}) \int_{\tau_{k+2}(v_{k+1})}^\infty \frac{1}{p_{k+2}(u_{k+2})} \int_{u_{k+2}}^\infty \dots \\ &\dots \int_{u_n}^\infty a_n(v) |q_n \left(c \int_T^{\tau_1(v)} \frac{1}{p_1(u_1)} \int_T^{u_1} a_1(v_1) \int_T^{\tau_2(v_1)} \frac{1}{p_2(u_2)} \int_T^{u_2} \dots \right. \\ &\quad \left. \dots \int_T^{u_{k-1}} a_{k-1}(v_{k-1}) dv_{k-1} \dots du_1 \right) | dv \dots dv_k \end{aligned}$$

for every $c \neq 0$ and $k = 1, \dots, n$; then every solution of (A) is oscillatory.

Proof. Suppose that (A) has a weakly nonoscillatory solution. By Lemma 1 it is nonoscillatory; assume that $x_i(t) > 0$ for $t \geq t_0 \geq a$. The first part of (11) implies the validity of (2) and therefore by Lemma 2 there exist $k \in \{1, \dots, n\}$ and $T_0 \geq t_0$ such that for $t \geq T_0$ and $i = 1, \dots, k$ all $x_i(t)$ are positive and increasing and $\lim_{t \rightarrow \infty} x_i(t) = \infty$. Owing to (11) there exist positive constants K_i and $T \geq T_0$ such that

$$q_i(x_{i+1}(\tau_{i+1}(t))) \geq K_i x_{i+1}(\tau_{i+1}(t)) \text{ for } t \geq T, i = 1, \dots, k-1. \quad (14)$$

By transforming the first $(k-1)$ equations of (A) as follows

$$\begin{aligned} \alpha p_i x_i'(t) &\geq p_i(t) \varphi_i(x_i'(t)) \geq p_i(T) \varphi_i(x_i'(T)) + \int_T^t a_i(s) q_i(x_{i+1}(\tau_{i+1}(s))) ds \geq \\ &\geq \int_T^t a_i(s) q_i(x_{i+1}(\tau_{i+1}(s))) ds > 0, \quad t \geq T, i = 1, \dots, k-1 \end{aligned}$$

and integrating we obtain

$$x_i(t) \geq \frac{K_i}{\alpha_i} \int_T^t \frac{1}{p_i(u)} \int_T^u a_i(s) x_{i+1}(\tau_{i+1}(s)) ds du, \quad i = 1, \dots, k-2 \quad (15)$$

$$x_{k-1}(t) \geq \frac{d_k K_{k-1}}{\alpha_{k-1}} \int_T^t \frac{1}{p_{k-1}(u)} \int_T^u a_{k-1}(s) ds du. \quad (16)$$

Since the k th component of the solution is an increasing function there exists a constant $d_k > 0$ such that $x_k(\tau_k(t)) \geq d_k$ for $t \geq T$. After a transformation of (15), (16) we have

$$\begin{aligned} x_1(t) &\geq c \int_T^t \frac{1}{p_1(u_1)} \int_T^{u_1} a_1(v_1) \int_T^{\tau_1(v_1)} \frac{1}{p_2(u_2)} \int_T^{u_2} a_2(v_2) \int_T^{\tau_2(v_2)} \dots \\ &\dots \int_T^{\tau_{k-2}(v_{k-2})} \frac{1}{p_{k-1}(u_{k-1})} \int_T^{u_{k-1}} a_{k-1}(v_{k-1}) dv_{k-1} du_{k-1} \dots dv_2 du_2 dv_1 du_1, \end{aligned} \quad (17)$$

where $c = d_k \prod_{i=1}^{k-1} \frac{K_i}{\alpha_i}$.

By Lemma 2, $\lim_{t \rightarrow \infty} x_i(t) = 0$, $\lim_{t \rightarrow \infty} p_i(t) \varphi_i(x_i'(t)) = 0$ for $i = k+1, \dots, n$; therefore the $(k+1)$ st to the n th equation of (A) yield

$$|x_i(\tau_i(t))| \geq \frac{1}{\alpha_i} \int_{\tau_i(t)}^{\infty} \frac{1}{p_i(u)} \int_u^{\infty} a_i(v) |q_i(x_{i+1}(\tau_{i+1}(v)))| dv du. \quad (18)$$

Further, owing to (11) there exist constants $M_i > 0$ and $T_i \geq T$ such that

$$|q_i(x_{i+1}(\tau_{i+1}(t)))| \geq M_i |x_{i+1}(\tau_{i+1}(t))|, \quad t \geq T_i, \quad i = k+1, \dots, n-1.$$

Using this property, we can transform (18) to obtain

$$\begin{aligned} |x_{k+1}(t)| \geq & D \int_t^\infty \frac{1}{p_{k+1}(u_{k+1})} \int_{u_{k+1}}^\infty a_{k+1}(v_{k+1}) \int_{\tau_{k+2}(v_{k+1})}^\infty \frac{1}{p_{k+2}(u_{k+2})} \int_{u_{k+2}}^\infty \dots \\ & \dots \int_{\tau_n(v_{n-1})}^\infty \frac{1}{p_n(u_n)} \int_{u_n}^\infty a_n(v) |q_n(x_1(\tau_1(v)))| \, dv \, du_n \dots \, dv_{k+1} \, du_{k+1}, \\ & t \geq T_1, \quad D = \frac{1}{\alpha_n} \prod_{i=k+1}^{n-1} \frac{M_i}{\alpha_i}. \end{aligned} \tag{19}$$

Now by Lemma 2 there exists a finite limit $\lim_{t \rightarrow \infty} p_k(t) \phi_k(x'_k(t)) = L$. Integrating the k th equation of (A) we have after some manipulations

$$|L - p_k(T_1) \phi_k(x'_k(T_1))| \geq M_k \int_{T_1}^\infty a_k(s) |x_{k+1}(\tau_{k+1}(s))| \, ds. \tag{20}$$

Using the fact that $|q_n(v)|$ is nondecreasing we substitute (17) into (19). The resulting expression is then substituted into (20) and this yields a contradiction to (13).

Corollary 1. If in addition to the assumptions of Theorem 2 with the exception of the second condition in (11)

$$\frac{q_i(v)}{v} \geq \frac{q_i(u)}{u} \quad \text{for } |u| \leq |v|, \quad i = 1, \dots, n-1,$$

holds, then every solution of (A) is oscillatory.

Example 2. The system

$$\begin{aligned} \left(\left(\frac{3}{13} t^{-\frac{5}{6}} + \frac{1}{3} t^{-\frac{2}{3}} \right) x'_1(t) \right)' &= 2t^{-\frac{1}{2}} ((x_2(\tau_2(t)))^{\frac{5}{3}} + x_2(\tau_2(t))) \\ (t^{-\frac{1}{2}} x'_2(t))' &= -\frac{1}{2} t^{-3} (x_1(\tau_1(t)))^3, \quad t \geq 0 \end{aligned}$$

with the deviating arguments $\tau_1(t) = t^{\frac{1}{12}}$, $\tau_2(t) = t^2$ has a nonoscillatory solution $(x_1(t), x_2(t)) = (t^4, t^{\frac{1}{2}})$ for $t \geq 0$ (since for $k = 1$ the assumption (13) does not

hold), but for the deviating arguments $\tau_1(t) = t^2$, $\tau_2(t) = t^{\frac{1}{4}}$ every solution of the system is oscillatory.

Example 3. For the system

$$\begin{aligned} (t^{-3}x_1'(t))' &= t^{-\frac{7}{2}}\left(\frac{15}{4} + t^2\right)\left(t + \frac{\pi}{2}\right)^{\frac{1}{2}}x_2\left(t + \frac{\pi}{2}\right) \\ (t^{-3}x_2'(t))' &= -t^{-\frac{3}{2}}\left(t^2 - \frac{1}{4}\right)\left(t + \frac{\pi}{2}\right)^{-\frac{3}{2}}x_1\left(t + \frac{\pi}{2}\right) \end{aligned}$$

all the conditions of Theorem 2 are satisfied and therefore every one of its solutions is oscillatory on $[\pi; \infty)$.

$(x_1(t), x_2(t)) = (t^{\frac{3}{2}} \sin t, t^{-\frac{1}{2}} \cos t)$ is one such solution.

We shall now study the behaviour of (A) under the following assumptions:

$$f_i(t, u_1, \dots, u_n, v_1, \dots, v_n) \operatorname{sgn} v_{i+1} \geq a_i(t)g_i(u_{i+1}) \operatorname{sgn} u_{i+1} \geq 0, \quad i = 1, \dots, n-1 \tag{21}$$

$$f_n(t, u_1, \dots, u_n, v_1, \dots, v_n) \operatorname{sgn} v_1 \leq g_n(t, v_1) \operatorname{sgn} v_1 \leq 0,$$

where

$$a_i \in C([a; \infty), \mathbb{R}), a_i(t) \geq 0, \quad i = 1, \dots, n-1;$$

$$g_i \in C(\mathbb{R}; \mathbb{R}), g_i(v)v > 0 \text{ for } v \neq 0, \quad i = 1, \dots, n-1;$$

$$g_n \in C([a; \infty) \times \mathbb{R}; \mathbb{R}), g_n(t, v) \cdot v < 0 \text{ for } v \neq 0.$$

Let $i_k \in \{1, 2, \dots, 2n-1\}$, $1 \leq k \leq 2n-1$ and $t, s \in [a; \infty)$. Define

$$I_0(t, s) = J_0(t, s) = 1$$

$$I_k(t, s; y_{i_k}, \dots, y_{i_1}) = \int_s^t y_{i_k}(x) I_{k-1}(x, s; y_{i_{k-1}}, \dots, y_{i_1}) dx,$$

$$J_k(t, s; y_{i_k}, \dots, y_{i_1}) = \int_s^t y_{i_1}(x) J_{k-1}(t, x; y_{i_k}, \dots, y_{i_2}) dx.$$

Further let us introduce the following notation

$$R_k(t, T) = I_{2n-1}\left(t, T; \frac{1}{p_1}, a_1, \frac{1}{p_2}, a_2, \dots, \frac{1}{p_{k-1}}, a_{k-1}, \frac{1}{p_n}, a_{n-1}, \dots, a_k, \frac{1}{p_k}\right) \quad 1 \leq k \leq n.$$

$$R_k(t, a) = R_k(t)$$

Lemma 3. Suppose that, in addition to (21),

$$\liminf_{|u| \rightarrow \infty} |g(u)| \neq 0 \text{ for } i = 1, \dots, n - 1, \quad (22)$$

and

$$\int_a^\infty a_i(t) dt = \infty \text{ for } i = 1, \dots, n - 1. \quad (23)$$

Then for any nonoscillatory solution $\mathbf{x} = (x_1, \dots, x_n)$ the statements 1) to 5) of Lemma 2 hold.

The proof of the Lemma is analogous to that of Lemma 2.

Lemma 4. Suppose that, in addition to (21) and (23),

$$\frac{g(u)}{u} \leq \frac{g(v)}{v} \text{ for } |u| \leq |v|, i = 1, \dots, n - 1. \quad (24)$$

Then for any nonoscillatory solution $\mathbf{x} = (x_1, \dots, x_n)$ of (A) and $a \leq s < t$ we have

$$\begin{aligned} |p_1(t)\varphi_1(x'_1(t))| &\geq \prod_{i=1}^j \frac{|g(x_{i+1}(s))|}{\alpha_{i+1}|x_{i+1}(s)|} \int_s^t |\varphi_{j+1}(x'_{j+1}(u))| \times \\ &\times J_{2j-1} \left(t, u; a_1, \frac{1}{p_2}, \frac{1}{p_3}, \dots, \frac{1}{p_j} \right) du, \quad 1 \leq j \leq k - 1; \end{aligned} \quad (25)$$

and

$$\begin{aligned} |p_k(s)\varphi_k(x'_k(s))| &\geq \prod_{i=k}^j \frac{|g(x_{i+1}(t))|}{\alpha_{i+1}|x_{i+1}(t)|} \int_s^t |\varphi_{j+1}(x'_{j+1}(u))| \times \\ &\times I_{2(j-k)+1} \left(u, s; a_j, \frac{1}{p_j}, a_{j-1}, \dots, \frac{1}{p_{k+1}}, a_k \right) du, \quad k \leq j \leq n - 1, \end{aligned} \quad (26)$$

where $k = 1, \dots, n - 1$ is determined according to Lemma 3.

Proof. Let $\mathbf{x} = (x_1, \dots, x_n)$ be a nonoscillatory solution of (A) defined on $[a; \infty)$ and suppose that $x_1(t) > 0, x_1(\tau_1(t)) > 0$ for $t \geq t_0 \geq a$. The condition (24) implies the validity of (22). Thus by Lemma 3 there exist $T \geq t_0$ and $k \in \{1, \dots, n\}$ such that $x_i(t) > 0$ for $i = 1, \dots, n, x_j(t) > 0$ for $j = 1, \dots, k, x_j(t) < 0$ for $j = k + 1, \dots, n$ and $t \geq T$.

To prove (25), we shall use the monotonicity of the first k components of the solution, the relations (21) and (24), the first $(k - 1)$ equations of (A) and integration by parts.

Suppose that $T \leq s < t$. Then

$$\begin{aligned}
 p_1(t)\varphi_1(x'_1(t)) &= p_1(s)\varphi_1(x'_1(s)) + \int_s^t (p_1(z)\varphi_1(x'_1(z)))' dz \geq \\
 &\geq \int_s^t a_1(z)g_1(x_2(z)) dz \geq \frac{g_1(x_2(s))}{x_2(s)} \int_s^t a_1(z)x_2(z) dz = \\
 &= g_1(x_2(s)) \cdot J_1(t, s; a_1) + \frac{g_1(x_2(s))}{x_2(s)} \int_s^t x'_2(z)J_1(t, z; a_1) dz \geq \\
 &\geq \frac{g_1(x_2(s))}{a_2x_2(s)} \int_s^t \varphi_2(x'_2(z))J_1(t, z; a_1) dz,
 \end{aligned}$$

which is (25) for $j = 1$. Integrating the last integral we have

$$\begin{aligned}
 p_1(t)\varphi_1(x'_1(t)) &\geq \frac{g_1(x_2(s))}{a_2x_2(s)} p_2(s)\varphi_2(x'_2(s))J_2\left(t, s; a_1, \frac{1}{p_2}\right) + \\
 &+ \frac{g_1(x_2(s))}{a_2x_2(s)} \int_s^t a_2(z)g_2(x_3(z))J_2\left(t, z; a_1, \frac{1}{p_2}\right) dz \geq \\
 &\geq \frac{g_1(x_2(s))}{a_2x_2(s)} \cdot \frac{g_2(x_3(s))}{x_3(s)} \int_s^t a_2(z)x_3(z)J_2\left(t, z; a_1, \frac{1}{p_2}\right) dz.
 \end{aligned}$$

By the above transformations and $(2j-2)$ integrations we obtain (25).

To prove (26), we use the last $(n - k + 1)$ equations of (A), the relations (21) and (24) and the properties of the last $(n - k + 1)$ components of the solution as well as the fact that they are negative increasing functions.

For $T \leq s < t$ we have

$$\begin{aligned}
 p_k(s)\varphi_k(x'_k(s)) &= p_k(t)\varphi_k(x'_k(t)) - \int_s^t (p_k(u)\varphi_k(x'_k(u)))' du \geq \\
 &\geq - \int_s^t a_k(u)g_k(x_{k+1}(u)) du \geq - \frac{g_k(x_{k+1}(t))}{x_{k+1}(t)} \int_s^t a_k(u)x_{k+1}(u) du = \\
 &= - g_k(x_{k+1}(t))I_1(t, s; a_k) + \frac{g_k(x_{k+1}(t))}{a_{k+1}x_{k+1}(t)} \int_s^t \varphi_{k+1}(x'_{k+1}(u))I_1(u, s; a_k) du \geq \\
 &\geq \frac{g_k(x_{k+1}(t))}{a_{k+1}x_{k+1}(t)} \int_s^t p_{k+1}(u)\varphi_{k+1}(x'_{k+1}(u)) \frac{1}{p_{k+1}(u)} I_1(u, s; a_k) du,
 \end{aligned}$$

which is (26) for $j = k$. Again integrating by parts and using the above properties $(n-1-k)$ times we obtain (26).

For $x_1(t) < 0$ the proof is analogous.

Theorem 3. Suppose that, in addition to the assumptions of Lemma 4, the following conditions hold:

- 1) $\liminf_{|u| \rightarrow 0} \frac{g_i(u)}{u} \neq 0$ for $i = 1, \dots, n-1$;
- 2) $\frac{|g_n(t, u)|}{|u|^\beta} \leq \frac{|g_n(t, v)|}{|v|^\beta}$ for $|u| \leq |v|$, $\beta > 1$;
- 3) There exists a function $h(t)$ continuous and differentiable on $[a; \infty)$, such that $0 < h(t) \leq \tau_1(t)$, $h'(t) \geq 0$, $\lim_{t \rightarrow \infty} h(t) = \infty$.

If

$$\int^{\infty} R_k(h(t)) |g_n(t, c)| dt = \infty \text{ for all } c \neq 0 \text{ and } k = 1, \dots, n, \quad (27)$$

then all solutions of (A) are oscillatory.

Proof. Suppose that (A) has a weakly nonoscillatory solution $\mathbf{x} = (x_1, \dots, x_n)$. By Lemma 1 this solution is nonoscillatory and without loss of generality we may assume that $x_i(t) > 0$, $x_i(h(t)) > 0$ for $t \geq t_0 \geq a$. By Lemma 3, $\lim_{t \rightarrow \infty} x_i(t) = 0$ for $i = k+1, \dots, n$ and by the assumption 1) there exist constants $\delta_i > 0$ and $T \geq t_0$ such that

$$\frac{g_i(x_{i+1}(t))}{x_{i+1}(t)} \geq \delta_i, \quad i = k+1, \dots, n-1, t \geq T.$$

Since $p_n(t)\varphi_n(x'_n(t))$ is decreasing, we have the following relation from (26) for $j = n-1$:

$$p_k(s)\varphi_k(x'_k(s)) \geq p_n(t)\varphi_n(x'_n(t)) \prod_{i=k}^{n-1} \frac{\delta_i}{\alpha_{i+1}} I_{2(n-k)} \left(t, s; \frac{1}{p_n}, a_{n-1}, \dots, \frac{1}{p_{k+1}}, a_k \right), \quad T \leq s < t. \quad (28)$$

Substituting (28) into (25) for $s = T$, $j = k-1$ we have

$$p_1(t)\varphi_1(x'_1(t)) \geq \alpha p_n(t)\varphi_n(x'_n(t)) \int_T^t I_{2(n-k)} \left(t, u; \frac{1}{p_n}, a_{n-1}, \dots, \frac{1}{p_{k+1}}, a_k \right) \times \\ \times \frac{1}{p_k(u)} J_{2k-3} \left(t, u; a_1, \frac{1}{p_2}, \dots, \frac{1}{p_{k-1}}, a_{k-1} \right) du,$$

where $\alpha = \prod_{i=1}^{k-1} \frac{q_i(x_{i+1}(T))}{\alpha_{i+1} x_{i+1}(T)} \prod_{i=k}^{n-1} \frac{\delta_i}{\alpha_{i+1}}$,

and therefore

$$\begin{aligned}
 x'_1(t) &\geq \frac{\alpha}{a_1} p_n(t) \varphi_n(x'_n(t)) \frac{1}{p_1(t)} \times \\
 &\times I_{2n-2} \left(t, T; a_1, \frac{1}{p_2}, \dots, a_{k-1}, \frac{1}{p_n}, a_{n-1}, \dots, a_k, \frac{1}{p_k} \right). \tag{29}
 \end{aligned}$$

Taking $t_1 \geq T$ such that $h(t) \geq T$ for $t \geq t_1$, calculate the following derivative using the n th equation of (A), the relation (29) and assumption 2) of the theorem:

$$\begin{aligned}
 &[R_k(h(t), T) p_n(t) \varphi_n(x'_n(t)) x_1^{-\beta}(h(t))] \leq \\
 &\leq [R_k(h(t), T)]' h'(t) p_n(t) \varphi_n(x'_n(t)) x_1^{-\beta}(h(t)) + \\
 &\quad + R_k(h(t), T) x_1^{-\beta}(h(t)) g_n(t, x_1(\tau_1(t))) \leq \\
 &\leq \frac{\alpha_1}{\alpha} x'_1(h(t)) h'(t) x_1^{-\beta}(h(t)) + R_k(h(t), T) g_n(t, K) \cdot K^{-\beta},
 \end{aligned}$$

where $K = x_1(T)$.

Integrating the last inequality yields after necessary manipulations

$$\begin{aligned}
 -K^{-\beta} \int_{t_1}^t R_k(h(s), T) g_n(s, K) ds &\leq \alpha_1 \frac{x_1^{1-\beta}(h(t_1))}{\alpha(\beta-1)} + \\
 &+ R_k(h(t_1), T) p_n(t_1) \varphi_n(x'_n(t_1)) x_1^{-\beta}(h(t_1)).
 \end{aligned}$$

The right-hand part of this inequality is a finite positive number. Therefore the integral is convergent, which is a contradiction to (27).

Example 4. The system

$$\begin{aligned}
 (t^{-2} x'_1(t))' &= 4t^{-\frac{1}{2}} x_2(\tau_2(t)) \\
 (t^{-3} x'_2(t))' &= -\frac{7}{4} \left(t^{-\frac{49}{2}} + t^{-\frac{33}{2}} \right) \frac{x_1^5(\tau_1(t))}{1 + x_1(\tau_1(t))}
 \end{aligned}$$

with $\tau_1(t) = \tau_2(t) = t$ has a nonoscillatory solution $(x_1(t), x_2(t)) = (t^4, t^{\frac{1}{2}})$ for $t \geq 0$. For $\tau_1(t) = t^4$, $\tau_2(t) = t^{\frac{1}{2}}$ every solution is oscillatory.

The following theorem presents a sufficient condition for the oscillation of all solutions of (A) if $0 < \beta < 1$ in condition 2) of Theorem 3.

Let

$$\tau_*(t) = \min(\tau_1(t), t)$$

$$P_0^1(t, T) = 1$$

$$P_{2j}^1(t, T) = I_{2j} \left(t, T; \frac{1}{p_1}, a_1, \frac{1}{p_2}, a_2, \dots, \frac{1}{p_j}, a_j \right)$$

$$P_{2j+1}^1(t, T) = I_{2j+1} \left(t, T; \frac{1}{p_1}, a_1, \frac{1}{p_2}, a_2, \dots, a_j, \frac{1}{p_{1+j}} \right)$$

$$P_k^1(t, a) = P_k^1(t), \quad 0 \leq k \leq 2n - 2.$$

Theorem 4. *If in addition to the assumptions of Lemma 4*

- 1) $\liminf_{|u| \rightarrow 0} \frac{g(u)}{u} \neq \text{for } i = 1, \dots, n - 1;$
- 2) $\frac{|g_n(t, u)|}{|u|^\beta} \leq \frac{|g_n(t, v)|}{|v|^\beta}$ for $|u| \leq |v|, 0 < \beta < 1$

and

$$\int_{-\infty}^{\infty} \left(\frac{R_k(\tau_*(t))}{P_{2k-2}^1(\tau_1(t))} \right)^\beta |g_n(t, cP_{2k-2}^1(\tau_1(t)))| dt = \infty \text{ for all } c \neq 0, k = 1, \dots, n. \quad (30)$$

Then every solution of (A) is oscillatory.

Proof. The proof will be indirect. We start by repeating the proof of Theorem 3 up to and including the inequality (29). Integrating this inequality from T to $t \geq T$ we have

$$x_1(t) \geq \frac{\alpha}{\alpha_1} p_n(t) \varphi_n(x'_n(t)) R_k(t, T). \quad (31)$$

By Lemma 3 $x_1(t)$ is increasing and $p_n(t) \varphi_n(x'_n(t))$ decreasing. Using this, it is possible to transform (31) as follows:

$$\begin{aligned} (p_n(t) \varphi_n(x'_n(t)))^{-\beta} &\geq (p_n(\tau_*(t)) \varphi_n(x'_n(\tau_*(t))))^{-\beta} \geq \\ &\geq \left(\frac{\alpha}{\alpha_1} \right)^\beta R_k^\beta(\tau_*(t), T) x_1^{-\beta}(\tau_*(t)) \geq \left(\frac{\alpha}{\alpha_1} \right)^\beta R_k^\beta(\tau_*(t), T) x_1^{-\beta}(\tau_1(t)), \end{aligned} \quad (32)$$

where $t \geq \tau_1 \geq T$ such that $\tau_*(t) \geq T$ for $t \geq \tau_1$.

Starting with (25) for $j = k - 2, s = T$, integrating by parts and using the $(k - 1)$ th equation of (A) and the monotonicity of x_k leads to

$$\begin{aligned} p_1(t) \varphi_1(x'_1(t)) &\geq g_{k-1}(x_k(T)) \times \\ &\times \prod_{i=1}^{k-2} \frac{g(x_{i+1}(T))}{\alpha_{i+1}(x_{i+1}(T))} J_{2k-3} \left(t, T; a_1, \frac{1}{p_2}, a_2, \dots, \frac{1}{p_{k-1}}, a_{k-1} \right). \end{aligned}$$

Integrating the last inequality from T to $t \geq T$ we have

$$x_1(t) \geq c P_{2k-2}^1(t, T), \text{ where } c = \frac{g_{k-1}(x_k(T))}{\alpha_1} \prod_{i=1}^{k-2} \frac{g_i(x_{i+1}(T))}{\alpha_{i+1} x_{i+1}(T)}. \quad (33)$$

Using the n th equation of (A), the relations (33) and (32) and condition 2) we see that

$$\begin{aligned} [(p_n(t)\varphi_n(x'_n(t)))^{1-\beta}]' &= (1-\beta)(p_n(t)\varphi_n(x'_n(t)))^{-\beta}(p_n(t)\varphi_n(x'_n(t)))' \leq \\ &\leq (1-\beta) \left(\frac{\alpha}{\alpha_1}\right)^\beta R_k^\beta(\tau_1(t(\tau_*(t)), T) x_1^{-\beta}(t)) g_n(t, x_1(\tau_1(t))) \leq \\ &\leq (1-\beta) \left(\frac{\alpha}{\alpha_1}\right)^\beta R_k^\beta(\tau_*(t), T) (P_{2k-2}^1(\tau_1(t), T))^{-\beta} |g_n(t, c P_{2k-2}^1(\tau_1(t)))|. \end{aligned}$$

Integrating the last inequality yields a contradiction to (30). This completes the proof.

Remark 4. For the case when (A) is equivalent to a differential equation with deviating arguments of order $2n$ the theorem yields a result proved in [5].

Example 5. If for some $k \in \{1, \dots, n\}$ the assumption (30) is not satisfied, then there may exist nonoscillatory solutions of the system

$$\begin{aligned} \left(\frac{1}{t} x'_1(t)\right)' &= 3 \cdot t^{-\frac{2}{3}} x_2\left(t^{\frac{1}{3}}\right) \\ \left(\frac{1}{t^2} x'_1(t)\right)' &= -\frac{2}{t^{23}} x_1(t^7) \end{aligned}$$

does not satisfy (30) for $k = 2$ and has a nonoscillatory solution $(x_1(t), x_2(t)) = (t^3, t^2)$ for $t \geq 0$.

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О КОЛЕБЛЕМОСТИ РЕШЕНИЙ НЕЛИНЕЙНЫХ СИСТЕМ С ОТКЛОНЯЮЩИМСЯ АРГУМЕНТОМ

Božena Mihalíková

Резюме

В статье приведены достаточные условия колеблемости решений системы (A).