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OSCILLATION THEOREMS FOR SECOND ORDER NONLINEAR DELAY INEQUALITIES

JÁN SEMAN

Consider the differential inequality

$$x(t)[(r(t)x'(t))' + f(t, x(t), x(g(t)))] \le 0$$
(1)

and the corresponding differential equation

$$(r(t) x'(t))' + f(t, x(t), x(g(t))) = 0$$
⁽²⁾

on some $\langle t_0, \infty \rangle \subseteq (0, \infty)$, where the functions r, g, f satisfy the assumptions

(i) $r \in C\langle t_0, \infty \rangle, r(t) > 0$ for $t \ge t_0$ and $\lim_{t \to \infty} R(t) = \infty$, (3)

where
$$R(t) = \int_{t_0}^t \frac{\mathrm{d}s}{r(s)}$$
 for $t \ge t_0$,

- (ii) $f \in C(\langle t_0, \infty) \times R \times R)$, $f(t, x_1, y_1) \ge f(t, x_2, y_2) \ge 0$ for $t \ge t_0$, $x_1 \ge x_2 \ge 0$, $y_1 \ge y_2 \ge 0$ and the function h(t, x, y) = -f(t, -x, -y) has the same properties,
- (iii) $g \in C \langle t_0, \infty \rangle$, $0 < g(t) \leq t$ for $t \geq t_0$ and $\lim_{t \to \infty} g(t) = \infty$.

We shall also consider the differential equation

$$(r(t) x'(t))' + a(t) F(x(g(t))) = 0,$$
(4)

where the functions r, g satisfy the assumptions (3)(i) and (3)(iii) and the functions a, F satisfy

(i)
$$a \in C \langle t_0, \infty \rangle$$
 and $a(t) \ge 0$ for $t \ge t_0$, (5)

(ii) $F \in C(R)$ is nondecreasing and xF(x) > 0 for $x \neq 0$.

We shall consider only these solutions of (1) defined on some $\langle t_1, \infty \rangle \subseteq \subseteq \langle t_0, \infty \rangle$ such that sup $\{t \ge t_1, x(t) \ne 0\} = \infty$. Such solution x of (1) is said to be *oscillatory* if sup $\{t \ge t_1, x(t) = 0\} = \infty$, otherwise it is said to be *nonoscillatory*. The inequality (1) is said to be *oscillatory* if it has only oscillatory solutions, otherwise it is said to be *nonoscillatory*. The same definitions can hold for the equations (2) and (4).

In this paper we shall show that the oscillatoriness of (1) and (2) is equivalent, then we shall prove some analogy of Sturm's comparison theorem and give some oscillatory criteria for the equations (2) and (4). These results will be the generalization of those given in [1] and [2], where the authors assumed r(t) = 1or r(t) to be bounded. Some of our results will be better even in these cases.

In the proofs of the existence of the nonoscillatory solutions of the equation (2) or (4) we shall use one very simple algebraic fixed point theorem.

Fixed point theorem. Let Y be a complete lattice and $\Phi : Y \rightarrow Y$ be an isotonous operator. Then Φ has at least one fixed point in Y.

Proof. See the theorem II.3.3 in [3].

Lemma 1. Let the assumptions (3) hold and x be the nonoscillatory solution of (1). Then there exists $t_1 \ge t_0$ such that

$$x(t) x(g(t)) > 0, \quad x(t) x'(t) \ge 0, \quad x(t) x'(g(t)) \ge 0 \qquad for \ t \ge t_1.$$

The same is valid for the equations (2) and (4).

Proof. Suppose that x(t) > 0 for all sufficiently large t (the proof for x(t) < 0 is analogous). Then there exists $t_1 \ge t_0$ such that x(t) > 0 and x(g(t)) > 0 for $t \ge t_1$. Then by (1) $(r(t) x'(t))' \le 0$ and the function r(t) x'(t) is nonincreasing in $\langle t_1, \infty \rangle$. If there exists $t_2 \ge t_1$ such that $r(t) x'(t) \le r(t_2) x'(t_2) < 0$ for $t \ge t_2$, then dividing this inequality by r(t) and integrating it from t_2 to $t \ge t_2$ we get

$$x(t) \le x(t_2) + r(t_2) x'(t_2) \int_{t_2}^t \frac{\mathrm{d}s}{r(s)} \quad \text{for } t \ge t_2$$

and the assumption (3)(i) leads to the contradiction with the positivity of x. Hence $t_1 \ge t_0$ can be chosen so that $x'(t) \ge 0$ and $x'(g(t)) \ge 0$ for $t \ge t_1$. The proof for the equations (2) and (4) is analogous.

Lemma 2. Let the assumptions (3) hold and there exists the function x defined positive and nondecreasing on some $\langle t_1, \infty \rangle \subseteq \langle t_0, \infty \rangle$ and such that

$$x(t) \ge x(t_2) + \int_{t_2}^{t} \frac{1}{r(s)} \int_{s}^{\infty} f(\xi, x(\xi), x(g(\xi))) \,\mathrm{d}\xi \,\mathrm{d}s \qquad \text{for } t \ge t_2, \tag{6}$$

where $t_2 \ge t_1$ is such that $g(t) \ge t_1$ for $t \ge t_2$. Then the equation (2) has at least one nonoscillatory solution y such that $0 < y(t) \le x(t)$ for $t \ge t_1$. The same is valid for the equation (4) changing the assumption (3) (ii) by (5) and $f(\xi, x(\xi), x(g(\xi)))$ in (6) by $a(\xi) F(x(g(\xi)))$.

Proof. Define Y as the set of all functions y defined, positive and nondecreasing on $\langle t_1, \infty \rangle$ and such that y(t) = x(t) for $t \in \langle t_1, t_2 \rangle$ and $y(t) \leq x(t)$ for $t \geq t_2$, with the obvious point-wise ordering. Then, clearly, Y is the complete lattice. Define the operator Φ by a form

$$(\Phi y)(t) = y(t) \quad \text{for } t \in \langle t_1, t_2 \rangle, \tag{7}$$

 $(\Phi y)(t) = y(t_2) + \int_{t_2}^t \frac{1}{r(s)} \int_s^\infty f(\xi, y(\xi), y(g(\xi))) d\xi ds \quad \text{for } t \ge t_2 \text{ and } y \in Y.$

Using the assumptions (3) (ii) and (6) we can easily show that $\Phi Y \subseteq Y$ and Φ is isotonous. Then by the fixed point theorem there exists $y \in Y$ such that $y = \Phi y$. By the definition (7) such y is the neede nonoscillatory solution of (2).

Theorem 1. Let the assumptions (3) hold. Then the inequality (1) is oscillatory if and only if the equation (2) is.

Proof. It remains to prove that the existence of the nonoscillatory solution of (1) implies the same for (2). Let x be the nonoscillatory solution of (1) and, without loss of generality, x(t) > 0, x(g(t)) > 0, $x'(t) \ge 0$ and $x'(g(t)) \ge 0$ for $t \ge t_1 \ge t_0$. Then integrating (1) from t to $s \ge t \ge t_1$ we get

$$r(t) x'(t) \ge r(s) x'(s) + \int_{t}^{s} f(\xi, x(\xi), x(g(\xi))) d\xi$$

and from this

$$r(t) x'(t) \ge \int_t^\infty f(s, x(s), x(g(s))) ds$$
 for $t \ge t_1$.

Dividing this inequality by r(t) and integrating it from t_2 to $t \ge t_2$, where $t_2 \ge t_1$ is such that $g(t) \ge t_1$ for $t \ge t_2$, we can obtain the inequality (6) in lemma 2 and the application of this lemma completes the proof.

Remark 1. With regard to the theorem just proved we can consider in the sequel only the equatins (2) and (4).

Theorem 2. Let the functions r_i , g_i , f_i satisfy the assumptions (3) for i = 1, 2 and

$$r_1(t) \ge r_2(t), \quad g_1(t) \le g_2(t), \quad |f_1(t, x, y)| \le |f_2(t, x, y)|$$
for $t \ge t_0$ and $xy > 0$.
(8)

If the equation

$$(r_1(t)x'(t))' + f_1(t, x(t), x(g_1(t))) = 0$$
(2₁)

is oscillatory, then the equation

$$(r_2(t)x'(t))' + f_2(t, x(t), x(g_2(t))) = 0$$
(2₂)

is oscillatory, too.

Proof. Suppose to the contrary that (2_2) has the nonoscillatory solution x and, without loss of generality, that x(t) > 0, $x(g_1(t)) > 0$, $x'(t) \ge 0$ and $x'(g_1(t)) \ge 0$ for $t \ge t_1$. Let $t_2 \ge t_1$ be such that $g_2(t) \ge g_1(t) \ge t_1$ for $t \ge t_2$. In the same way as in the proof of the theorem 1 we can obtain that

$$x(t) \ge x(t_2) + \int_{t_2}^{t} \frac{1}{r_2(s)} \int_{s}^{\infty} f_2(\xi, x(\xi), x(g_2(\xi))) \,\mathrm{d}\xi \,\mathrm{d}s$$

and using the assumptions (3) for (2_2) and (8) that

$$x(t) \ge x(t_2) + \int_{t_2}^t \frac{1}{r_1(s)} \int_s^\infty f_1(\xi, x(\xi), x(g_1(\xi))) \,\mathrm{d}\xi \,\mathrm{d}s$$

for $t \ge t_2$. Then by lemma 2 the equation (2₁) is nonoscillatory. This contradiction completes the proof.

Theorem 3. Let the assumptions (3) hold. Then the condition

$$\left|\int_{t_0}^{\infty} R(t) f(t, a, a) dt\right| = \infty \quad \text{for any } a \neq 0 \tag{9}$$

is sufficient and neccessary for the equation (2) not to have any bounded nonoscillatory solution.

Proof. To prove the sufficiency of (9) suppose to the contrary that there exists the bounded nonoscillatory solution x of (2) and, without loss of generality, that x(t) > 0, x(g(t)) > 0, $x'(t) \ge 0$ and $x'(g(t)) \ge 0$ for $t \ge t_1 \ge t_0$. Then there exists a > 0 and $t_2 \ge t_1$ such that

$$2a \ge x(t) \ge x(g(t)) \ge a$$
 for $t \ge t_2$. (10)

Multiplying (2) by R(t) and integrating it from t_2 to $t \ge t_2$ by parts we have

$$R(t)r(t)x'(t) = R(t_2)r(t_2)x'(t_2) + x(t) - x(t_2) - \int_{t_2}^t R(s)f(s, x(s), x(g(s)))ds$$

and using (3)(ii) and (10) we have

$$0 \leq R(t)r(t)x'(t) \leq K - \int_{t_2}^t R(s)f(s, a, a)\,\mathrm{d}s \qquad \text{for } t \geq t_2,$$

where $K = R(t_2) r(t_2) x'(t_2) + 2a - x(t_2)$. The last inequality contradicts the assumption (9).

To prove the neccessity part of the theorem suppose that (9) does not hold, i.e. there exists $a \neq 0$, say a > 0, (the case a < 0 is analogous) such that

$$\int_{t_0}^{\infty} R(t) f(t, a, a) \,\mathrm{d}t < \infty.$$

Then there exists $t_2 \ge t_0$ so that $g(t) \ge t_0$ for $t \ge t_2$ and

$$\int_{t_2}^{\infty} \frac{1}{r(t)} \int_t^{\infty} f(s, a, a) \, \mathrm{d}s \, \mathrm{d}t \leqslant \frac{a}{2}.$$

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Define the function x(t) = a/2 for $t \in \langle t_0, t_2 \rangle$ and x(t) = a for $t > t_2$. Then, clearly, such a function x satisfies the assumptions of lemma 2 and the simple application of this lemma completes the proof.

Remark 2. The condition (9) for the equation (4) will have the form

$$\int_{t_0}^{\infty} R(t) a(t) \, \mathrm{d}t = \infty.$$

We shall assume in the sequel that

$$|f(t, x, x)| \ge a(t)|F(x)| \quad \text{for } t \ge t_0, x \in \mathbb{R}.$$
(11)

In the same way as in the proof of theorem 2 we can show that the oscillatoriness of (4) if (11) holds implies the same for (2). Hence we shall consider in the sequel only the equation (4). Moreover we shall assume that

$$g'(t) \ge 0$$
 exists for $t \ge t_0$. (12)

Theorem 4. Let (3)(i), (3)(iii), (5) and (12) hold. If

$$\int_{t_0}^{\infty} R(g(t)) a(t) dt = \infty$$
(13)

and

$$\int_{\pm\varepsilon}^{\pm\infty} \frac{\mathrm{d}x}{F(x)} < \infty \qquad \text{for any } \varepsilon > 0, \tag{14}$$

then the equation (4) is oscillatory.

Proof. Suppose to the contrary that x is the nonoscillatory solution of (4) and x(t) > 0, x(g(t)) > 0, $x'(t) \ge 0$ and $x'(g(t)) \ge 0$ for $t \ge t_1 \ge t_0$. Then in the same way as in the proof of theorem 1 we can obtain

$$r(t) x'(t) \ge \int_t^\infty a(s) F(x(g(s))) ds$$
 for $t \ge t_1$.

Since g, x, F are nondecreasing functions and from (4) r(t)x'(t) is nonincreasing we get

$$r(g(t)) x'(g(t)) \ge F(x(g(t))) \int_{t}^{\infty} a(s) \, \mathrm{d}s \qquad \text{for } t \ge t_1. \tag{15}$$

Multiplying (15) by g'(t) and dividing it by r(g(t)) F(x(g(t))) and then integrating it from t_1 to $t \ge t_1$ we have

$$\int_{t_1}^t \frac{x'(g(s))g'(s)\,\mathrm{d}s}{F(x(g(s)))} \ge \int_{t_1}^t \frac{g'(s)}{r(g(s))} \int_s^\infty a(\xi)\,\mathrm{d}\xi\,\mathrm{d}s$$

and from this

$$\int_{x(g(t_1))}^{x} \frac{\mathrm{d}y}{F(y)} \ge \int_{x(g(t_1))}^{x(g(t_1))} \frac{\mathrm{d}y}{F(y)} \ge \int_{t_1}^{t} \frac{g'(s)}{r(g(s))} \int_{s}^{t} a(\xi) \,\mathrm{d}\xi \,\mathrm{d}s =$$
$$= \int_{t_1}^{t} [R(g(s)) - R(g(t_1))] \,a(s) \,\mathrm{d}s \ge \frac{1}{2} \int_{t_2}^{t} R(g(s)) \,a(s) \,\mathrm{d}s$$

for $t \ge t_2$, where $t_2 \ge t_1$ is such that $R(g(t_1)) \le \frac{1}{2} R(g(t))$ for $t \ge t_2$. The last

inequality contradicts the assumptions (13) and (14).

Remark 3. The condition (13) is weaker than the analogous one given in theorem 1 in [2], which for the equation (4) has the form

$$\int_{t_0}^{\infty} g(t) a(t) \,\mathrm{d}t = \infty. \tag{16}$$

See the following example.

Example 1. The equation

$$\left(\frac{1}{t}x'(t)\right)' + \frac{1}{t^3}x^3(t) = 0$$

does not satisfy the condition (16) but it satisfies the assumptions of theorem 4 and thus this equation is oscillatory.

Theorem 5. Let the assumptions (3) (i), (3) (iii), (5) and (12) hold. Let there exist the nondecreasing function $G \in C(R)$ such that F(x) = |x| G(x) for $x \in R$. Then, if

$$\int_{t_0}^{\infty} R^2(g(t)) a(t) \int_{g(t)}^{\infty} a(s) \, \mathrm{d}s \, \mathrm{d}t = \infty$$
 (17)

and

$$\int_{\pm\varepsilon}^{\pm\infty} \frac{\mathrm{d}x}{G(x)} < \infty \qquad \text{for any } \varepsilon > 0, \tag{18}$$

the equation (4) is oscillatory.

Proof. Suppose to the contrary that x is the nonoscillatory solution of (4), and without loss of generality, that x(t) > 0, x(g(t)) > 0, $x'(t) \ge 0$ and $x'(g(t)) \ge 0$ for $t \ge t_1 \ge t_0$. Then x is the nonoscillatory solution of the equation

$$(r(t) x'(t))' + b(t) G(x(g(t))) = 0,$$

where b(t) = a(t) x(g(t)). Then by theorem 4

$$\int_{t_0}^{\infty} R(g(t)) a(t) x(g(t)) dt < \infty.$$
(19)

In the same way as in the proof of theorem 4 we have

$$r(t) x'(t) \ge F(x(g(t))) \int_t^\infty a(s) \, \mathrm{d}s \ge F(x(g(t_1))) \int_t^\infty a(s) \, \mathrm{d}s$$

for $t \ge t_1$. Dividing this inequality by r(t) and integrating it from t_1 to $t \ge t_1$ we get

$$x(t) \ge F(x(g(t_1))) \int_{t_1}^t \frac{1}{r(s)} \int_s^\infty a(\xi) \, \mathrm{d}\xi \, \mathrm{d}s \ge$$

$$\ge F(x(g(t_1))) \int_{t_1}^t \frac{1}{r(s)} \int_t^\infty a(\xi) \, \mathrm{d}\xi \, \mathrm{d}s = F(x(g(t_1))) [R(t) - R(t_1)] \int_t^\infty a(s) \, \mathrm{d}s.$$

Then there exists $t_2 \ge t_1$ such that

$$x(g(t)) \ge \frac{1}{2} F(x(g(t_1))) R(g(t)) \int_{g(t)}^{\infty} a(s) \, \mathrm{d}s \qquad \text{for } t \ge t_2.$$

This inequality and (19) contradict the condition (17) and this completes the proof.

Example 2. The equation

$$x''(t) + t^{-3/2}x^{3}(t^{1/3}) = 0$$

satisfies the assumptions of theorem 5 but the condition (13) of theorem 4 does not hold.

Remark 4. In an analogous way we can show that the condition

$$\int_{t_0}^{\infty} R^{\beta}(g(t)) a(t) \left[\int_{g(t)}^{\infty} a(s) \, \mathrm{d}s \right]^{\beta-1} \mathrm{d}t = \infty$$

for some $1 \le \beta < \alpha - 1$ is sufficient for the equation

$$(r(t) x'(t))' + a(t) |x(g(t))|^{\alpha} \operatorname{sgn} (x(g(t))) = 0$$

with $\alpha > 2$ to be oscillatory.

Finally, we shall consider the case F(x) = x, i.e. the linear equation

$$(r(t) x'(t))' + a(t) x(g(t)) = 0.$$
(20)

Lemma 3. Assume that (3)(i) and (3)(iii) hold and

$$\int_{t_0}^{\infty} R(t) a(t) dt = \infty.$$
(21)

Then for any nonoscillatory solution x of (20) there exists $t_1 \ge t_0$ such that

$$|x(g(t))| \ge \frac{R(g(t))}{R(t)} |x(t)| \quad and \quad |x'(t)| \le \frac{|x(t)|}{R(t) r(t)}$$
 (22)

for $t \ge t_1$.

Proof. Suppose that x(t) > 0, x(g(t)) > 0, $x'(t) \ge 0$ and $x'(g(t)) \ge 0$ for $t \ge t_2 \ge t_0$ (the case x(t) < 0 is analogous). Define the function y(t) = x(t)/R(t). Then

$$(R^{2}(t) r(t) y'(t))' = R(t) (r(t) x'(t))' \leq 0$$

and the function $R^2(t)r(t)y'(t)$ is nonincreasing for $t \ge t_2$. If $R^2(t)r(t)y'(t) \ge 0$ for all $t \ge t_2$, then by the definition of y we have $R(t)r(t)x'(t) \ge x(t)$ for $t \ge t_2$. Then multiplying (20) by R(t) and integrating it by parts we get

$$x(t) \leq R(t)r(t)x'(t) \leq K + x(t) - x(t_2) - \int_{t_2}^t R(s)a(s)x(g(s)) ds,$$

where $K = R(t_2) r(t_2) x'(t_2)$ and from this we get

$$0 \leq K - x(g(t_2)) \int_{t_2}^t R(s) a(s) \,\mathrm{d}s \qquad \text{for } t \geq t_2$$

and the condition (21) leads to the contradiction. Thus there exists $t_1 \ge t_2$ such that $R^2(t)r(t)y'(t) \le 0$ for $t \ge t_1$ and this implies (22).

Theorem 6. Assume that (3)(i), (3)(iii) and (12) hold. Let one of the following conditions hold, either

$$\int_{t_0}^{\infty} R^{\lambda}(g(t)) a(t) dt = \infty \quad \text{for some } \lambda \in (0, 1),$$
(23)

or

$$\int_{t_0}^{\infty} R^{\lambda}(t) a(t) dt = \infty \quad and \quad \int_{t_0}^{\infty} \frac{R^{\lambda-1}(t) dt}{R(g(t) r(t))} < \infty$$
(24)

for some $\lambda \in (0, 1)$, or

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$$\int_{t_0}^{\infty} \frac{g'(t)}{R(g(t))r(g(t))} \exp\left[-\int_{g(t)}^{t} R(g(s))a(s)\,\mathrm{d}s\right]\mathrm{d}t < \infty.$$
(25)

Then the equation (20) is oscillatory.

Proof. Suppose to the contrary that x is the nonoscillatory solution of (20) and x(t) > 0, x(g(t)) > 0, $x'(t) \ge 0$ and $x'(g(t)) \ge 0$ for $t \ge t_1$. Note that if any of the conditions either (23) or (24) or (25) holds, then (21) and by lemma 3 the condition (22) hold, too.

1. Let the condition (23) hold. Define the function

$$V(t) = \frac{R^{\lambda}(g(t)) r(t) x'(t)}{x(g(t))} \quad \text{for } t \ge t_1.$$

Then

$$V'(t) \leq -R^{\lambda}(g(t)) a(t) + \frac{\lambda r(t) x'(t) R^{\lambda - 1}(g(t)) g'(t)}{r(g(t)) x(g(t))} \leq -R^{\lambda}(g(t)) a(t) + \frac{\lambda R^{\lambda - 2}(g(t)) g'(t)}{r(g(t))}$$

and integration of this inequality from t_1 to $t \ge t_1$ leads to the contradiction with nonegativity of x'.

2. Suppose that the condition (24) holds. Define the function V(t) by the form

$$V(t) = \frac{R^{\lambda}(t) r(t) x'(t)}{x(g(t))} \quad \text{for } t \ge t_1.$$

Then we can obtain the contradiction in an analogous way.

3. Finally, let the condition (25) hold. Then x'(t) > 0 for $t \ge t_1$ and from (20) and (22) we get

$$(r(t)x'(t))' + a(t)R(g(t))r(t)x'(t) \leq 0 \quad \text{for } t \geq t_1.$$

Dividing this inequality by r(t)x'(t) and integrating it from g(t) to t we have

$$r(t) x'(t) \leq r(g(t)) x'(g(t)) \exp\left[-\int_{g(t)}^{t} R(g(s)) a(s) \, \mathrm{d}s\right]$$

for $t \ge t_2$, where $t_2 \ge t_1$ is such that $g(t) \ge t_1$ for $t \ge t_2$. Then we can finish the proof as in the previous cases using the function

$$V(t) = \frac{R(g(t))r(t)x'(t)}{x(g(t))}.$$

Example 3. The equation

$$x''(t) + t^{-4/3}x(t^{1/2}) = 0$$

satisfies (24) for $\lambda = 1/3$ but (23) and (25) do not hold.

Example 4. The equation

$$x''(t) + \frac{1}{t}x(\ln t) = 0$$

satisfies (23) for any $\lambda \in (0, 1)$ but (24) and (25) do not hold.

Example 5. The equation

$$x''(t) + \frac{1}{t \ln^2 t} x(\ln t) = 0$$

satisfies (25) but (23) and (24) do not hold.

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ТЕОРЕМЫ КОЛЕБЛЕМОСТИ ДЛЯ НЕЛИНЕЙНЫХ НЕРАВЕНСТВ ВТОРОГО ПОРЯДКА С ОТКЛОНЕНИЕМ

Ján Seman

Резюме

В статье приведены некоторые достаточные условия, при которых дифференциальное неравенство

$$x(t)[(r(t)x'(t))' + f(t, x(t), x(g(t)))] \le 0$$
(1)

является колеблемым. Эти результаты являются расширением результатов, приведенных в [1] и [2], где авторы предполагали. что r(t) = 1 или ограничено.