

ASYMPTOTIC PROPERTIES OF NONOSCILLATORY SOLUTIONS OF DIFFERENTIAL EQUATIONS WITH DEVIATING ARGUMENT

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Recently, there is an increasing interest in studying the n th order differential equations involving the so called n th order r -derivative of x

$$(r_{n-1}(t)(r_{n-2}(t)(\cdots(r_1(t)(r_0(t)x(t))' \cdots)'))')$$

which causes damped terms. Here, the asymptotic behavior of nonoscillatory solutions of such general differential equations with deviating argument is studied and, more precisely, sufficient conditions which guarantee that

$$\lim_{t \rightarrow \infty} x(t) = 0$$

for the bounded nonoscillatory solutions $x(t)$ are established. A basic theorem is obtained for the general case and then it is specialized into four corollaries concerning the particular case

$$r_j = 1 \quad \text{for } j \neq n - N \quad \text{and} \quad r_{n-N} = r \quad (1 \leq N \leq n - 1)$$

which is of special interest. Finally, some examples are given to illustrate the significance of the results.

In this paper we consider the n th order ($n > 1$) differential equation with deviating argument of the form

$$(E) \quad (r_{n-1}(t)(r_{n-2}(t)(\cdots(r_1(t)(r_0(t)x(t))' \cdots)'))' + a(t)F(x[\sigma(t)]) = b(t), \quad t \geq t_0$$

where the functions r_i ($i = 0, 1, \cdots, n - 1$) are supposed positive at least on the interval $[t_0, \infty)$. The continuity of the functions involved in the above equation (E) as well as sufficient smoothness to guarantee the existence of solutions of (E) on an infinite subinterval of $[t_0, \infty)$ will be assumed without mention. In what follows the term "solution" is always used only for such solutions $x(t)$ of (E) which are defined for all large t . The oscillatory character is considered in the usual sense, i.e. a continuous real-valued function which is defined on an interval of the form $[T, \infty)$

is called *oscillatory* if it has no last zero, and otherwise it is called *nonoscillatory*.

Furthermore, the conditions (i) and (ii) below are assumed to hold throughout the paper:

- (i) $\lim_{t \rightarrow \infty} \sigma(t) = \infty$
- (ii) $y \neq 0 \Rightarrow yF(y) > 0$.

The results of this paper are included in a general theorem given in §2, which establishes sufficient conditions in order that all bounded nonoscillatory solutions $x(t)$ of the differential equation (E) tend to zero as $t \rightarrow \infty$. This theorem extends a recent result given by the authors in [9, Theorem 3] concerning also the equation (E). Also, it unifies and extends two results by Kusano and Onose [5, Theorems 3 and 4] concerning, in particular, the differential equation

$$(D_N) \quad [r(t)x^{(n-N)}(t)]^{(N)} + a(t)F(x[\sigma(t)]) = b(t), \quad t \geq t_0,$$

where $1 \leq N \leq n - 1$ and the function r is continuous and positive at least on the interval $[t_0, \infty)$.

The technique used in the proof of our theorem is based on three lemmas which are given in §1. Lemma 1 is fundamental and has been proved by the authors in [9], Lemma 2 is proved here and it is an extension of a result due to Hardy and Littlewood [4], while Lemma 3 is new and it is rather technical.

In §3 our main theorem is specialized for the differential equation (D_N) , which is obtained from the equation (E) by setting

$$r_j = 1 \quad \text{for } j \neq n - N \quad \text{and} \quad r_{n-N} = r$$

and which is of special interest. Thus, four corollaries are obtained, from which Corollary 1 is the main result of a recent paper by Kusano and Onose [5] while Corollaries 2, 3 and 4 are new and are illustrated by examples.

1. Preliminaries. Let q_i ($i = 0, 1, \dots, m$) be positive continuous functions on an interval I of the real line. For a real-valued function h on I and any $\mu = 0, 1, \dots, m$ we define the μ th *q-derivative* of h by the formula

$$D_q^{(\mu)}h = q_\mu(q_{\mu-1}(q_{\mu-2}(\dots(q_1(q_0h))')\dots)'))'$$

when obviously we have

$$D_q^{(0)}h = q_0h$$

and

$$D_q^{(j)}h = q_j(D_q^{(j-1)}h)' \quad (j = 1, 2, \dots, m).$$

Moreover, if $D_q^{(m)}h$ is defined as a continuous function on I , then h is said to be m -times *continuously q -differentiable*. We note that in the case where $q_0 = q_1 = \dots = q_m = 1$ the above notion of q -differentiability specializes to the usual one.

By using this shorthand notation, the differential equation (E) can be written

$$(E) \quad (D_r^{(n)}x)(t) + a(t)F(x[\sigma(t)]) = b(t), \quad t \geq t_0$$

where $r_n = 1$.

Now, let ρ be a real-valued function which is defined and positive at least on the interval (t_0, ∞) and let R_i ($i = 0, 1, \dots, n$) be the functions defined as follows:

$$R_n = \rho$$

and for every $j = n - 1, n - 2, \dots, 0$

$$R_j = r_j R'_{j+1}.$$

The function ρ is said to be *of the type $r[k]$* , $0 \leq k \leq n - 1$, if:

(α) the functions R_j ($j = k + 1, \dots, n$) are defined at least on (t_0, ∞) ,

(β) R_{k+1} is a constant nonzero function on (t_0, ∞) ,

(γ) if $k < n - 1$, then for every $j = k + 2, \dots, n$

$$\lim_{t \rightarrow \infty} R_j(t) \text{ exists in } \{-\infty, 0, +\infty\}$$

and

(δ) if $k < n - 2$, then for every $j = k + 2, \dots, n - 1$

$$R_j(t) \neq 0 \text{ for all } t > t_0.$$

For some interesting examples of functions of the above type we refer to [9].

The technique used here is based on the following lemma, which has been proved by the authors in [9].

LEMMA 1. *Let ρ be a function of the type $r[k]$, $0 \leq k \leq n - 1$, and h an n -times continuously r -differentiable function of $[T, \infty)$, $T > t_0$.*

If the improper integral

$$\int_T^\infty \rho(t)(D_r^{(n)}h)(t)dt$$

exists in the extended real line \mathbf{R}^* , then so does the $\lim_{t \rightarrow \infty} (D_r^{(k)}h)(t)$.
Moreover,

$$\int_T^\infty \rho(t)(D_r^{(n)}h)(t)dt = \pm \infty \quad \text{implies} \quad \lim_{t \rightarrow \infty} |(D_r^{(k)}h)(t)| = \infty.$$

In order to obtain our results we need further the following lemma which is an extension of a result due to Hardy and Littlewood [4].

LEMMA 2. Let q_i ($i = 0, 1, \dots, m$), where $m > 1$, be positive continuous functions on an interval $[T, \infty)$ such that

$$\liminf_{t \rightarrow \infty} q_i(t) > 0 \quad (i = 1, 2, \dots, m)$$

and

$$\limsup_{t \rightarrow \infty} q_i(t) < \infty \quad (i = 1, 2, \dots, m-1).$$

Moreover, let h be an m -times continuously q -differentiable function on $[T, \infty)$.

If $D_q^{(0)}h$ is bounded on $[T, \infty)$ and

$$\lim_{t \rightarrow \infty} (D_q^{(m)}h)(t) = 0,$$

then

$$\lim_{t \rightarrow \infty} (D_q^{(j)}h)(t) = 0 \quad (j = 1, 2, \dots, m-1).$$

The above lemma follows immediately from the following proposition, which in the particular case $q_0 = q_1 = \dots = q_m = 1$ is an improved version of a result due to Landau [6] (cf. also Coppel [2, p. 140]).

PROPOSITION. Let q_i ($i = 0, 1, \dots, m$), where $m > 1$, be positive continuous functions on an interval I such that

$$A \equiv \min_{i=1, \dots, m} \inf_{t \in I} q_i(t) > 0 \quad \text{and} \quad B \equiv \max_{i=1, \dots, m-1} \sup_{t \in I} q_i(t) < \infty.$$

Moreover, let h be an m -times continuously q -differentiable function on I with

$$|(D_q^{(0)}h)(t)| \leq K \quad \text{and} \quad |(D_q^{(m)}h)(t)| \leq M \quad \text{for every } t \in I.$$

If L is the length of the interval I and

$$(a) \quad I \text{ is closed and } L \geq 2A \left(\frac{K}{M}\right)^{1/m}$$

or

$$(b) \quad L > 2A \left(\frac{K}{M}\right)^{1/m},$$

then for every $t \in I$

$$|(D_q^{(j)}h)(t)| \leq c_m K^{1-1/m} M^{1/m} \quad (j = 1, 2, \dots, m-1),$$

where

$$c_m \equiv \left(\frac{2B}{A}\right)^{2^{m-2}}.$$

Proof. It suffices to prove the proposition in the case where (a) is satisfied. Indeed, if (b) holds, then for any $t \in I$ we can choose a closed subinterval J of I with length $L' \geq 2A(K/M)^{1/m}$ and $t \in J$. So, applying the proposition for the closed interval J we obviously obtain

$$|(D_q^{(j)}h)(t)| \leq c_m K^{1-1/m} M^{1/m} \quad (j = 1, 2, \dots, m-1).$$

Now, we suppose that (a) is satisfied and define

$$S = \max \left\{ c_m, \max_{0 < j < m} \max_{t \in I} \frac{|(D_q^{(j)}h)(t)|}{K^{1-1/m} M^{1/m}} \right\}.$$

Obviously, for every $j = 0, 1, \dots, m-1$

$$1 \leq \left(\frac{2B}{A}\right)^{2^{j+1}-2} \leq \left(\frac{2B}{A}\right)^{2^m-2} = c_m \leq S,$$

by which, after some manipulations, we derive that

$$(1) \quad \left(\frac{4B^2}{A^2} S\right)^{\gamma_j} \leq S,$$

where $\gamma_j = 1 - 2^{-j}$.

We shall prove next that for $j = 0, 1, \dots, m-1$

$$(2) \quad |(D_q^{(j)}h)(t)| \leq \left(\frac{4B^2}{A^2} S\right)^{j_1} K^{1-j/m} M^{j/m} \equiv K_j \text{ for every } t \in I.$$

Indeed, (2) is valid for $j = 0$, since

$$|(D_q^{(0)}h)(t)| \leq K = K_0 \text{ for every } t \in I.$$

We suppose that (2) is satisfied for $j = l, 0 \leq l < m - 1$, i.e.

$$(3) \quad |(D_q^{(l)}h)(t)| \leq K_l \text{ for every } t \in I.$$

For this l we have that

$$(4) \quad |(D_q^{(l+2)}h)(t)| \leq SK^{1-(l+2)/m} M^{(l+2)/m} \equiv M_l \text{ for every } t \in I$$

which, by the definition of S , is obvious for $l < m - 2$ and follows from the inequality

$$|(D_q^{(m)}h)(t)| \leq M \leq MS = M_{m-2} \text{ for every } t \in I,$$

when $l = m - 2$. Since, by (1),

$$\left(\frac{K_l}{M_l}\right)^{1/2} \leq \left(\frac{K}{M}\right)^{1/m}$$

and because of (a), there exist t_1, t_2 in I with $t_2 - t_1 = 2A(K_l/M_l)^{1/2}$ and $t_1 \leq T_0 \leq t_2$, where T_0 is such that

$$|(D_q^{(l+1)}h)(T_0)| = \max_{t \in I} |(D_q^{(l+1)}h)(t)|.$$

It is easy to verify that

$$\begin{aligned} (D_q^{(l)}h)(t_2) - (D_q^{(l)}h)(T_0) &= (D_q^{(l+1)}h)(T_0) \int_{T_0}^{t_2} \frac{ds}{q_{l+1}(s)} \\ &+ \int_{T_0}^{t_2} \frac{1}{q_{l+1}(s)} \int_{T_0}^s \frac{1}{q_{l+2}(w)} (D_q^{(l+2)}h)(w) dw ds \end{aligned}$$

and

$$\begin{aligned} (D_q^{(l)}h)(t_1) - (D_q^{(l)}h)(T_0) &= (D_q^{(l+1)}h)(T_0) \int_{T_0}^{t_1} \frac{ds}{q_{l+1}(s)} \\ &+ \int_{T_0}^{t_1} \frac{1}{q_{l+1}(s)} \int_{T_0}^s \frac{1}{q_{l+2}(w)} (D_q^{(l+2)}h)(w) dw ds, \end{aligned}$$

when, by subtraction, we get

$$\begin{aligned} (D_q^{(l+1)}h)(t_2) - (D_q^{(l)}h)(t_1) &= (D_q^{(l+1)}h)(T_0) \int_{t_1}^{t_2} \frac{ds}{q_{l+1}(s)} \\ &\quad + \int_{T_0}^{t_2} \frac{1}{q_{l+1}(s)} \int_{T_0}^s \frac{1}{q_{l+2}(w)} (D_q^{(l+2)}h)(w) dw ds \\ &\quad - \int_{t_1}^{T_0} \frac{1}{q_{l+1}(s)} \int_s^{T_0} \frac{1}{q_{l+2}(w)} (D_q^{(l+2)}h)(w) dw ds. \end{aligned}$$

Thus, we obtain

$$\begin{aligned} |(D_q^{(l+1)}h)(T_0)| \int_{t_1}^{t_2} \frac{ds}{q_{l+1}(s)} &\leq |(D_q^{(l)}h)(t_1)| + |(D_q^{(l)}h)(t_2)| \\ &\quad + \int_{t_1}^{T_0} \frac{1}{q_{l+1}(s)} \int_s^{T_0} \frac{1}{q_{l+2}(w)} |(D_q^{(l+2)}h)(w)| dw ds \\ &\quad + \int_{T_0}^{t_2} \frac{1}{q_{l+1}(s)} \int_{T_0}^s \frac{1}{q_{l+2}(w)} |(D_q^{(l+2)}h)(w)| dw ds \end{aligned}$$

and consequently, by (3) and (4),

$$\begin{aligned} |(D_q^{(l+1)}h)(T_0)| &\leq \frac{1}{\int_{t_1}^{t_2} \frac{ds}{q_{l+1}(s)}} \left\{ 2K_l + M_l \left[\int_{t_1}^{T_0} \frac{1}{q_{l+1}(s)} \int_s^{T_0} \frac{1}{q_{l+2}(w)} dw ds \right. \right. \\ &\quad \left. \left. + \int_{T_0}^{t_2} \frac{1}{q_{l+1}(s)} \int_{T_0}^s \frac{1}{q_{l+2}(w)} dw ds \right] \right\}. \end{aligned}$$

Hence,

$$\begin{aligned} |(D_q^{(l+1)}h)(T_0)| &\leq \frac{B}{t_2 - t_1} \left\{ 2K_l + \frac{M_l}{2A^2} [(T_0 - t_1)^2 + (t_2 - T_0)^2] \right\} \\ &\leq \frac{B}{t_2 - t_1} \left[2K_l + \frac{M_l}{2A^2} (t_2 - t_1)^2 \right] \\ &= B \left[\frac{2K_l}{t_2 - t_1} + \frac{M_l}{2A^2} (t_2 - t_1) \right] \\ &= \frac{2B}{A} (K_l M_l)^{1/2}. \end{aligned}$$

But, it is a matter of calculations to verify that

$$\frac{2B}{A} (K_l M_l)^{1/2} = K_{l+1},$$

when

$$(D_q^{(l+1)}h)(T_0) \leq K_{l+1},$$

which proves (2) for $j = l + 1$ and consequently for all $j = 0, 1, \dots, m - 1$.

From (2) it follows that

$$\max_{0 < j < m} \max_{t \in I} \frac{|(D_q^{(j)}h)(t)|}{K^{1-j/m} M^{j/m}} \leq \left(\frac{4B^2}{A^2} S\right)^{\gamma_{m-1}}.$$

Also,

$$c_m = \left(\frac{2B}{A}\right)^{2^{m-2}} = \left(\frac{4B^2}{A^2} c_m\right)^{\gamma_{m-1}} \leq \left(\frac{4B^2}{A^2} S\right)^{\gamma_{m-1}}.$$

Therefore, by the definition of S ,

$$S \leq \left(\frac{4B^2}{A^2} S\right)^{\gamma_{m-1}},$$

which gives

$$S \leq \left(\frac{2B}{A}\right)^{2^{m-2}} = c_m, \quad \text{i.e.} \quad S = c_m.$$

Hence, by the definition of S , we have that for every $t \in I$

$$|(D_q^{(j)}h)(t)| \leq c_m K^{1-j/m} M^{j/m} \quad (j = 1, 2, \dots, m - 1).$$

Finally, for our purpose we need one more lemma.

LEMMA 3. Let q_i ($i = 0, 1, \dots, \lambda$) be positive continuous functions on an interval $[T, \infty)$ such that for $\lambda > 0$,

$$(I) \quad \int_T^\infty \frac{dt}{q_i(t)} = \infty \quad (i = 1, 2, \dots, \lambda)$$

and let

$$Q_{0\lambda}(t; T) = \begin{cases} 1, & \text{if } \lambda = 0 \\ \int_T^t \frac{1}{q_1(s_1)} \int_T^{s_1} \frac{1}{q_2(s_2)} \cdots \int_T^{s_{\lambda-1}} \frac{1}{q_\lambda(s_\lambda)} ds_\lambda \cdots ds_2 ds_1, & \text{if } \lambda > 0. \end{cases}$$

Moreover, let h be a λ -times continuously q -differentiable function on the interval $[T, \infty)$. Then we have:

(α) If

$$\liminf_{t \rightarrow \infty} (D_q^{(\lambda)} h)(t) > 0 \quad \text{or} \quad \limsup_{t \rightarrow \infty} (D_q^{(\lambda)} h)(t) < 0$$

and

$$(II) \quad \int^{\infty} \frac{Q_{0\lambda}(t; T)}{q_0(t)} dt = \infty,$$

then

$$\int^{\infty} h(t) dt = \pm \infty.$$

(β) If

$$\lim_{t \rightarrow \infty} (D_q^{(\lambda)} h)(t) = 0$$

and

$$(III) \quad \limsup_{t \rightarrow \infty} \frac{Q_{0\lambda}(t; T)}{q_0(t)} < \infty,$$

then

$$\lim_{t \rightarrow \infty} h(t) = 0.$$

Proof. Since the lemma is obvious for $\lambda = 0$, we suppose that $\lambda > 0$. For any integers i and j , $0 \leq i \leq j \leq \lambda$, and for every u and v with $v \geq u \geq T$, we define

$$Q_{ij}(v; u) = \begin{cases} 1, & \text{if } i = j \\ \int_u^v \frac{1}{q_{i+1}(s_{i+1})} \int_u^{s_{i+1}} \frac{1}{q_{i+2}(s_{i+2})} \cdots \int_u^{s_{j-1}} \frac{1}{q_i(s_j)} ds_j \cdots ds_{i+2} ds_{i+1}, & \text{if } i < j. \end{cases}$$

Then, taking into account condition (I), we have that for every $T^* \geq T$,

$$\lim_{t \rightarrow \infty} Q_{ij}(t; T^*) = \infty \quad (0 \leq i < j \leq \lambda)$$

and consequently, by L'Hospital's rule,

$$(5) \quad \lim_{t \rightarrow \infty} \frac{Q_{0j}(t; T^*)}{Q_{0\lambda}(t; T^*)} = 0 \quad (j = 0, 1, \dots, \lambda - 1)$$

and

$$(6) \quad \lim_{t \rightarrow \infty} \frac{Q_{0\lambda}(t; T^*)}{Q_{0\lambda}(t; T)} = 1.$$

Moreover, for every t and T^* with $t \geq T^* \geq T$, it is easy to derive the following generalized Taylor's formula

$$(7) \quad \begin{aligned} (D_q^{(0)}h)(t) &= \sum_{j=0}^{\lambda-1} (D_q^{(j)}h)(T^*) Q_{0j}(t; T^*) \\ &+ \int_{T^*}^t \frac{1}{q_1(s_1)} \int_{T^*}^{s_1} \frac{1}{q_2(s_2)} \cdots \int_{T^*}^{s_{\lambda-1}} \frac{1}{q_\lambda(s_\lambda)} (D_q^{(\lambda)}h)(s_\lambda) ds_\lambda \cdots ds_2 ds_1, \end{aligned}$$

(α) Let $d > 0$ and $T^* > T$ be chosen so that

$$(D_q^{(\lambda)}h)(t) \geq d \text{ for every } t \geq T^*$$

or

$$(D_q^{(\lambda)}h)(t) \leq -d \text{ for every } t \geq T^*.$$

Then from the formula (7) we have respectively

$$\frac{(D_q^{(0)}h)(t)}{Q_{0\lambda}(t; T)} \geq \sum_{j=0}^{\lambda-1} (D_q^{(j)}h)(T^*) \frac{Q_{0j}(t; T^*)}{Q_{0\lambda}(t; T)} + d \frac{Q_{0\lambda}(t; T^*)}{Q_{0\lambda}(t; T)}, \quad t \geq T^*$$

or

$$\frac{(D_q^{(0)}h)(t)}{Q_{0\lambda}(t; T)} \leq \sum_{j=0}^{\lambda-1} (D_q^{(j)}h)(T^*) \frac{Q_{0j}(t; T^*)}{Q_{0\lambda}(t; T)} - d \frac{Q_{0\lambda}(t; T^*)}{Q_{0\lambda}(t; T)}, \quad t \geq T^*$$

and hence, by virtue of (5) and (6), we obtain

$$\liminf_{t \rightarrow \infty} \frac{(D_q^{(0)}h)(t)}{Q_{0\lambda}(t; T)} > 0 \quad \text{or} \quad \limsup_{t \rightarrow \infty} \frac{(D_q^{(0)}h)(t)}{Q_{0\lambda}(t; T)} < 0.$$

But this, by condition (II), gives

$$\int^{\infty} h(t) dt = \pm \infty.$$

(β) For any arbitrary $\epsilon > 0$, we consider a $T^* > T$ so that

$$|(D_q^{(\lambda)} h)(t)| < \epsilon \text{ for every } t \geq T^*,$$

when from the formula (7) we obtain

$$\frac{|(D_q^{(0)} h)(t)|}{Q_{0\lambda}(t; T)} \leq \sum_{j=0}^{\lambda-1} |(D_q^{(j)} h)(T^*)| \frac{Q_{0j}(t; T^*)}{Q_{0\lambda}(t; T)} + \epsilon \frac{Q_{0\lambda}(t; T^*)}{Q_{0\lambda}(t; T)}$$

for every $t \geq T^*$. Thus, by (5) and (6), we have

$$\limsup_{t \rightarrow \infty} \frac{|(D_q^{(0)} h)(t)|}{Q_{0\lambda}(t; T)} \leq \epsilon$$

and, since ϵ is arbitrary,

$$\lim_{t \rightarrow \infty} \frac{(D_q^{(0)} h)(t)}{Q_{0\lambda}(t; T)} = 0,$$

which, by condition (III), gives

$$\lim_{t \rightarrow \infty} h(t) = 0.$$

2. The main result. Our main theorem establishes conditions which essentially guarantee that

$$\lim_{t \rightarrow \infty} x(t) = 0$$

for the bounded nonoscillatory solutions x of the equation (E).

THEOREM. Consider the differential equation (E) subject to the conditions (i), (ii) and

(iii) $\limsup_{t \rightarrow \infty} r_0(t) < \infty$.

Let m and k be integers with $1 \leq m \leq k \leq n - 1$ so that the conditions (iv), (v) and (vi) below are satisfied:

(iv) If $m < k$, then for every $j = m + 1, \dots, k$

$$\int^{\infty} \frac{dt}{r_j(t)} = \infty.$$

$$(v) \quad \int^{\infty} \frac{R_{mk}(t)}{r_m(t)} dt = \infty \quad \text{and} \quad \limsup_{t \rightarrow \infty} \frac{R_{mk}(t)}{r_m(t)} < \infty,$$

where

$$R_{mk}(t) = \begin{cases} 1, & \text{if } m = k \\ \int_{t_0}^t \frac{1}{r_{m+1}(s_{m+1})} \int_{t_0}^{s_{m+1}} \frac{1}{r_{m+2}(s_{m+2})} \cdots \int_{t_0}^{s_{k-1}} \frac{1}{r_k(s_k)} ds_k \cdots ds_{m+2} ds_{m+1}, & \text{if } m < k. \end{cases}$$

(vi) If $m > 1$, then for every $i = 1, 2, \dots, m-1$

$$0 < \liminf_{t \rightarrow \infty} r_i(t) \leq \limsup_{t \rightarrow \infty} r_i(t) < \infty.$$

Moreover, let there exist a function ρ of the type $r[k]$ such that:

$$(C_1) \quad \int^{\infty} \rho(t) |b(t)| dt < \infty$$

and

(C₂) For some $\delta > 0$,

$$\liminf_{t \rightarrow \infty} \int_t^{t+\delta} \rho(s) a^+(s) ds > 0 \quad \text{and} \quad \int^{\infty} \rho(t) a^-(t) dt < \infty$$

or

$$\liminf_{t \rightarrow \infty} \int_t^{t+\delta} \rho(s) a^-(s) ds > 0 \quad \text{and} \quad \int^{\infty} \rho(t) a^+(t) dt < \infty,$$

where

$$a^+(t) = \max\{a(t), 0\} \quad \text{and} \quad a^-(t) = \max\{-a(t), 0\}.$$

If the function σ is differentiable with bounded derivative on $[t_0, \infty)$, then for all bounded nonoscillatory solutions x of the equation (E),

$$\lim_{t \rightarrow \infty} (D_r^{(k)} x)(t) = 0 = \lim_{t \rightarrow \infty} (D_r^{(m-1)} x)'(t)$$

and

$$\lim_{t \rightarrow \infty} (D_r^{(l)}x)(t) = 0 \quad (l = 0, 1, \dots, m-1).$$

Proof. Let x be a bounded nonoscillatory solution of (E). Without loss of generality, we assume that x is a solution on the whole interval $[t_0, \infty)$. Moreover, this solution is supposed positive on $[t_0, \infty)$, since the substitution $u = -x$ transforms (E) into an equation of the same form satisfying the assumptions of the theorem.

If, by (i), $T > t_0$ is chosen so that for every $t \geq T$

$$\sigma(t) \geq t_0,$$

then from equation (E) we obtain

$$(8) \quad \int_T^t \rho(s)(D_r^{(n)}x)(s)ds = \int_T^t \rho(s)b(s)ds - \int_T^t \rho(s)a^+(s)F(x[\sigma(s)])ds \\ + \int_T^t \rho(s)a^-(s)F(x[\sigma(s)])ds$$

for every $t \geq T$. Because of (ii) and the boundedness of x , the function $F \circ x \circ \sigma$ is positive and bounded on $[T, \infty)$. Thus, by conditions (C₁) and (C₂), we conclude from (8) that the improper integral

$$\int_T^\infty \rho(t)(D_r^{(n)}x)(t)dt$$

exists in \mathbf{R}^* and consequently, by virtue of Lemma 1, the $\lim_{t \rightarrow \infty} (D_r^{(k)}x)(t)$ also exists in \mathbf{R}^* . Moreover,

$$(9) \quad \lim_{t \rightarrow \infty} (D_r^{(k)}x)(t) = 0.$$

Indeed, in the opposite case we have

$$\liminf_{t \rightarrow \infty} (D_r^{(k)}x)(t) > 0 \quad \text{or} \quad \limsup_{t \rightarrow \infty} (D_r^{(k)}x)(t) < 0.$$

Thus, because of conditions (iv) and (v), we can apply Lemma 3(a) for $h = (D_r^{(m-1)}x)'$, $\lambda = k - m$ and $q_j = r_{m+j}$ ($j = 0, 1, \dots, \lambda$), when we obtain

$$\int^\infty (D_r^{(m-1)}x)'(t)dt = \pm \infty, \quad \text{i.e.} \quad \lim_{t \rightarrow \infty} (D_r^{(m-1)}x)(t) = \pm \infty.$$

From this, by condition (vi), it is easy to derive

$$\lim_{t \rightarrow \infty} (D_r^{(0)}x)(t) = \pm \infty$$

a contradiction, since, by condition (iii), $D_r^{(0)}x = r_0x$ is bounded.

Now, taking into account (9) and conditions (iv) and (v), we apply again Lemma 3(β) for $h = (D_r^{(m-1)}x)'$, $\lambda = k - m$ and $q_j = r_{m+j}$ ($j = 0, 1, \dots, \lambda$), when we get

$$(10) \quad \lim_{t \rightarrow \infty} (D_r^{(m-1)}x)'(t) = 0.$$

So, if $m > 1$, then, by virtue of condition (vi), we can apply Lemma 2 for $q_j = r_j$ ($j = 0, 1, \dots, m - 1$) and $q_m = 1$, to obtain

$$(11) \quad \lim_{t \rightarrow \infty} (D_r^{(j)}x)(t) = 0 \quad (j = 1, 2, \dots, m - 1).$$

Thus, it remains to prove that

$$(12) \quad \lim_{t \rightarrow \infty} (D_r^{(0)}x)(t) = 0.$$

To do this, we first observe that

$$(13) \quad \liminf_{t \rightarrow \infty} (D_r^{(0)}x)(t) = 0.$$

Indeed, in the opposite case for some positive constant d_1 and for every $t \geq t_0$ we have

$$(D_r^{(0)}x)(t) \geq d_1$$

and consequently, by (iii),

$$x(t) \geq d_2 \text{ for every } t \geq t_0$$

where $d_2 = d_1 / \sup_{t \geq t_0} r_0(t)$. From this and the boundedness of x we conclude that

$$F(x[\sigma(t)]) \geq d \text{ for every } t \geq T,$$

where d is a positive constant. Hence, from (8) and on account of conditions (C₁) and (C₂), it follows that

$$\int_T^\infty \rho(t)(D_r^{(n)}x)(t)dt = \pm \infty$$

and consequently, by applying Lemma 1,

$$\lim_{t \rightarrow \infty} (D_r^{(k)}x)(t) = \pm \infty,$$

which contradicts (9).

To complete the proof of (12), we have verify that

$$\limsup_{t \rightarrow \infty} (D_r^{(0)}x)(t) = 0.$$

Indeed, in the opposite case we have

$$\limsup_{t \rightarrow \infty} (D_r^{(0)}x)[\sigma(t)] \cong K$$

for some positive constant K . Hence, on account of (13) and based on the arguments of Hammett [3] (cf. also Singh [7, 8] and Staikos and Philos [9]), we derive that there exist three sequences (α_ν) , (β_ν) and (γ_ν) with $\lim \alpha_\nu = \infty$ and such that for every $\nu = 1, 2, \dots$

$$\begin{aligned} T &\cong \alpha_\nu < \gamma_\nu < \beta_\nu \cong \alpha_{\nu+1} \\ (D_r^{(0)}x)[\sigma(\alpha_\nu)] &= \frac{K}{2} = (D_r^{(0)}x)[\sigma(\beta_\nu)] \\ (D_r^{(0)}x)[\sigma(\gamma_\nu)] &> K \\ (D_r^{(0)}x)[\sigma(t)] &> \frac{K}{2} \text{ for every } t \in (\alpha_\nu, \beta_\nu). \end{aligned}$$

By mean-value theorem, we have

$$\frac{(D_r^{(0)}x)[\sigma(\gamma_\nu)] - (D_r^{(0)}x)[\sigma(\alpha_\nu)]}{\gamma_\nu - \alpha_\nu} = \sigma'(\xi_\nu)(D_r^{(0)}x)'[\sigma(\xi_\nu)]$$

and consequently

$$\frac{K}{2(\beta_\nu - \alpha_\nu)} < \sigma'(\xi_\nu)(D_r^{(0)}x)'[\sigma(\xi_\nu)],$$

where obviously $\lim \xi_\nu = \infty$. But, because of (10), (11) and (vi), it is easy to see that

$$\lim_{t \rightarrow \infty} (D_r^{(0)}x)'(t) = 0.$$

Thus, we obtain

$$(14) \quad \lim (\beta_\nu - \alpha_\nu) = \infty.$$

Next, we observe that for every $\nu = 1, 2, \dots$

$$(D_r^{(0)}x)[\sigma(t)] \geq \frac{K}{2} \text{ for every } t \in [\alpha_\nu, \beta_\nu]$$

and consequently, by (iii),

$$x[\sigma(t)] \geq \frac{K}{2r_0[\sigma(t)]} \geq \frac{K}{2 \sup_{t \in \mathbb{R}_+} r_0(t)} > 0 \text{ for every } t \in [\alpha_\nu, \beta_\nu].$$

We have thus proved that the bounded function $x \circ \sigma$ has a positive lower bound on the set $\bigcup_{\nu=1}^{\infty} [\alpha_\nu, \beta_\nu]$. Hence, because of (ii), we have

$$F(x[\sigma(t)]) \geq M \text{ for every } t \in \bigcup_{\nu=1}^{\infty} [\alpha_\nu, \beta_\nu],$$

where the constant M is positive.

Obviously,

$$\begin{aligned} \int_T^\infty \rho(t) a^\pm(t) F(x[\sigma(t)]) dt &\geq \sum_{\nu=1}^{\infty} \int_{\alpha_\nu}^{\beta_\nu} \rho(t) a^\pm(t) F(x[\sigma(t)]) dt \\ &\geq M \sum_{\nu=1}^{\infty} \int_{\alpha_\nu}^{\beta_\nu} \rho(t) a^\pm(t) dt. \end{aligned}$$

But, by virtue of (14) and condition (C_2) , we have

$$\sum_{\nu=1}^{\infty} \int_{\alpha_\nu}^{\beta_\nu} \rho(t) a^+(t) dt = \infty \quad \text{or} \quad \sum_{\nu=1}^{\infty} \int_{\alpha_\nu}^{\beta_\nu} \rho(t) a^-(t) dt = \infty$$

and consequently

$$\int_T^\infty \rho(t) a^+(t) F(x[\sigma(t)]) dt = \infty \quad \text{or} \quad \int_T^\infty \rho(t) a^-(t) F(x[\sigma(t)]) dt = \infty.$$

Thus, from (8) it follows that

$$\int_T^\infty \rho(t) (D_r^{(n)}x)(t) dt = \pm \infty.$$

Finally, by Lemma 1, we obtain

$$\lim_{t \rightarrow \infty} (D_r^{(k)} x)(t) = \pm \infty,$$

which contradicts (9).

3. Applications. We shall give now some interesting applications of our main result for the particular case

$$r_j = 1 \quad \text{for } j \neq n - N \quad \text{and} \quad r_{n-N} = r,$$

where N is an integer with $1 \leq N \leq n - 1$. More precisely, we shall derive some corollaries concerning the differential equation

$$(D_N) \quad [r(t)x^{(n-N)}(t)]^{(N)} + a(t)F(x[\sigma(t)]) = b(t), \quad t \geq t_0.$$

All corollaries are new except Corollary 1, which is the main result of a recent paper by Kusano and Onose [5].

COROLLARY 1. *Consider the differential equation (D_N) subject to the conditions (i) and (ii). Moreover, let k , $0 \leq k \leq N - 1$, be an integer such that:*

$$(\alpha) \quad \int^{\infty} \frac{t^{N-1-k}}{r(t)} dt = \infty \quad \text{and} \quad \limsup_{t \rightarrow \infty} \frac{t^{N-1-k}}{r(t)} < \infty,$$

$$(\beta) \quad \int^{\infty} t^k |b(t)| dt < \infty$$

and

$$(\gamma) \quad \text{For some } \delta > 0,$$

$$\liminf_{t \rightarrow \infty} \int_t^{t+\delta} s^k a^+(s) ds > 0 \quad \text{and} \quad \int^{\infty} t^k a^-(t) dt < \infty$$

or

$$\liminf_{t \rightarrow \infty} \int_t^{t+\delta} s^k a^-(s) ds > 0 \quad \text{and} \quad \int^{\infty} t^k a^+(t) dt < \infty.$$

If the function σ is differentiable with bounded derivative on $[t_0, \infty)$, then for all bounded nonoscillatory solutions x of the differential equation (D_N) ,

$$\lim_{t \rightarrow \infty} [r(t)x^{(n-N)}(t)]^{(N-1-k)} = 0$$

and

$$\lim_{t \rightarrow \infty} x^{(i)}(t) = 0 \quad (i = 0, 1, \dots, n - N).$$

Proof. It is easy to see that the function ρ ,

$$\rho(t) = (t - t_0)^k$$

is of the type $r[n - 1 - k]$. Thus, the corollary follows by applying our theorem for $m = n - N$ and with $n - 1 - k$ in place of k .

COROLLARY 2. Consider the differential equation (D_N) with $N > 1$, subject to the conditions (i), (ii) and

$$0 < \liminf_{t \rightarrow \infty} r(t) \leq \limsup_{t \rightarrow \infty} r(t) < \infty.$$

Moreover, let $k, 0 \leq k < N - 1$, be an integer such that (β) and (γ) are satisfied.

If the function σ is differentiable with bounded derivative on $[t_0, \infty)$, then for all bounded nonoscillatory solutions x of the differential equation (D_N) ,

$$\lim_{t \rightarrow \infty} [r(t)x^{(n-N)}(t)]^{(j)} = 0 \quad (j = 0, 1, \dots, N - 1 - k)$$

and

$$\lim_{t \rightarrow \infty} x^{(i)}(t) = 0 \quad (i = 0, 1, \dots, n - N).$$

Proof. It follows from our theorem, by taking the same function ρ as in the proof of Corollary 1, $m = n - 1 - k > n - N$ and $n - 1 - k$ in place of k .

COROLLARY 3. Consider the differential equation (D_N) with $N < n - 1$, subject to the conditions (i) and (ii). Moreover, let $k, 1 \leq k \leq n - N - 1$, be an integer such that:

$$(\delta) \quad \int^{\infty} \frac{t^{n-N-1-k}}{r(t)} dt = \infty,$$

$$(\epsilon) \quad \int^{\infty} \rho_k(t) |b(t)| dt < \infty$$

and for some $\delta > 0$ either

$$\liminf_{t \rightarrow \infty} \int_t^{t+\delta} \rho_k(s) a^+(s) ds > 0 \quad \text{and} \quad \int^{\infty} \rho_k(t) a^-(t) dt < \infty$$

or

$$\liminf_{t \rightarrow \infty} \int_t^{t+\delta} \rho_k(s) a^-(s) ds > 0 \quad \text{and} \quad \int^{\infty} \rho_k(t) a^+(t) dt < \infty,$$

where

$$\rho_k(t) = \int_{t_0}^t \frac{(t-s)^{N-1} (s-t_0)^{n-N-1-k}}{r(s)} ds.$$

If the function σ is differentiable with bounded derivative on $[t_0, \infty)$, then for all bounded nonoscillatory solutions x of the differential equation (D_N) ,

$$\lim_{t \rightarrow \infty} x^{(i)}(t) = 0 \quad (i = 0, 1, \dots, k).$$

Proof. Here, we have to apply our theorem for $m = k$ and $\rho = \rho_k$, since, as it is easy to see, the function ρ_k is of the type $r[k]$.

COROLLARY 4. Consider the differential equation (D_N) with $N < n - 1$, subject to the conditions (i) and (ii). Moreover, let k , $1 \leq k \leq n - N - 1$ be an integer such that:

$$(\zeta) \quad \int^{\infty} \frac{t^{n-N-1-k}}{r(t)} dt < \infty,$$

(η) If $N > 1$, then for every $j = 1, 2, \dots, N - 1$

$$\lim_{t \rightarrow \infty} \int_{t_0}^t (t-s)^{j-1} \int_s^{\infty} \frac{(u-t_0)^{n-N-1-k}}{r(u)} du ds \text{ exists in } \{0, \infty\}$$

$$(\vartheta) \quad \int^{\infty} \rho_k(t) |b(t)| dt < \infty$$

and for some $\delta > 0$ either

$$\liminf_{t \rightarrow \infty} \int_t^{t+\delta} \rho_k(s) a^+(s) ds > 0 \quad \text{and} \quad \int^{\infty} \rho_k(t) a^-(t) dt < \infty$$

or

$$\liminf_{t \rightarrow \infty} \int_t^{t+\delta} \rho_k(s) a^-(s) ds > 0 \quad \text{and} \quad \int_t^\infty \rho_k(t) a^+(t) dt < \infty,$$

where

$$\rho_k(t) = \begin{cases} \int_t^\infty \frac{(s-t_0)^{n-2-k}}{r(s)} ds, & \text{if } N = 1 \\ \int_{t_0}^t (t-s)^{N-2} \int_s^\infty \frac{(u-t_0)^{n-N-1-k}}{r(u)} duds, & \text{if } N > 1. \end{cases}$$

If the function σ is differentiable with bounded derivative on $[t_0, \infty)$, then for all bounded nonoscillatory solutions x of the differential equation (D_N) ,

$$\lim_{t \rightarrow \infty} x^{(i)}(t) = 0 \quad (i = 0, 1, \dots, k).$$

Proof. It is easy to verify that the function ρ_k is of the type $r[k]$, when the corollary follows immediately by applying our theorem for $m = k$.

The significance of Corollaries 2, 3 and 4 is illustrated by the three examples below, where in each case exactly one of these corollaries can be applied and in addition Corollary 1 fails.

EXAMPLE 1. The retarded differential equation

$$[(1 + e^{-t})x'(t)]'' + \frac{1}{t} x^2(\log t) \operatorname{sgn} x(\log t) = \frac{1}{t^3} + e^{-t}(1 + 8e^{-t}), \quad t \geq 1$$

has the bounded nonoscillatory solution $x(t) = e^{-t}$ with the property

$$\lim_{t \rightarrow \infty} x(t) = \lim_{t \rightarrow \infty} x'(t) = \lim_{t \rightarrow \infty} [(1 + e^{-t})x'(t)]' = 0.$$

Further, as it follows from Corollary 2, every bounded nonoscillatory solution x of the above equation has this property.

EXAMPLE 2. By Corollary 3, all bounded nonoscillatory solutions of the differential equation

$$[t^{1/2} x''(t)]' + t^{-1/2} x^5(\gamma t) = (\gamma^{-5/2} - 3/2)t^{-3}, \quad t \geq 1,$$

where γ is a positive constant, tend to zero as $t \rightarrow \infty$ together with their derivatives. For example, $x(t) = t^{-1/2}$ is a bounded nonoscillatory solution of the above equation with $\lim_{t \rightarrow \infty} x(t) = \lim_{t \rightarrow \infty} x'(t) = 0$.

EXAMPLE 3. Consider the retarded differential equation

$$[t^2 x''(t)]' + tx^6(\sqrt{t}) \operatorname{sgn} x(\sqrt{t}) = -\frac{1}{t^2}, \quad t \geq 1.$$

This equation has the bounded nonoscillatory solution $x(t) = 1/t$ with $\lim_{t \rightarrow \infty} x(t) = \lim_{t \rightarrow \infty} x'(t) = 0$. Further, from Corollary 4 it follows that all bounded nonoscillatory solutions of the considered equation tend to zero as $t \rightarrow \infty$ together with their derivatives.

REMARK. The results of this paper can be formulated in the case of more general differential equations of the form

$$(E^*) \quad \begin{aligned} & (D_r^{(n)} x)(t) + a(t)F(x[\sigma(t)]) \\ & + G(t; x\langle \tau_0(t) \rangle; (D_r^{(1)} x)\langle \tau_1(t) \rangle, \dots, (D_r^{(n-1)} x)\langle \tau_{n-1}(t) \rangle) = b(t), \quad t \geq t_0 \end{aligned}$$

where

$$g\langle \tau_i(t) \rangle = (g[\tau_{i1}(t)], g[\tau_{i2}(t)], \dots, g[\tau_{i\mu_i}(t)]).$$

From the proof of our theorem, this is obvious under additional conditions on G , which ensure that for every bounded nonoscillatory and n -times continuously r -differentiable function u on an interval $[T, \infty)$,

$$\int_0^\infty \rho(t) |G(t; u\langle \tau_0(t) \rangle; (D_r^{(1)} u)\langle \tau_1(t) \rangle, \dots, (D_r^{(n-1)} u)\langle \tau_{n-1}(t) \rangle)| dt < \infty,$$

where ρ is the function introduced in conditions (C_1) and (C_2) of our theorem. For a such related result to Corollary 1 see Chen [1].

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