

77. Oscillation Theorems for Second Order Differential Equations with Retarded Argument

By Takaši KUSANO*) and Hiroshi ONOSE**)

(Comm. by Kōsaku YOSIDA, M. J. A., June 11, 1974)

Introduction. In this paper we are concerned with the oscillatory behavior of solutions of the differential equation with retarded argument

$$(A) \quad (r(t)x'(t))' + a(t)f(x(g(t))) = 0,$$

where the following conditions are always assumed to hold :

- (a) $r(t) \in C^1(0, \infty)$, $r(t) > 0$;
- (b) $a(t) \in C(0, \infty)$, $a(t) \geq 0$;
- (c) $g(t) \in C^1(0, \infty)$, $g(t) \leq t$, $g'(t) \geq 0$, $\lim_{t \rightarrow \infty} g(t) = \infty$;
- (d) $f(y) \in C(-\infty, \infty) \cap C^1(-\infty, 0) \cap C^1(0, \infty)$, $yf(y) > 0$, $f'(y) \geq 0$ for $y \neq 0$.

We consider only those solutions of (A) which are defined and nontrivial for all sufficiently large t . Such a solution is called oscillatory if it has arbitrarily large zeros; otherwise, it is called nonoscillatory.

Our purpose here is to present criteria (sufficient conditions) for all solutions of (A) to be oscillatory not only for the case $\int^{\infty} \frac{dt}{r(t)} = \infty$

but also for the case $\int^{\infty} \frac{dt}{r(t)} < \infty$. Our theorems can be applied to produce oscillation criteria for the damped equation

$$(B) \quad x''(t) + p(t)x'(t) + q(t)f(x(g(t))) = 0.$$

1. We begin with the case $\int^{\infty} \frac{dt}{r(t)} = \infty$. In this case the following theorem holds.

Theorem 1. Assume there exist two positive functions $\rho(t) \in C^2(0, \infty)$ and $\phi(y) \in C^1(0, \infty)$ with the following properties:

$$\begin{aligned} \rho'(t) &\geq 0, \quad (r(t)\rho'(t))' \leq 0, \quad \phi'(y) \geq 0, \\ \int_{\pm\delta}^{\pm\infty} \frac{dy}{f(y)\phi(y)} &< \infty \quad \text{for some } \delta > 0, \\ \int \frac{\rho(g(t))a(t)}{\phi(R_T(g(t)))} dt &= \infty \quad \text{for any } T > 0, \end{aligned}$$

where $R_T(t) = \int_T^t \frac{ds}{r(s)}$. Then all solutions of (A) are oscillatory.

*) Department of Mathematics, Hiroshima University.

***) Department of Mathematics, Ibaraki University.

Proof. Suppose there exists a nonoscillatory solution $x(t)$ of (A). Without loss of generality we may assume that $x(g(t)) > 0$ for all sufficiently large t , say, $t \geq T$. From (A) $(r(t)x'(t))' = -a(t)f(x(g(t))) \leq 0$, which implies that $r(t)x'(t)$ is nonincreasing. From the assumption $\int_{t_1}^{\infty} \frac{dt}{r(t)} = \infty$ it follows that $x'(t) \geq 0$, i.e., $x(t)$ is nondecreasing for $t \geq T$. In fact, if $x'(t^*) < 0$ for some $t^* \geq T$, then $r(t)x'(t) \leq r(t^*)x'(t^*)$ for $t \geq t^*$, and an integration of the last inequality divided by $r(t)$ gives

$$x(t) - x(t^*) \leq r(t^*)x'(t^*) \int_{t^*}^t \frac{ds}{r(s)}$$

which yields a contradiction in the limit as $t \rightarrow \infty$. Let t_1 be such that $g(t) > T$ for $t \geq t_1$. It is easy to verify that there is a constant $A \geq 1$ such that

$$(1) \quad x(g(t)) \leq AR_T(g(t)) \quad \text{for } t \geq t_1.$$

Multiplying (A) by $\rho(g(t))/f(x(g(t)))\phi(R_T(g(t)))$ and integrating on $[t_1, t]$ we obtain

$$(2) \quad \frac{\rho(g(t))r(t)x'(t)}{f(x(g(t)))\phi(R_T(g(t)))} + \int_{t_1}^t \frac{\rho(g(s))r(s)x'(s)[f(x(g(s)))\phi(R_T(g(s)))]'}{[f(x(g(s)))\phi(R_T(g(s)))]^2} ds \\ = C + \int_{t_1}^t \frac{r(s)x'(s)\rho'(g(s))g'(s)}{f(x(g(s)))\phi(R_T(g(s)))} ds - \int_{t_1}^t \frac{\rho(g(s))a(s)}{\phi(R_T(g(s)))} ds,$$

where C is a constant.

Since x, f, g, ϕ, R_T are nondecreasing, the integral on the left hand side of (2) is nonnegative. Using the inequalities $r(t)x'(t) \leq r(g(t))x'(g(t))$, $(r(t)\rho'(t))' \leq 0$ and (1), and applying the well known Bonnet's theorem, the first integral on the right hand side of (2) is estimated as follows:

$$\int_{t_1}^t \frac{r(s)x'(s)\rho'(g(s))g'(s)}{f(x(g(s)))\phi(R_T(g(s)))} ds \leq \int_{t_1}^t \frac{r(g(s))x'(g(s))\rho'(g(s))g'(s)}{f(x(g(s)))\phi(R_T(g(s)))} ds \\ \leq r(g(t_1))\rho'(g(t_1)) \int_{t_1}^t \frac{x'(g(s))g'(s)}{f(x(g(s)))\phi(R_T(g(s)))} ds \\ \leq Ar(g(t_1))\rho'(g(t_1)) \int_{x(g(t_1))/A}^{x(g(t_1))/A} \frac{dy}{f(y)\phi(y)}.$$

Thus the first integral on the right side of (2) remains bounded above as $t \rightarrow \infty$. Letting $t \rightarrow \infty$ in (2) we conclude that

$$\lim_{t \rightarrow \infty} \frac{\rho(g(t))r(t)x'(t)}{f(x(g(t)))\phi(R_T(g(t)))} = -\infty,$$

which contradicts the fact that $x'(t) \geq 0$ for $t \geq t_1$. This completes the proof of the theorem.

Remark. Theorem 1 extends a recent result of the authors [3, Theorem 1] for the special case of equation (A) with $r(t) \equiv 1$.

Corollary 1.1 (Bykov, Bykova and Šercov [1]). *Assume that there is $\varepsilon > 0$ such that*

$$\int_0^\infty [R_T(g(t))]^{1-\alpha} a(t) dt = \infty \quad \text{for any } T > 0.$$

Then all solutions of the equation

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

are oscillatory.

Proof. Apply Theorem 1 to the particular case where $f(y) = y$, $\rho(t) = R_T(t)$, $\phi(y) = y^\alpha$.

Corollary 1.2 (Bykov, Bykova and Šercov [1]). Assume that

$$\int_0^\infty R_T(g(t))a(t)dt = \infty \quad \text{for any } T > 0.$$

Then all solutions of the equation

$$(r(t)x'(t))' + a(t)|x(g(t))|^\alpha \operatorname{sgn} x(g(t)) = 0, \quad \alpha > 1,$$

are oscillatory.

Proof. Apply Theorem 1 to the particular case where $f(y) = |y|^\alpha \operatorname{sgn} y$, $\alpha > 1$, $\rho(t) = R_T(t)$, $\phi(y) \equiv 1$.

2. The object of this section is to prove an oscillation theorem for (A) which is particularly useful to the case $\int_0^\infty \frac{dt}{r(t)} < \infty$.

Theorem 2. Assume there exists a positive function $\sigma(t) \in C^2(0, \infty)$ with the properties:

$$\begin{aligned} \sigma'(t) &\leq 0, & (r(t)\sigma'(t))' &\geq 0, \\ \int_0^\infty \frac{dt}{\sigma(t)r(t)} &= \infty, \\ \int_0^\infty \sigma(t)a(t)dt &= \infty. \end{aligned}$$

Let $\int_{\pm 0}^{\pm \delta} \frac{dy}{f(y)} < \infty$ for some $\delta > 0$. Then all solutions of (A) are oscillatory.

Proof. This theorem was motivated by Kamenev [2]. Let $x(t)$ be a nonoscillatory solution such that $x(g(t)) > 0$ for $t \geq t_1$. It follows that $r(t)x'(t)$ is nonincreasing for $t \geq t_1$ and so $x'(t)$ is eventually of constant sign. We multiply (A) by $\sigma(t)/f(x(g(t)))$ and integrate from t_1 to t to obtain

$$\begin{aligned} (3) \quad & \frac{\sigma(t)r(t)x'(t)}{f(x(g(t)))} + \int_{t_1}^t \frac{\sigma(s)r(s)x'(s)[f(x(g(s)))]'}{[f(x(g(s)))]^2} ds \\ & = C + \int_{t_1}^t \frac{r(s)x'(s)\sigma'(s)}{f(x(g(s)))} ds - \int_{t_1}^t \sigma(s)a(s)ds, \end{aligned}$$

where C is a constant. It is clear that the integral on the left side of (3) is nonnegative.

Let $x'(t) \geq 0$. Then, the first integral on the right side of (3) is nonpositive, and therefore, letting $t \rightarrow \infty$ in (3), we get a contradiction.

Let $x'(t) \leq 0$. Then, as in the proof of Theorem 1, we can show that the first integral on the right side of (3) is bounded above. We

can choose $t_2 \geq t_1$ so that the right hand side of (3) is less than -1 , i.e.,

$$(4) \quad 1 + \int_{t_2}^t \frac{\sigma(s)r(s)x'(s)[f(x(g(s)))]' ds}{[f(x(g(s)))]^2} \leq \frac{\sigma(t)r(t)(-x'(t))}{f(x(g(t)))}$$

for $t \geq t_2$. Multiplying both sides of (4) by

$$-\frac{[f(x(g(t)))]' }{f(x(g(t)))} \left\{ 1 + \int_{t_2}^t \frac{\sigma(s)r(s)x'(s)[f(x(g(s)))]' ds}{[f(x(g(s)))]^2} \right\}^{-1} \geq 0$$

and integrating from t_2 to t , we have

$$(5) \quad \log \frac{f(x(g(t_2)))}{f(x(g(t)))} \leq \log \left\{ 1 + \int_{t_2}^t \frac{\sigma(s)r(s)x'(s)[f(x(g(s)))]' ds}{[f(x(g(s)))]^2} \right\}.$$

From (4) and (5) we get

$$f(x(g(t_2))) \leq -\sigma(t)r(t)x'(t),$$

or

$$x(t) - x(t_2) \leq -f(x(g(t_2))) \int_{t_2}^t \frac{ds}{\sigma(s)r(s)},$$

which gives $\lim_{t \rightarrow \infty} x(t) = -\infty$, a contradiction. This proves the theorem.

Corollary 2.1. Consider the equation

$$(6) \quad (r(t)x'(t))' + a(t)|x(g(t))|^\alpha \operatorname{sgn} x(g(t)) = 0, \quad 0 < \alpha < 1.$$

Assume that

$$\int_0^\infty \frac{dt}{r(t)} < \infty,$$

$$\int_0^\infty S(t)a(t)dt = \infty,$$

where $S(t) = \int_t^\infty \frac{ds}{r(s)}$. Then all solutions of (6) are oscillatory.

Proof. Apply Theorem 2 to the particular case where $f(y) = |y|^\alpha \operatorname{sgn} y$, $0 < \alpha < 1$, $\sigma(t) = \int_t^\infty \frac{ds}{r(s)}$.

3. Let us consider the damped equation (B). Assume that $p(t), q(t) \in C(0, \infty)$, $q(t) \geq 0$ and $g(t)$ satisfies condition (c).

Theorem 3. Suppose that $tp(t) \leq 1$ and $(tp(t))' \geq 0$ for sufficiently large t and let

$$\int_{\pm\delta}^{\pm\infty} \frac{dy}{f(y)} < \infty \quad \text{for some } \delta > 0,$$

$$\int_0^\infty g(t)q(t) \exp\left(\int_{g(t)}^t p(s)ds\right)dt = \infty.$$

Then all solutions of (B) are oscillatory.

Proof. Equation (B) can be transformed into an equation of the form (A) where $r(s) = \exp\left(\int_r^t p(s)ds\right)$ and $a(t) = r(t)q(t)$. If we choose $\rho(t) = t/r(t)$ and $\phi(y) \equiv 1$, then the assumptions of the theorem guarantee that those of Theorem 1 are all satisfied, and the assertion follows from Theorem 1.

Theorem 4. *Assume that $tp(t) \geq 1$ and $(tp(t))' \leq 0$ for sufficiently large t and let*

$$\int_{\pm 0}^{\pm} \frac{dy}{f(y)} < \infty \quad \text{for some } \delta > 0,$$

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

Then all solutions of (B) are oscillatory.

Proof. Choose $\sigma(t) = t/r(t)$ and apply Theorem 2 to equation (A) into which equation (B) is transformed.

Acknowledgment. The authors thank our colleague Manabu Naito for his helpful suggestions.

References

- [1] Ya. V. Bykov, L. Ya. Bykova, and E. I. Šercov: Sufficient conditions for oscillation of solutions of nonlinear differential equations with deviating argument. *Differencial'nye Uravnenija*, **9**, 1555–1560 (1973) (in Russian).
- [2] I. V. Kamenev: On the oscillation of solutions of a nonlinear second order equation with coefficient of variable sign. *Differencial'nye Uravnenija*, **6**, 1718–1721 (1970) (in Russian).
- [3] T. Kusano and H. Onose: Oscillations of functional differential equations with retarded argument. *J. Differential Equations*, **15**, 269–277 (1974).