

OSCILLATION OF NONLINEAR DELAY DIFFERENTIAL EQUATION WITH NON-MONOTONE ARGUMENTS

ÖZKAN ÖCALAN^{1,*}, NURTEN KILIÇ², SERMIN ŞAHİN³ AND UMUT MUTLU ÖZKAN³

ABSTRACT. Consider the first-order nonlinear retarded differential equation

$$x'(t) + p(t)f(x(\tau(t))) = 0, \quad t \geq t_0$$

where $p(t)$ and $\tau(t)$ are function of positive real numbers such that $\tau(t) \leq t$ for $t \geq t_0$, and $\lim_{t \rightarrow \infty} \tau(t) = \infty$. Under the assumption that the retarded argument is non-monotone, new oscillation results are given. An example illustrating the result is also given.

Keywords: delay differential equation; non-monotone argument; oscillatory solutions; nonoscillatory solutions.

2010 Mathematics Subject Classification: 34K11, 34K06.

1. INTRODUCTION

Consider the nonlinear retarded differential equation

$$x'(t) + p(t)f(x(\tau(t))) = 0, \quad t \geq t_0 \quad (1.1)$$

where $p(t)$ and $\tau(t)$ are functions of nonnegative real numbers, and $\tau(t)$ is non-monotone or nondecreasing such that

$$\tau(t) \leq t \text{ for } t \geq t_0, \text{ and } \lim_{t \rightarrow \infty} \tau(t) = \infty, \quad (1.2)$$

and

$$f \in C(\mathbb{R}, \mathbb{R}) \quad \text{and} \quad xf(x) > 0 \text{ for } x \neq 0. \quad (1.3)$$

By a solution of (1.1) we mean a continuously differentiable function defined on $[\tau(T_0), \infty]$ for some $T_0 \geq t_0$ and such that (1.1) is satisfied for $t \geq T_0$. Such a solution is called *oscillatory* if it has arbitrarily large zeros. Otherwise, it is called *nonoscillatory*.

Recently there has been an increasing interest in the study of the oscillatory behavior of the following special form of (1.1)

$$x'(t) + p(t)x(\tau(t)) = 0, \quad t \geq t_0. \quad (1.4)$$

See, for example, [1–19] and the references cited therein. The first systematic study for the oscillation of all solutions of equation (1.4) was made by Myshkis. In 1950 [17] he proved that every solution of (1.4) oscillates if

$$\limsup_{t \rightarrow \infty} [t - \tau(t)] < \infty \quad \text{and} \quad \liminf_{t \rightarrow \infty} [t - \tau(t)] \liminf_{t \rightarrow \infty} p(t) > \frac{1}{e}.$$

In 1972, Ladas, Lakshmikantham and Papadakis [16] proved that the same conclusion holds if, in addition, τ is a non-decreasing function and

$$\limsup_{t \rightarrow \infty} \int_{\tau(t)}^t p(s) ds > 1. \quad (1.5)$$

In 1982, Koplatazde and Canturija [14] established the following result.

Received 12th April, 2017; accepted 5th June, 2017; published 3rd July, 2017.

2010 *Mathematics Subject Classification.* 34K11, 34K06.

Key words and phrases. delay differential equation; non-monotone argument; oscillatory solutions; nonoscillatory solutions.

If $\tau(t)$ is a non-monotone or nondecreasing and

$$\liminf_{t \rightarrow \infty} \int_{\tau(t)}^t p(s) ds > \frac{1}{e}, \quad (1.6)$$

then all solutions of Eq.(1.4) oscillate, while if

$$\limsup_{t \rightarrow \infty} \int_{\tau(t)}^t p(s) ds < \frac{1}{e}, \quad (1.7)$$

then the equation (1.4) has a nonoscillatory solution.

To the best of our knowledge, there are few papers dealing with the oscillatory behavior of solutions of (1.1), see, for example, [9, 17]. The following theorem was given by Ladde et al. in [17].

THEOREM A. Assume that the f , p and τ in Eq.(1.1) satisfy the following conditions:

- i)* The condition (1.2) holds and let $\tau(t)$ be strictly increasing on \mathbb{R}_+ ,
- ii)* $p(t)$ is locally integrable and $p(t) \geq 0$, a.e.;
- iii)* The condition (1.3) holds and let f be nondecreasing, and

$$\lim_{x \rightarrow 0} \frac{x}{f(x)} = N < +\infty.$$

Assume further that

$$\limsup_{t \rightarrow \infty} \int_{\tau(t)}^t p(s) ds > N,$$

or

$$\liminf_{t \rightarrow \infty} \int_{\tau(t)}^t p(s) ds > \frac{N}{e}.$$

Then every solution of Eq.(1.1) is oscillatory.

The following theorem was given by Fukagai and Kusano in [9].

THEOREM B. Suppose that the conditions (1.2) and (1.3) hold. Suppose moreover that

$$\limsup_{x \rightarrow 0} \frac{|x|}{|f(x)|} = \lambda < \infty.$$

If

$$\liminf_{t \rightarrow \infty} \int_{\tau(t)}^t p(s) ds > \frac{\lambda}{e},$$

then every solution of Eq.(1.1) is oscillatory.

Thus, in this paper, our aim is to obtain some oscillation criteria for all solutions of Eq.(1.1) under the assumption that $\tau(t)$ is non-monotone.

2. MAIN RESULTS

In this section, we present a new sufficient conditions for the oscillation of all solutions of Eq.(1.1), under the assumption that the argument $\tau(t)$ is non-monotone or nondecreasing. Set

$$h(t) := \sup_{s \leq t} \tau(s), \quad t \geq 0. \quad (2.1)$$

Clearly, $h(t)$ is nondecreasing, and $\tau(t) \leq h(t)$ for all $t \geq 0$.

Assume that the f in Eq.(1.1) satisfy the following condition:

$$\limsup_{x \rightarrow 0} \frac{x}{f(x)} = M, \quad 0 \leq M < \infty. \quad (2.2)$$

Theorem 2.1. Assume that (1.2), (1.3) and (2.2) holds. If $\tau(t)$ is non-monotone or nondecreasing, and

$$\liminf_{t \rightarrow \infty} \int_{\tau(t)}^t p(s) ds > \frac{M}{e}, \tag{2.3}$$

then all solutions of Eq.(1.1) oscillate.

Proof. Assume, for the sake of contradiction, that there exists a nonoscillatory solution $x(t)$ of (1.1). Since $-x(t)$ is also a solution of (1.1), we can confine our discussion only to the case where the solution $x(t)$ is eventually positive. Then there exists $t_1 > t_0$ such that $x(t), x(\tau(t)) > 0$, for all $t \geq t_1$. Thus, from (1.1) we have

$$x'(t) = -p(t)f(x(\tau(t))) \leq 0, \quad \text{for all } t \geq t_1.$$

Thus $x(t)$ is nonincreasing and has a limit $l \geq 0$ as $t \rightarrow \infty$.

Now, we claim that $l = 0$. Condition (2.3) implies that

$$\int_a^\infty p(t) dt = \infty. \tag{2.4}$$

In view of (2.4) and by the Theorem 3.1.5 in [17] that $\lim_{t \rightarrow \infty} x(t) = 0$. Suppose $M > 0$. Then, in view of (2.2) we can choose $t_2 > t_1$ so large that

$$f(x(t)) \geq \frac{1}{2M}x(t) \quad \text{for } t \geq t_2. \tag{2.5}$$

On the other hand, we know from Lemma 2.1.1 [7] that

$$\liminf_{t \rightarrow \infty} \int_{h(t)}^t p(s) ds = \liminf_{t \rightarrow \infty} \int_{\tau(t)}^t p(s) ds. \tag{2.6}$$

Since $h(t) \geq \tau(t)$ and $x(t)$ is nonincreasing, by (1.1) and (2.5) we have

$$x'(t) + \frac{1}{2M}p(t)x(h(t)) \leq 0, \quad t \geq t_3. \tag{2.7}$$

Also, from (2.3) and (2.6) it follows that there exists a constant $c > 0$ such that

$$\int_{h(t)}^t p(s) ds \geq c > \frac{M}{e}, \quad t \geq t_3 \geq t_2. \tag{2.8}$$

So, from (2.8), there exists a real number $t^* \in (h(t), t)$, for all $t \geq t_3$ such that

$$\int_{h(t)}^{t^*} p(s) ds > \frac{M}{2e} \quad \text{and} \quad \int_{t^*}^t p(s) ds > \frac{M}{2e}. \tag{2.9}$$

Integrating (2.7) from $h(t)$ to t^* and using $x(t)$ is nonincreasing then we have

$$x(t^*) - x(h(t)) + \frac{1}{2M} \int_{h(t)}^{t^*} p(s)x(h(s)) ds \leq 0,$$

or

$$x(t^*) - x(h(t)) + \frac{1}{2M}x(h(t^*)) \int_{h(t)}^{t^*} p(s) ds \leq 0.$$

Thus, by (2.9), we have

$$-x(h(t)) + \frac{1}{2M}x(h(t^*)) \frac{M}{2e} < 0. \tag{2.10}$$

Integrating (2.7) from t^* to t and using the same facts, we get

$$x(t) - x(t^*) + \frac{1}{2M} \int_{t^*}^t p(s)x(h(s)) ds \leq 0.$$

Thus, by (2.9), we have

$$-x(t^*) + \frac{1}{2M}x(h(t))\frac{M}{2e} < 0. \quad (2.11)$$

Combining the inequalities (2.10) and (2.11), we obtain

$$x(t^*) > x(h(t))\frac{1}{4e} > x(h(t^*))\left(\frac{1}{4e}\right)^2,$$

and hence we have

$$\frac{x(h(t^*))}{x(t^*)} < (4e)^2 \quad \text{for } t \geq t_4.$$

Let

$$w = \frac{x(h(t^*))}{x(t^*)} \geq 1,$$

and because of $1 \leq w < (4e)^2$, w is finite.

Now dividing (1.1) with $x(t)$ and then integrating from $h(t)$ to t we obtain

$$\int_{h(t)}^t \frac{x'(s)}{x(s)} ds + \int_{h(t)}^t p(s) \frac{f(x(\tau(s)))}{x(s)} ds = 0$$

and

$$\ln \frac{x(t)}{x(h(t))} + \int_{h(t)}^t p(s) \frac{f(x(\tau(s)))}{x(\tau(s))} \frac{x(\tau(s))}{x(s)} ds = 0$$

Since $x(t)$ is nonincreasing, we get

$$\ln \frac{x(t)}{x(h(t))} + \int_{h(t)}^t p(s) \frac{f(x(\tau(s)))}{x(\tau(s))} \frac{x(h(s))}{x(s)} ds \leq 0$$

and

$$\ln \frac{x(h(t))}{x(t)} \geq \frac{f(x(\tau(\xi)))}{x(\tau(\xi))} \frac{x(h(\xi))}{x(\xi)} \int_{h(t)}^t p(s) ds, \quad (2.12)$$

where ξ is defined with $h(t) < \xi < t$, while $t \rightarrow \infty$, $\xi \rightarrow \infty$ and because of this $h(t) \rightarrow \infty$. Then taking lower limit on both side of (2.12), we obtain $\ln w \geq \frac{w}{e}$. But this is impossible since $\ln x \leq \frac{x}{e}$ for all $x > 0$. The case where $M = 0$ can be discussed similarly. The proof of the theorem is completed. \square

Theorem 2.2. *Assume that (1.2), (1.3), (2.2) and (2.4) holds. If $\tau(t)$ is non-monotone, and*

$$\limsup_{t \rightarrow \infty} \int_{h(t)}^t p(s) ds > 2M \quad (2.13)$$

where $h(t)$ is defined by (2.1), then all solutions of Eq.(1.1) oscillate.

Proof. Assume, for the sake of contradiction, that there exist a nonoscillatory solution $x(t)$ of (1.1). In view of (2.4), we know from Theorem 2.1 that $\lim_{t \rightarrow \infty} x(t) = 0$, for $t \geq t_1$.

Considering equation (1.1)

$$x'(t) + p(t)f(x(\tau(t))) = 0$$

by (2.5) we get

$$x'(t) + \frac{1}{2M}p(t)x(\tau(t)) \leq 0$$

Since $h(t) \geq \tau(t)$ and $x(t)$ is nonincreasing

$$x'(t) + \frac{1}{2M}p(t)x(h(t)) \leq 0 \tag{2.14}$$

Integrating (2.14) from $h(t)$ to t , and using the fact that the function $x(t)$ is nonincreasing and the function $h(t)$ is nondecreasing

$$x(t) - x(h(t)) + \frac{1}{2M} \int_{h(t)}^t p(s)x(h(s))ds \leq 0$$

or

$$x(t) - x(h(t)) + \frac{1}{2M}x(h(t)) \int_{h(t)}^t p(s)ds \leq 0$$

This implies

$$x(t) - x(h(t)) + \left[1 - \frac{1}{2M} \int_{h(t)}^t p(s)ds \right] \leq 0$$

and hence

$$\int_{h(t)}^t p(s)ds < 2M$$

for sufficiently t . Therefore,

$$\limsup_{t \rightarrow \infty} \int_{h(t)}^t p(s)ds \leq 2M$$

This is a contradiction to (2.13). The proof is completed. □

Now, assume that f is nondecreasing function then we have the following result.

Theorem 2.3. *Assume that (1.2), (1.3), (2.2) and (2.4) hold. If $\tau(t)$ is non-monotone, f is nondecreasing function and*

$$\limsup_{t \rightarrow \infty} \int_{\tau(t)}^t p(s)ds > M \tag{2.15}$$

where $h(t)$ is defined by (2.1), then all solutions of Eq.(1.1) oscillate.

Proof. Assume, for the sake of contradiction, that there exist a nonoscillatory solution $x(t)$ of (1.1). In view of (2.4), we know from Theorem 2.1 that $\lim_{t \rightarrow \infty} x(t) = 0$, for $t \geq t_1$.

Considering equation (1.1)

$$x'(t) + p(t)f(x(\tau(t))) = 0$$

Since $\tau(t) \leq h(t)$, $x(t)$ is nonincreasing and f is nondecreasing we have

$$x'(t) + p(t)f(x(h(t))) \leq 0 \quad (2.16)$$

Integrating (2.16) from $h(t)$ to t and using the fact that $x(t)$ is nonincreasing and f , $h(t)$ are nondecreasing

$$x(t) - x(h(t)) + \int_{h(t)}^t p(s)f(x(h(s)))ds \leq 0$$

or

$$x(t) - x(h(t)) + f(x(h(t))) \int_{h(t)}^t p(s)ds \leq 0$$

and so

$$x(t) - x(h(t)) \left[1 - \frac{f(x(h(t)))}{x(h(t))} \int_{h(t)}^t p(s)ds \right] \leq 0$$

Therefore

$$\begin{aligned} 1 &> \frac{f(x(h(t)))}{x(h(t))} \int_{h(t)}^t p(s)ds \\ &\geq \frac{1}{M} \limsup_{t \rightarrow \infty} \int_{h(t)}^t p(s)ds \end{aligned}$$

That is a contradiction. The proof is completed. \square

We remark that if $\tau(t)$ is nondecreasing, then we have $\tau(t) = h(t)$ for all t , and the condition (2.13) and (2.15), respectively, reduce to

$$\limsup_{t \rightarrow \infty} \int_{\tau(t)}^t p(s)ds > 2M \quad (2.16)$$

and

$$\limsup_{t \rightarrow \infty} \int_{\tau(t)}^t p(s)ds > M \quad (2.17)$$

Now, we have the following example.

Example 2.1. Consider the nonlinear delay differential equation

$$x'(t) + \frac{1}{e}x(\tau(t)) \ln(10 + |x(\tau(t))|) = 0, \quad t > 0, \quad (2.18)$$

where

$$\tau(t) = \begin{cases} t - 1, & \text{if } t \in [3k, 3k + 1] \\ -3t + 12k + 3, & \text{if } t \in [3k + 1, 3k + 2] \\ 5t - 12k - 13, & \text{if } t \in [3k + 2, 3k + 3] \end{cases}, \quad k \in \mathbb{N}_0.$$

By (2.1), we see that

$$h(t) := \sup_{s \leq t} \tau(s) = \begin{cases} t - 1, & \text{if } t \in [3k, 3k + 1] \\ 3k, & \text{if } t \in [3k + 1, 3k + 2.6] \\ 5t - 12k - 13, & \text{if } t \in [3k + 2.6, 3k + 3] \end{cases}, \quad k \in \mathbb{N}_0.$$

If we put $p(t) = \frac{1}{e}$ and $f(x) = x \ln(10 + |x|)$. Then, we have

$$M = \limsup_{x \rightarrow 0} \frac{x}{f(x)} = \limsup_{x \rightarrow 0} \frac{x}{x \ln(10 + |x|)} = \frac{1}{\ln 10}$$

and

$$\liminf_{t \rightarrow \infty} \int_{\tau(t)}^t p(s) ds = \frac{1}{e} > \frac{M}{e} = \frac{1}{e \ln 10}$$

that is, all conditions of Theorem 2.1 are satisfied and therefore all solutions of (2.18) oscillate.

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¹AKDENİZ UNIVERSITY, FACULTY OF SCIENCE, DEPARTMENT OF MATHEMATICS, 07058, ANTALYA, TURKEY

²DUMLUPINAR UNIVERSITY, FACULTY OF SCIENCE AND ARTS, DEPARTMENT OF MATHEMATICS, 43000, KÜTAHYA, TURKEY

³AFYON KOCATEPE UNIVERSITY, FACULTY OF SCIENCE AND ARTS, DEPARTMENT OF MATHEMATICS, ANS CAMPUS, 03200, AFYON, TURKEY

*CORRESPONDING AUTHOR: ozkanocalan@akdeniz.edu.tr