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Archivum Mathematicum, Vol. 11 (1975), No. 1, 25--29

Persistent URL: <http://dml.cz/dmlcz/104839>

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OSCILLATION OF SOLUTIONS OF A NON-LINEAR DELAY DIFFERENTIAL EQUATION OF THE FOURTH ORDER

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(Received January 29, 1974)

In the paper [1] there is investigated a delay differential equation of the 4th order. In the papers [2], [3], [5] there are introduced some properties of solutions found for ordinary differential equations of the 3rd and 4th orders. This paper is a generalization of several results of [1], [2], [3] and [5].

In this paper we shall be concerned with the oscillation properties of solutions of a delay differential equation of the form:

$$(1) \quad y^{(4)} + p(t)y'' + q(t)y' + r(t)y + y(t) \sum_{i=1}^n Q_i(t) F_i(y[h_i(t)]) = g(t).$$

We shall suppose that the functions $p(t)$, $q(t)$, $r(t)$, $g(t)$, $Q_i(t)$, $h_i(t)$, $i = 1, 2, \dots, n$ belong to the class $C_0(J)$, where $J \equiv \langle t_0, \infty \rangle$ and n is a positive integer. Moreover we suppose that

$$\inf_{t \in J} [t - h_i(t)] \geq d > 0, \quad h_i(t) \rightarrow +\infty, \quad t \rightarrow \infty,$$

$$\bar{F}_i(z) \in C_0(-\infty, \infty), \quad F_i(z) \geq 0, \quad i = 1, 2, \dots, n.$$

A fundamental initial problem (next only initial problem) is understood to be the following problem (see [4] pg. 14): Let $\Phi(t)$ be a function defined and continuous on the initial set

$$E_{t_0} = \bigcup_{i=1}^n E_{t_0}^i, \quad E_{t_0}^i = \langle \inf h_i(t), t_0 \rangle$$

and let $y_0^{(k)}$, $k = 1, 2, 3$ be arbitrary real numbers. We find such a solution $y(t)$ of (1) on J that fulfils initial conditions:

$$(2) \quad y(t_0) = \Phi(t_0) = y_0, \quad y^{(k)}(t_0 + 0) = y_0^{(k)}, \quad k = 1, 2, 3,$$

$$y(t) \equiv \Phi(t) \quad \text{for } t \in E_{t_0}.$$

Existence and uniqueness of the solution of the initial problem (1), (2) is proved in paper [1].

Suppose next that $\int_{t_0}^{\infty} |g(t)| dt < \infty$.

Lemma: Let $q(t) \in C_1(J)$, $q(t) \geq 0$ and let for $t \in J$ there hold:
 $2 - |p(t)| \geq 0$, $2r(t) - |p(t)| - q'(t) - |g(t)| \geq 0$, $Q_i(t) \geq 0$, $i = 1, 2, \dots, n$.
 If for the solution $y(t)$ of the initial problem (1), (2) there holds

$$(3) \quad H[y(t_0)] + \frac{1}{2} \int_{t_0}^{\infty} |g(t)| dt \leq K < 0,$$

where $H[y(t)] = y(t)y''(t) - y'(t)y'''(t) + \frac{1}{2}q(t)y^2(t)$, then zero points of functions $y(t)$ and $y''(t)$ are interlaced.

Proof of this lemma is done analogously as in paper [1].

Theorem 1. Let assumptions of Lemma be fulfilled and let for $t \in J$ furthermore there hold:

$p(t) \in C_1(J)$, $p(t) \geq 0$, $p'(t) \leq 0$, $r(t) \geq 0$, $Q_i(t) \geq m > 0$, $i = 1, 2, \dots, n$ and let the functions $F_i(z)$, $i = 1, 2, \dots, n$ be increasing. Then every solution of the initial problem (1), (2) fulfilling (3) is oscillatory on J .

Proof: Let the solution $y(t)$ of the initial problem (1), (2) would be non-oscillatory. Then with regard to the functions $y(t)$, $y'(t)$ the following cases may occur:

1. $y(t)$ is non-oscillatory and $y'(t)$ is oscillatory on J ;
2. $y(t) > 0$, $y'(t) \geq 0$;
3. $y(t) > 0$, $y'(t) \leq 0$;
4. $y(t) < 0$, $y'(t) \leq 0$;
5. $y(t) < 0$, $y'(t) \geq 0$, for $t \in \langle t_1, \infty \rangle$, $t_1 \in J$.

We shall prove that none of the above-mentioned cases may occur:

1. If $y(t)$ is non-oscillatory and $y'(t)$ is oscillatory on J , then $y''(t)$ is oscillatory on J as well. This is a contradiction with the fact that $y(t)$ is non-oscillatory.

2. With regard to assumptions of theorem from (1) there follows:

$$y^{(4)}(t) \leq |g(t)| - p(t)y''(t) - my(t) \sum_{i=1}^n F_i(y[h_i(t_1)]).$$

After integrating this inequality from t_1 to $t (\geq t_1)$ and arranging, we obtain:

$$y'''(t) \leq y'''(t_1) + \int_{t_1}^t |g(s)| ds + p(t_1)y'(t_1) - p(t)y'(t) + \int_{t_1}^t p'(s)y'(s) ds - \\ - my(t_1) \sum_{i=1}^n F_i(y[h_i(t_1)])(t - t_1),$$

from this inequality we have that $y'''(t) \rightarrow -\infty$ for $t \rightarrow \infty$. This is in contradiction with the fact that $y(t) > 0$.

3. If we multiply equation (1) by $y(t)$, use an inequality $\pm 2ab \leq |a|(1 + b^2)$ and integrate from t_0 to $t (> t_1 \geq t_0)$, we obtain:

$$\begin{aligned}
(4) \quad H[y(t)] \leq & H[y(t_0)] + \frac{1}{2} \int_{t_0}^t |g(s)| ds - \int_{t_0}^t \left(1 - \frac{1}{2} |p(s)|\right) y''^2(s) ds - \\
& - \int_{t_0}^t \left[r(s) - \frac{1}{2} |p(s)| - \frac{1}{2} q'(s) - \frac{1}{2} |g(s)| \right] y^2(s) ds - \\
& - \sum_{i=1}^n \int_{t_0}^t y^2(s) Q_i(s) F_i(y[h_i(s)]) ds.
\end{aligned}$$

From this inequality it follows that the function $H[y(t)]$ is bounded from above with a decreasing function. Furthermore from (3) it holds that $H[y(t_0)] < 0$ and therefore $H[y(t_1)] < 0$. It means that $H[y(t)] < 0$ for $t \in \langle t_1, \infty \rangle$

Consider $y''(t)$ as follows:

a) Let $y''(t) \leq 0$ for $t \in \langle t_2, \infty \rangle$, $t_2 \geq t_1$. But it means that $y(t)$ is concave and non-increasing. Therefore there exists such a point $t_3 \in \langle t_2, \infty \rangle$, that $y(t_3) = 0$, which is a contradiction with $y(t) > 0$.

b) Let $y''(t) \geq 0$ for $t \in \langle t_2, \infty \rangle$, $t_2 \geq t_1$. As $H[y(t)] < 0$ on $\langle t_1, \infty \rangle$, and $y(t) > 0$, $y'(t) \leq 0$, $y''(t) \geq 0$, it must be $y''(t) < 0$ for $t \in \langle t_2, \infty \rangle$. With regard to signs of the functions $y(t)$, $y'(t)$, $y''(t)$, $q(t)$ and (4), (3) there holds $y(t) y''(t) \leq H[y(t)] < K$, so that $y''(t) < \frac{K}{y(t)}$. Because $\lim_{t \rightarrow \infty} y(t) = c \geq 0$, so for any $\varepsilon > 0$ there holds $y''(t) < \frac{K}{c + \varepsilon}$ for t sufficiently large. Hence it follows that, $\lim_{t \rightarrow \infty} y''(t) = -\infty$, which is a contradiction.

c) Let $y''(t)$ be oscillatory for $t \in \langle t_2, \infty \rangle$, $t_2 \geq t_1$. With regard to lemma it means that the function $y(t)$ is also oscillatory for $t \in \langle t_2, \infty \rangle$, which is in contradiction with $y(t) > 0$.

The cases 4, and 5, can be proved similarly as the cases 2, and 3.

Theorem 2. Let the assumptions of lemma be fulfilled and let for $t \in J$ there hold:

$$p(t) \in C_1(J), \quad p(t) \geq 0, \quad p'(t) \leq 0, \quad r(t) \geq 0 \quad \text{and} \quad \int_{t_0}^{\infty} r(t) dt = +\infty.$$

Then every solution $y(t)$ of the initial problem (1), (2) fulfilling (3) is oscillatory on J .

Proof: Under assumption that the solution $y(t)$ of the initial problem (1), (2) is non-oscillatory, five cases may occur similarly as in the proof of theorem 1: 1. $y(t)$ is non-oscillatory and $y'(t)$ is oscillatory on J ; 2. $y(t) > 0$, $y'(t) \geq 0$; 3. $y(t) > 0$, $y'(t) \leq 0$; 4. $y(t) < 0$, $y'(t) \leq 0$; 5. $y(t) < 0$, $y'(t) \geq 0$; for $t \in \langle t_1, \infty \rangle$, $t_1 \in J$.

We shall only prove the case 2.

From the differential equation (1) there holds

$$y^{(4)}(t) \leq |g(t)| - p(t)y''(t) - r(t)y(t),$$

from that after integrating from t_1 to $t(\geq t_1)$ we have:

$$y'''(t) \leq y'''(t_1) + \int_{t_1}^t |g(s)| ds + p(t_1)y'(t_1) - y(t_1) \int_{t_1}^t r(s) ds.$$

From the last inequality there holds $y'''(t) \rightarrow -\infty$ for $t \rightarrow \infty$. It is a contradiction with $y(t) > 0$ for $t \in \langle t_1, \infty \rangle$. The case 4, can be proved similarly.

The cases 1, 3, 5, can be proved similarly as in theorem 1.

Theorem 3. *Let for $t \in J$ assumptions of lemma hold. Let instead of (3) there hold:*

$$(3') \quad H[y(t_0)] + \frac{1}{2} \int_{t_0}^{\infty} |g(t)| dt \leq 0.$$

Suppose furthermore that $\int_{t_0}^{\infty} q(t) dt = +\infty$. Then every solution $y(t)$ of the initial problem (1), (2) fulfilling (3') is oscillatory on J .

Proof: Let $y(t)$ be a non-oscillatory solution of the initial problem (1), (2). Then $y(t) \neq 0$ for $t \in \langle t_1, \infty \rangle$, where $t_1 \in J$. Suppose that $y(t) > 0$ for $t \in \langle t_1, \infty \rangle$. If we use assumptions of the theorem we obtain from (4) an inequality $H[y(t)] \leq 0$, hence for $t \in \langle t_1, \infty \rangle$ there follows:

$$\left[\frac{y''(t)}{y(t)} \right]' \leq -\frac{1}{2} q(t).$$

By integrating the last inequality from t_1 to $t(\geq t_1)$, we obtain

$$(5) \quad \frac{y''(t)}{y(t)} \leq \frac{y''(t_1)}{y(t_1)} - \frac{1}{2} \int_{t_1}^t q(s) ds,$$

from which there holds: $\lim_{t \rightarrow \infty} \frac{y''(t)}{y(t)} = -\infty$. It means that there exists $t_2 \in \langle t_1, \infty \rangle$

such that $\frac{y''(t)}{y(t)} < 0$ for $t \in \langle t_2, \infty \rangle$.

Because $y(t) > 0$, so $y''(t) < 0$ for $t \in \langle t_2, \infty \rangle$. With regard to the function $y'(t)$ two cases may occur:

- a) There exists $t_3 \in \langle t_2, \infty \rangle$ such that $y'(t_3) < 0$.
- b) $y'(t) > 0$ for $t \in \langle t_2, \infty \rangle$.

In the a) case it leads to existence $\lim_{t \rightarrow \infty} y(t) = -\infty$, which is a contradiction with $y(t) > 0, t \in \langle t_1, \infty \rangle$.

In the b) case for any $t \in \langle t_2, \infty \rangle$ there holds:

$$\frac{y''(t)}{y(t_2)} \leq \frac{y''(t)}{y(t)}.$$

It is evident from the last inequality with regard to (5) that $y''(t) \rightarrow -\infty$ for $t \rightarrow \infty$. That is also a contradiction with $y(t) > 0$, $t \in \langle t_1, \infty \rangle$.

The proof of the cases when $y(t) < 0$ for $t \in \langle t_1, \infty \rangle$ can be easily done in a similar way.

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