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

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The papers [3], [4] and [5] investigate the properties of solutions of third and fourth order differential equations without argument delay. Certain results of these papers were extended and generalized in [1] and [2]; the latter papers are concerned with investigating the properties of solutions of the non-linear differential equation

$$(1) \quad (\varrho(x) y''')' + p(x) y'' + q(x) y' + r(x) y + y(x) \sum_{i=1}^n Q_i(x) F_i(y(h_i(x))) = g(x)$$

with $\varrho(x) \equiv 1$.

The present paper contains results which are an extension and generalization of certain results of these papers, especially [2] and [6].

We shall assume throughout that the functions $\varrho(x) > 0$, $\varrho'(x) \geq 0$, $\varrho''(x) \leq 0$, $p(x)$, $q(x) \geq 0$, $r(x)$, $g(x)$, $Q_i(x)$ and $h_i(x)$ ($i = 1, 2, \dots, n$) are from $C_0(J)$ where $J = \langle x_0, \infty \rangle$, n is a natural number.

Suppose further that

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

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

We can now define the initial problem: let $\Phi(x)$ be defined and continuous on the initial set

$$E_{x_0} = \bigcup_{i=1}^n E_{x_0}^i, \quad E_{x_0}^i = \langle \inf h_i(x), x_0 \rangle$$

and let $y_0^{(k)}$, $k = 1, 2, 3$ be arbitrary real numbers. We want to find a solution $y(x)$ of (1) defined on J satisfying the initial conditions:

$$(2) \quad y(x_0) = \Phi(x_0) = y_0, \quad y^{(k)}(x_0 + 0) = y_0^{(k)}, \quad k = 1, 2, 3$$

$$y(x) = \Phi(x) \quad \text{for} \quad x \in E_{x_0}.$$

We have the following theorem:

Theorem 1. Suppose that $q(x) \in C_1(J)$ and that for every $x \in J$

$$2\varrho(x) - |p(x)| \geq 0, \quad 2r(x) - |p(x)| - q'(x) - |g(x)| \geq 0, \\ Q_i(x) \geq 0, \quad i = 1, 2, \dots, n.$$

If

$$(3) \quad \int_{x_0}^{\infty} \frac{q(s)}{\varrho(s)} ds = +\infty,$$

then any solution $y(x)$ satisfying (2) and such that

$$(4) \quad H(y(x_0)) + \frac{1}{2} \int_{x_0}^{\infty} |g(s)| ds \leq K_0 \leq 0,$$

where $H(y(x)) = \varrho(x) y(x) y'''(x) - \varrho(x) y'(x) y''(x) + \frac{1}{2} \varrho'(x) y'^2(x) + \frac{1}{2} q(x) y^2(x)$ is oscillatory on J .

Proof. Let $y(x)$ be a solution of (1) and (2) satisfying (4) which is not oscillatory. This means that e.g. $y(x) > 0$ for all $x \geq x_1 \geq x_0$.

Multiplying (1) by $y(x)$ and integrating from x_0 to $x \geq x_0$, we get after some manipulations

$$(5) \quad H(y(x)) + \int_{x_0}^x \left[\varrho(s) - \frac{1}{2} |p(s)| \right] y''^2(s) ds + \\ + \int_{x_0}^x \left[r(s) - \frac{1}{2} |p(s)| - \frac{1}{2} q'(s) \right] y'^2(s) ds - \\ - \frac{1}{2} \int_{x_0}^x \varrho''(s) y'^2(s) ds + \sum_{i=1}^n \int_{x_0}^x y^2(s) Q_i(s) F_i(y(h_i(s))) ds \leq \\ \leq H(y(x_0)) + \int_{x_0}^x |g(s)| |y(s)| ds$$

and thus

$$(6) \quad H(y(x)) + \int_{x_0}^x \left[r(s) - \frac{1}{2} |p(s)| - \frac{1}{2} q'(s) - \frac{1}{2} |g(s)| \right] y'^2(s) ds \leq \\ \leq H(y(x_0)) + \frac{1}{2} \int_{x_0}^x |g(s)| ds \leq K_0 \leq 0.$$

For $x \geq x_1$, from (6) we have

$$(7) \quad \frac{d}{dx} \left[\frac{y''(x)}{y(x)} \right] \leq -\frac{1}{2} \frac{q(x)}{\varrho(x)}$$

and therefore, owing to (3), $\frac{y''(x)}{y(x)} \rightarrow -\infty$ as $x \rightarrow \infty$ so that there exists a number $x_2 \geq x_1$ such that for every $x \geq x_2$ is $y''(x) < 0$ and therefore $y'(x)$ decreases on $\langle x_2, \infty \rangle$. Therefore one of the following statements must hold:

1. $y'(x) \geq 0$ for all $x \geq x_2$.
2. There exists $x_3 \geq x_2$ such that $y'(x) < 0$ for all $x \geq x_3$.

Evidently 2 contradicts the assumption that $y(x) \geq 0$ for $x > x_1$.

Suppose therefore that $y(x) > 0$, $y'(x) > 0$, $y''(x) < 0$. Then, owing to (7)

$$\frac{y''(x)}{y(x_2)} \leq \frac{y''(x)}{y(x)} \leq \frac{y''(x_2)}{y(x_2)} - \frac{1}{2} \int_{x_2}^x \frac{q(s)}{Q(s)} ds$$

and thus $y''(x) \rightarrow -\infty$ as $x \rightarrow \infty$ which contradicts the assumption $y'(x) \geq 0$.

If we assume $y(x) < 0$, the proof is analogous.

Remark 1. Theorem 1 is a generalization of Theorem 3 of [2] and Theorem 3 of [6]. It is evident from the proof of Theorem 1 of [2] that it is not enough to assume that $F_i(z)$, $i = 1, 2, \dots, n$ are increasing functions. Some additional hypothesis is needed, e.g. that for all $i = 1, 2, \dots, n$

(8) $F_i(z)$ decreases on $(-\infty, 0)$ and increases on $(0, \infty)$ or for all $i = 1, 2, \dots, n$,

(9) $\inf_{\delta < |z| < \infty} F_i(z) = F_{i\delta} > 0$ for every $\delta > 0$.

In that case it is possible to generalize Theorem 1 of [2]. We obtain the following two theorems:

Theorem 2. *The hypotheses of this theorem are the same as those of Theorem 1 with (3) replaced by the condition*

$$(10) \quad \int_{x_0}^{\infty} \frac{1}{Q(s)} ds = +\infty, \quad \int_{x_0}^{\infty} Q_i(s) ds = +\infty$$

holds true at least for one $i = 1, 2, \dots, n$.

In addition, suppose that for $x \in J$ $p(x) \geq 0$, $r(x) \geq 0$ and that $F_i(z)$ satisfy the condition (8). Then every solution $y(x)$ of (1) and (2) satisfying (4) with $K_0 < 0$ is oscillatory on J .

Proof. Suppose that a solution $y(x)$ of (1) satisfies (2) and (4) and that e.g. $y(x) > 0$ for every $x \geq x_1 \geq x_0$. From (7) we see that $\frac{y''(x)}{y(x)}$ is nonincreasing on $\langle x_1, \infty \rangle$ and therefore one of the following statements must hold:

1. $y''(x) > 0$ for all $x > x_1$.
2. There exists $x_2 \geq x_1$ such that for every $x \geq x_2$ holds $y''(x) < 0$.

Suppose that 1. holds. Then $y'(x)$ is nondecreasing and therefore one of the following statements must hold:

- α) $y'(x) \leq 0$ for all $x \geq x_1$.
- β) There exists $x_2 \geq x_1$ such that for all $x \geq x_2$ $y'(x) > 0$.

For the case α) we can prove from (6) that

$$q(x) (y(x) y''(x) - y'(x) y'''(x)) \leq K_0 < 0$$

and therefore

$$y'''(x) \leq \frac{K_0}{\varrho(x)y(x)} \leq \frac{K_0}{y(x_1)\varrho(x)}$$

so that $y''(x) \rightarrow -\infty$ as $x \rightarrow \infty$ which is a contradiction. Therefore $y(x) > 0$, $y'(x) > 0$, $y''(x) \geq 0$ for each $x \geq x_2$. Considering the hypotheses, we derive from (1)

$$(\varrho(x)y''(x))' + y(x_2) \sum_{i=1}^n F_i(y(x_2)) Q_i(x) \leq g(x) \quad \text{for } x \geq \bar{x}_2,$$

where $\bar{x}_2 \geq x_2$ is large enough, and thus $\varrho(x)y''(x) \rightarrow \infty$ as $x \rightarrow -\infty$, again a contradiction.

Suppose now that statement 2° holds. Then necessarily $y(x) > 0$, $y'(x) \geq 0$, $y''(x) < 0$. Owing to (7), we have therefore

$$\frac{y''(x)}{y(x_2)} \leq \frac{y''(x)}{y(x)} \leq \frac{y''(x_2)}{y(x_2)}$$

and therefore $y'(x) \rightarrow -\infty$ as $x \rightarrow \infty$, a contradiction.

The proof is analogous if we assume that $y(x) < 0$.

Analogously we can prove

Theorem 3. *The hypotheses are the same as those of Theorem 2 with (8) replaced by (9). Then every solution $y(x)$ of (1) satisfying (4) with $K_0 < 0$ is oscillatory on J .*

Theorem 4. *The hypotheses are the same as those of Theorem 1 with (3) replaced by*

$$(11) \quad \int_{x_0}^{\infty} \frac{ds}{\varrho(s)} = \int_{x_0}^{\infty} r(s) ds = +\infty.$$

Suppose in addition that $p(x) \geq 0$ and $r(x) \geq 0$ on J . Then any solution $y(x)$ of (1) satisfying (2) and (4) with $K_0 < 0$ is oscillatory on J .

Proof. Suppose that $y(x)$ satisfies (1), (2) and (4) and is not oscillatory. It is evident from the proofs of previous theorems that it is sufficient to investigate the case

$$y(x) > 0, \quad y'(x) > 0, \quad y''(x) \geq 0.$$

From (1) we get for $x \geq x_2$

$$(\varrho(x)y''(x))' + y(x_2)r(x) \leq g(x)$$

and from this we derive a contradiction analogously as in the proof of Theorem 2,

The following theorem is evident

Theorem 5. *Suppose that the hypotheses of Theorem 1 hold except for (3) which is replaced by*

$$(12) \quad \int_{x_0}^{\infty} \frac{ds}{\varrho(s)} = \int_{x_0}^{\infty} [r(s) - q'(s)] ds = +\infty$$

and that $p(x) \geq 0$, $r(x) - q'(x) \geq 0$ for all $x \in J$. Then every solution $y(x)$ of (1) satisfying (2) and (4) with $K_0 < 0$ is oscillatory on J .

Remark 2. This theorem is a generalization of Theorem 2 in [2]. Evidently for any real number $a > 0$, b and any real x

$$ax^2 + bx \geq -\frac{b^2}{4a}.$$

Under the assumptions of Theorem 1 we get from (5)

$$H(y(x)) \leq H(y(x_0)) + \frac{1}{2} \int_{x_0}^x \frac{g^2(s)}{2r(s) - |p(s)| - q'(s)} ds$$

provided

$$2r(x) - |p(x)| - q'(x) > 0, \quad x \in J.$$

If instead of assuming the convergence of the integral $\int_{x_0}^{\infty} |g(s)| ds$ which is evident from (4) we assume the convergence of the integral

$$\int_{x_0}^{\infty} \frac{g^2(s)}{2r(s) - |p(s)| - q'(s)} ds,$$

where $2r(x) - |p(x)| - q'(x) > 0$ for all $x \in J$, we can easily formulate the following theorems:

Theorem 6. Suppose that $q \in C_1(J)$ and that for all $x \in J$

$$2q(x) - |p(x)| \geq 0, \quad 2r(x) - |p(x)| - q'(x) > 0, \quad Q_i(x) \geq 0, \\ i = 1, 2, \dots, n.$$

If (3) holds, then any solution $y(x)$ of (1) which satisfies (2) and such that

$$(4') \quad H(y(x_0)) + \frac{1}{2} \int_{x_0}^{\infty} \frac{g^2(s)}{2r(s) - |p(s)| - q'(s)} ds \leq K_0^* \leq 0$$

is oscillatory on J .

Theorem 7. Suppose that the hypotheses of Theorem 6 hold except for (3) which is replaced by (10). Suppose further that $p(x) > 0$, $r(x) > 0$ and that $F_i(z)$ satisfy (8) or (9). If

$$(13) \quad \int_{x_0}^{\infty} |g(s)| ds < \infty,$$

then any solution $y(x)$ of (1) satisfying (2) and (4') with $K_0^* < 0$ is oscillatory on J .

Theorem 8. Suppose that the hypotheses of Theorem 6 hold except for (3) which is replaced by (11). Suppose further that $p(x) \geq 0$, $r(x) \geq 0$.

If (13) holds, then every solution $y(x)$ of (1) satisfying (2) and (4') with $K^* < 0$ is oscillatory on J .

Theorem 9. Suppose that the hypotheses of Theorem 6 hold except for (3) which is replaced by (12) and that $p(x) \geq 0$, $r(x) - q'(x) \geq 0$ for all $x \in J$. If (13) holds, then any solution $y(x)$ of (1) satisfying (2) and (4') with $K_0^* < 0$ is oscillatory on J .

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