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ASYMPTOTIC BEHAVIOUR OF A CLASS OF THIRD ORDER DELAY-DIFFERENTIAL EQUATIONS

N. PARHI — SESHDEV PADHI

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ABSTRACT. Sufficient conditions in terms of coefficient functions or a delay-differential inequality are obtained so that delay-differential equations of the form

$$y'''(t) + a(t)y''(t) + b(t)y'(t) + c(t)y(g(t)) = 0 \quad (*)$$

have the property (B), that is, every nonoscillatory solution $y(t)$ of (*) satisfies $y(t)y^{(i)}(t) > 0$, $0 \leq i \leq 3$, for large t , where $a, b, c, g \in C([\sigma, \infty), \mathbb{R})$, $\sigma \in \mathbb{R}$, such that $a(t) \leq 0$, $b(t) \leq 0$, $c(t) < 0$, $g(t) \leq t$ and $g(t) \rightarrow \infty$ as $t \rightarrow \infty$.

1.

In this paper, we study the asymptotic behaviour of solutions of a class of third order delay-differential equations of the form

$$y'''(t) + a(t)y''(t) + b(t)y'(t) + c(t)y(g(t)) = 0, \quad (1.1)$$

where $a \in C^2([\sigma, \infty), \mathbb{R})$, $b \in C^1([\sigma, \infty), \mathbb{R})$ and $c \in C([\sigma, \infty), \mathbb{R})$ such that $a(t) \leq 0$, $b(t) \leq 0$, $c(t) < 0$, $\sigma \in \mathbb{R}$, and $g \in C([\sigma, \infty), \mathbb{R})$ such that $g(t) \leq t$, $g(t) \rightarrow \infty$ as $t \rightarrow \infty$. Equation (1.1) may be written as

$$(r(t)y''(t))' + q(t)y'(t) + p(t)y(g(t)) = 0, \quad (1.2)$$

where $r(t) = \exp\left(\int_{\sigma}^t a(s) ds\right)$, $q(t) = b(t)r(t) \leq 0$ and $p(t) = c(t)r(t) < 0$. If $g(t) \equiv t$, then (1.1) takes the form

$$y''' + a(t)y'' + b(t)y' + c(t)y = 0 \quad (1.3)$$

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which has been studied by many authors in recent years (see [1], [4], [6], [9], [10]). In [1], Ahmad and Lazer obtained the following criteria for the asymptotic behaviour of solutions of (1.3):

LEMMA 1.1. *A necessary and sufficient condition for (1.3) to have an oscillatory solution is that for an arbitrary nonoscillatory solution $u(t)$ of (1.3) the following conditions hold:*

$$u(t)u'(t)u''(t)u'''(t) \neq 0 \quad \text{for } t \geq t_0 \geq \sigma$$

and

$$\operatorname{sgn} u(t) = \operatorname{sgn} u'(t) = \operatorname{sgn} u''(t) = \operatorname{sgn} u'''(t), \quad t \geq t_0 \geq \sigma.$$

Further, $\lim_{t \rightarrow \infty} |u(t)| = \lim_{t \rightarrow \infty} |u'(t)| = \infty$ and $\lim_{t \rightarrow \infty} |u''(t)| = \lim_{t \rightarrow \infty} |u'''(t)| = \infty$ if $\lim_{t \rightarrow \infty} c(t) \neq 0$.

In [10], Parhi and Das obtained the following result:

LEMMA 1.2. *Suppose that $a'(t) \geq 0$, $c(t) - b'(t) + a''(t) < 0$ and*

$$\int_0^\infty \left[-\frac{2a^3(t)}{27} + \frac{a(t)b(t)}{3} - c(t) - \frac{2a(t)a'(t)}{3} + b'(t) - a''(t) - \frac{2}{3\sqrt{3}} \left(\frac{a^2(t)}{3} - b(t) + 2a'(t) \right)^{3/2} \right] dt = \infty.$$

Then (1.3) has an oscillatory solution.

From the proof of Lemmas 1.1 and 1.2 it is clear that such techniques cannot be applied to derive similar results for (1.1). This is due to the presence of delay in (1.1). However, the study of the asymptotic behaviour of solutions of (1.1) is possible because of the canonical transformation due to Trench [12] and some comparison results by Kusano and Naito [8].

For results concerning property (A)/(A'), the reader is referred to [3], [11].

By a solution of (1.1) we mean a thrice continuously differentiable function $y: [T_y, \infty) \rightarrow \mathbb{R}$, $T_y \geq \sigma$, which satisfies (1.1) for $t \geq T_y$. Such a solution of (1.1) is said to be oscillatory if it has arbitrarily large zeros; otherwise, it is called nonoscillatory.

DEFINITION. Following Kiguradze [7], we say that (1.1) or (1.2) has property (B) if every nonoscillatory solution $y(t)$ of the equation satisfies

$$y(t)y^{(i)}(t) > 0, \quad 0 \leq i \leq 3, \tag{1.4}$$

for $t \geq t_0 \geq \sigma$.

In Section 2, we obtain sufficient conditions in terms of the coefficient functions of (1.1) so that the equation has property (B). We have used a delay-differential inequality to establish that (1.1) has property (B) in Section 3.

2.

Setting

$$Ly = (r(t)y'')' + q(t)y', \tag{2.1}$$

one may write (1.2) as

$$Ly(t) + p(t)y(g(t)) = 0. \tag{2.2}$$

It is easy to see that the operator (2.1) may be written in the form

$$Ly \equiv \frac{1}{v(t)} \left(\frac{r(t)}{v^{-2}(t)} \left(\frac{y'}{v(t)} \right)' \right)', \tag{2.3}$$

where $v(t)$ is a positive solution of the second order linear differential equation

$$(r(t)v')' + q(t)v = 0, \quad t \in [\sigma, \infty). \tag{2.4}$$

LEMMA 2.1. *Equation (2.4) admits a positive increasing solution $v(t)$ satisfying*

$$\int_{\sigma}^{\infty} v(t) dt = \infty \quad \text{and} \quad \int_{\sigma}^{\infty} \frac{dt}{v^2(t)r(t)} < \infty. \tag{2.5}$$

Proof. Suppose that $v(t)$ is a solution of (2.4) with $v(\sigma) > 0$ and $v'(\sigma) > 0$. From the continuity of $v'(t)$ it follows that there exists a $\delta > 0$ such that $v'(t) > 0$ for $t \in [\sigma, \sigma + \delta)$. We claim that $v'(t) > 0$ for $t \geq \sigma$. If not, then there exists a $t_1 > \sigma$ such that $v'(t_1) = 0$ and $v'(t) > 0$ for $t \in [\sigma, t_1)$. Integrating (2.4) from σ to t_1 , we obtain a contradiction. Thus $v(t) > 0$ and $v'(t) > 0$ for $t \geq \sigma$. Consequently, $\int_{\sigma}^{\infty} v(t) dt = \infty$. Further, $(r(t)v'(t))' \geq -q(t)v(t) \geq 0$ for $t \geq \sigma$ implies that $r(t)v'(t) \geq r(t_0)v'(t_0)$ for $t \geq t_0 \geq \sigma$. Hence

$$v^2(t) > (r(t_0)v'(t_0))^2 \left(\int_{t_0}^t \frac{ds}{r(s)} \right)^2.$$

Thus, for $t > t_1 > t_0$,

$$\begin{aligned} \int_{t_1}^t \frac{ds}{r(s)v^2(s)} &< \frac{1}{(r(t_0)v'(t_0))^2} \int_{t_1}^t \frac{ds}{r(s) \left(\int_{t_0}^s \frac{d\theta}{r(\theta)} \right)^2} \\ &< \frac{1}{(r(t_0)v'(t_0))^2} \frac{1}{\int_{t_0}^{t_1} \frac{ds}{r(s)}} < \infty. \end{aligned}$$

Hence $\int_{\sigma}^{\infty} \frac{dt}{r(t)v^2(t)} < \infty$. This completes the proof of the lemma. □

THEOREM 2.2. Equation (2.2) can be represented essentially uniquely in the canonical form

$$Ly(t) + p(t)y(g(t)) = 0, \tag{2.2c}$$

where

$$Ly = \frac{1}{r_3(t)} \left(\frac{1}{r_2(t)} \left(\frac{1}{r_1(t)} \left(\frac{y}{r_0(t)} \right)' \right)' \right)', \tag{2.6}$$

$r_i \in C([\sigma, \infty), \mathbb{R})$ such that $r_i(t) > 0$, $0 \leq i \leq 3$, and $\int_{\sigma}^{\infty} r_i(t) dt = \infty$, $i = 1, 2$.

Proof. In view of Lemma 2.1, the operator Ly given by (2.1) may be written in the form (2.3). Since

$$\int_{\sigma}^{\infty} \frac{dt}{r(t)v^2(t)} < \infty,$$

then proceeding as in the proof of Lemma 2 of Trench [12], one may write (2.3) in the form

$$Ly = \frac{1}{\tilde{r}_3(t)} \left(\frac{1}{\tilde{r}_2(t)} \left(\frac{1}{\tilde{r}_1(t)} \left(\frac{y}{\tilde{r}_0(t)} \right)' \right)' \right)', \tag{2.7}$$

where $\tilde{r}_0(t) = 1$, $\tilde{r}_1(t) = v(t) \int_t^{\infty} \frac{ds}{r(s)v^2(s)}$, $\tilde{r}_2(t) = \frac{1}{r(t)v^2(t)} \left(\int_t^{\infty} \frac{ds}{r(s)v^2(s)} \right)^{-2}$, $\tilde{r}_3(t) = v(t) \int_t^{\infty} \frac{ds}{r(s)v^2(s)}$. Clearly, $\int_{\sigma}^{\infty} \tilde{r}_2(t) dt = \infty$. If $\int_{\sigma}^{\infty} \tilde{r}_1(t) dt = \infty$, then we set $r_i(t) = \tilde{r}_i(t)$, $0 \leq i \leq 3$. If $\int_{\sigma}^{\infty} \tilde{r}_1(t) dt < \infty$, then (2.7) may be written in the form (2.6), where

$$r_0(t) = \tilde{r}_0(t) \int_t^{\infty} \tilde{r}_1(s) ds, \quad r_1(t) = \tilde{r}_1(t) \left(\int_t^{\infty} \tilde{r}_1(s) ds \right)^{-2},$$

$$r_2(t) = \tilde{r}_2(t) \int_t^{\infty} \tilde{r}_1(s) ds, \quad r_3(t) = \tilde{r}_3(t).$$

Clearly, $\int_{\sigma}^{\infty} r_i(t) dt = \infty$, $i = 1, 2$. Thus the theorem is proved. □

Setting $L_0y = y/r_0(t)$ and $L_iy = (L_{i-1}y)' / r_i(t)$, $1 \leq i \leq 3$, we see that (2.2c) may be written as

$$L_3y(t) + p(t)y(g(t)) = 0. \tag{2.2c}$$

DEFINITION. Equation (2.2c) is said to have property (B') if every nonoscillatory solution $y(t)$ of the equation satisfies

$$y(t)L_i y(t) > 0, \quad 0 \leq i \leq 3, \tag{2.8}$$

for $t \geq t_0 \geq \sigma$.

LEMMA 2.3. If $y(t)$ is a nonoscillatory solution of (2.2c), then either

$$\text{sgn } L_0 y(t) = \text{sgn } L_1 y(t) = \text{sgn } L_2 y(t) = \text{sgn } L_3 y(t)$$

or

$$\text{sgn } L_0 y(t) = \text{sgn } L_1 y(t) = \text{sgn } L_3 y(t) \neq \text{sgn } L_2 y(t)$$

for $t \geq t_0 \geq \sigma$.

The proof is straightforward and is thus omitted.

Remark. Lemma 2.3 is true for $g(t) \equiv t$. It holds whether $L_3 y$ is given by (2.6) or (2.7).

Remark. Lemma 5 in [8] holds for $\tau(t) \equiv t$.

THEOREM 2.4. Let $g \in C^1([\sigma, \infty), \mathbb{R})$ with $g'(t) > 0$ for $t \geq \sigma$. If the canonical ordinary differential equation

$$L_3 y + \frac{p(g^{-1}(t))r_3(g^{-1}(t))}{g'(g^{-1}(t))r_3(t)} y = 0 \tag{2.9}$$

has property (B'), then (2.2c) has property (B').

Proof. Let $y(t)$ be a nonoscillatory solution of (2.2c). Without loss of generality, we may assume that $y(t) > 0$ and $y(g(t)) > 0$ for $t \geq t_0 > \sigma$. Hence $L_0 y(t) > 0$, $L_1 y(t) > 0$ and $L_3 y(t) > 0$ for large t due to Lemma 2.3. To complete the proof of the theorem, it is enough to prove, in view of Lemma 2.3, that $L_2 y(t) > 0$ for large t . If possible, suppose that $L_2 y(t) < 0$ for $t \geq t_1 > t_0$. Integrating (2.2c) from $t (> t_1)$ to ∞ , we obtain

$$-L_2 y(t) > \int_t^\infty r_3(s_3) |p(s_3)| y(g(s_3)) \, ds_3.$$

Further integrating from $t > t_1$ to ∞ yields

$$L_1 y(t) > \int_t^\infty r_2(s_2) \left(\int_{s_2}^\infty r_3(s_3) |p(s_3)| y(g(s_3)) \, ds_3 \right) \, ds_2.$$

Integrating the above inequality from t_1 to t we get

$$\begin{aligned}
 & L_0 y(t) > \\
 & > K + \int_{t_1}^t r_1(s_1) \left(\int_{s_1}^{\infty} r_2(s_2) \left(\int_{s_2}^{\infty} r_3(s_3) |p(s_3)| y(g(s_3)) \, ds_3 \right) ds_2 \right) ds_1 \\
 & > K + \int_{t_1}^t r_1(s_1) \left(\int_{s_1}^{\infty} r_2(s_2) \left(\int_{g(s_2)}^{\infty} \frac{r_3(g^{-1}(\theta)) |p(g^{-1}(\theta))| y(\theta)}{g'(g^{-1}(\theta))} \, d\theta \right) ds_2 \right) ds_1 \\
 & > K + \int_{t_1}^t r_1(s_1) \left(\int_{s_1}^{\infty} r_2(s_2) \left(\int_{s_2}^{\infty} \frac{r_3(g^{-1}(\theta)) |p(g^{-1}(\theta))| y(\theta)}{g'(g^{-1}(\theta))} \, d\theta \right) ds_2 \right) ds_1 \\
 & > K + \int_{t_1}^t r_1(s_1) \left(\int_{s_1}^{\infty} r_2(s_2) \left(\int_{s_2}^{\infty} \frac{r_3(g^{-1}(\theta)) |p(g^{-1}(\theta))| r_0(\theta) L_0 y(\theta)}{g'(g^{-1}(\theta))} \, d\theta \right) ds_2 \right) ds_1
 \end{aligned}$$

where $K = L_0 y(t_1) > 0$. Thus from [8; Lemma 5] it follows that the integral equation

$$u(t) = K + \int_{t_1}^t r_1(s_1) \left(\int_{s_1}^{\infty} r_2(s_2) \left(\int_{s_2}^{\infty} \frac{r_3(g^{-1}(\theta)) |p(g^{-1}(\theta))| r_0(\theta) u(\theta)}{g'(g^{-1}(\theta))} \, d\theta \right) ds_2 \right) ds_1$$

admits a solution $u \in C([t_1, \infty), (0, \infty))$ satisfying

$$K \leq u(t) \leq L_0 y(t), \quad t \geq t_1.$$

Setting $z(t) = r_0(t)u(t) > 0$, $t \geq t_1$, we notice that $z(t) > 0$ for $t \geq t_1$ and it satisfies the equation

$$\begin{aligned}
 L_0 z(t) &= K + \int_{t_1}^t r_1(s_1) \left(\int_{s_1}^{\infty} r_2(s_2) \left(\int_{s_2}^{\infty} \frac{r_3(g^{-1}(\theta)) |p(g^{-1}(\theta))| z(\theta)}{g'(g^{-1}(\theta))} \, d\theta \right) ds_2 \right) ds_1 \\
 &> 0.
 \end{aligned}$$

Hence

$$\begin{aligned}
 L_1 z(t) &= \int_t^{\infty} r_2(s_2) \left(\int_{s_2}^{\infty} \frac{r_3(g^{-1}(\theta)) |p(g^{-1}(\theta))| z(\theta)}{g'(g^{-1}(\theta))} \, d\theta \right) ds_2 > 0, \\
 L_2 z(t) &= - \int_t^{\infty} \frac{r_3(g^{-1}(\theta)) |p(g^{-1}(\theta))| z(\theta)}{g'(g^{-1}(\theta))} \, d\theta < 0
 \end{aligned}$$

and thus $z(t)$ is a solution of the equation

$$L_3z + \frac{r_3(g^{-1}(t))p(g^{-1}(t))}{g'(g^{-1}(t))r_3(t)}z = 0$$

since $L_2z(t) < 0$, we get a contradiction to the assumption that (2.9) has property (B'). Hence the theorem is proved. \square

Remark. We may recall that L_3y is given by (2.7) if

$$\int_{\sigma}^{\infty} \tilde{r}_1(t) dt = \infty \tag{2.10}$$

and it is given by (2.6) if

$$\int_{\sigma}^{\infty} \tilde{r}_1(t) dt < \infty. \tag{2.11}$$

THEOREM 2.5. *Suppose that (2.10) holds and (2.4) admits a solution $v(t)$ satisfying (2.5) and*

$$v'(t) \leq (v(t)r(t))^{-1} \left(\int_t^{\infty} \frac{ds}{r(s)v^2(s)} \right)^{-1}. \tag{2.12}$$

Let $g \in C^1([\sigma, \infty), \mathbb{R})$ such that $g'(t) > 0$ for $t \geq \sigma$. If

$$(r(t)y'')' + q(t)y' + \frac{p(g^{-1}(t))\tilde{r}_3(g^{-1}(t))}{g'(g^{-1}(t))\tilde{r}_3(t)}y = 0 \tag{2.13}$$

has property (B), then

$$L_3y + \frac{p(g^{-1}(t))\tilde{r}_3(g^{-1}(t))}{g'(g^{-1}(t))\tilde{r}_3(t)}y = 0 \tag{2.14}$$

has property (B'), where L_3y is given by (2.7).

Proof. Let $y(t)$ be a nonoscillatory solution of (2.14). We may take $y(t) > 0$ for $t \geq t_0 \geq \sigma$. Since $y(t)$ is a solution of (2.13) which has property (B), then $y'(t) > 0$, $y''(t) > 0$ and $y'''(t) > 0$ for $t \geq t_1 > t_0$. Thus $L_0y(t) > 0$ and $L_3y(t) > 0$ for $t \geq t_1$. Further

$$L_1y(t) = \frac{1}{\tilde{r}_1(t)}(L_0y(t))' = \frac{1}{\tilde{r}_1(t)} \left(\frac{y(t)}{\tilde{r}_0(t)} \right)' = \frac{y'(t)}{\tilde{r}_1(t)} > 0 \quad \text{for } t \geq t_1.$$

From the assumption (2.12) it follows that $\tilde{r}'_1(t) \leq 0$ for $t \geq t_1$ and hence $L_2y(t) > 0$ for $t \geq t_1$. Thus (2.14) has property (B'). This completes the proof of the theorem. \square

THEOREM 2.6. *Suppose that $g \in C^1([\sigma, \infty), \mathbb{R})$ such that $g'(t) > 0$ for $t \geq \sigma$, $a'(t) \geq 0$ and $c^*(t) - b'(t) + a''(t) < 0$, where*

$$c^*(t) = \frac{p(g^{-1}(t))\tilde{r}_3(g^{-1}(t))}{g'(g^{-1}(t))\tilde{r}_3(t)r(t)}.$$

If

$$\int_{\sigma}^{\infty} \left[-\frac{2a^3(t)}{27} + \frac{a(t)b(t)}{3} - c^*(t) - \frac{2a(t)a'(t)}{3} + b'(t) - a''(t) - \frac{2}{3\sqrt{3}} \left(\frac{a^2(t)}{3} - b(t) + 2a'(t) \right)^{3/2} \right] dt = \infty,$$

then (2.13) has property (B).

The proof follows from Lemmas 1.1 and 1.2.

THEOREM 2.7. *Let (2.10) hold and $0 \leq \lim_{t \rightarrow \infty} \tilde{r}_1(t) < \infty$. Let $g \in C^1([\sigma, \infty), \mathbb{R})$ be such that $g'(t) > 0$ for $t \geq \sigma$. If (2.13) has property (B), then (2.14) has property (B'), where L_3y is given by (2.7).*

PROOF. Let $y(t)$ be a nonoscillatory solution of (2.14). Let $y(t) > 0$ for $t \geq t_0 \geq \sigma$. Since $y(t)$ is a solution of (2.13), from the given condition it follows that $y'(t) > 0$, $y''(t) > 0$ and $y'''(t) > 0$ for $t \geq t_1 > t_0$. Thus $\lim_{t \rightarrow \infty} y'(t) = \infty$. On the other hand, it is clear that $L_0y(t) > 0$ and $L_3y(t) > 0$ for $t \geq t_1$. Since $\tilde{r}_0(t) = 1$, then $L_1y(t) > 0$ for $t \geq t_1$. In view of Lemma 2.3 and the remark that follows, $L_2y(t) > 0$ or < 0 for $t \geq t_2 > t_1$. If $L_2y(t) < 0$ for $t \geq t_2$, then $0 \leq \lim_{t \rightarrow \infty} L_1y(t) < \infty$. Hence $\lim_{t \rightarrow \infty} y'(t) = \lim_{t \rightarrow \infty} \tilde{r}_1(t)L_1y(t) < \infty$, a contradiction. Thus the theorem is proved. \square

THEOREM 2.8. *Suppose that the conditions of Theorem 2.6 are satisfied. Let (2.10) hold. If either $0 \leq \lim_{t \rightarrow \infty} \tilde{r}_1(t) < \infty$ or (2.4) admits a solution $v(t)$ satisfying (2.5) and (2.12), then (2.2c) has property (B'), where L_3y is given by (2.7).*

The proof follows from Theorems 2.4–2.7.

EXAMPLE 1. Consider

$$y'''(t) - \frac{1}{t}y''(t) - \frac{3}{t^2}y'(t) - e\left(1 - \frac{1}{t} - \frac{3}{t^2}\right)y(t-1) = 0$$

for $t \geq 3$. The associated second order equation

$$\left(\frac{3}{t}v'\right)' - \frac{9}{t^3}v = 0$$

admits a solution $v(t) = t^3$ which satisfies (2.5) and (2.12). Clearly, $\tilde{r}_1(t) = \frac{1}{12t} = \tilde{r}_3(t)$, $\tilde{r}_2(t) = 48t^3$ and $\tilde{r}_0(t) = 1$. Thus (2.10) holds and the given equation may be written in the canonical form as

$$12t\left(\frac{1}{48t^3}(12ty)'\right)' - 3e\left(\frac{1}{t} - \frac{1}{t^2} - \frac{3}{t^3}\right)y(t-1) = 0, \quad t \geq 3.$$

As $g(t) = t - 1$, $g^{-1}(t) = t + 1$ and $p(t) = -3e\left(\frac{1}{t} - \frac{1}{t^2} - \frac{3}{t^3}\right)$, one may easily verify that

$$c^*(t) = -e t^2 \left[\frac{1}{(t+1)^2} - \frac{1}{(t+1)^3} - \frac{3}{(t+1)^4} \right]$$

and all the conditions of Theorem 2.6 are satisfied. Thus from Theorem 2.8 it follows that the above canonical equation has property (B'). In particular, $y(t) = e^t$ is a positive solution of the equation such that $L_0y(t) = y(t)/\tilde{r}_0(t) > 0$, $L_1y(t) = \frac{1}{\tilde{r}_1(t)}(L_0y(t))' > 0$, $L_2y(t) = \frac{1}{\tilde{r}_2(t)}(L_1y(t))' > 0$ and $L_3y(t) = \frac{1}{\tilde{r}_3(t)}(L_2y(t))' > 0$.

THEOREM 2.9. *Let (2.11) hold and $g \in C^1([\sigma, \infty), \mathbb{R})$ such that $g'(t) > 0$ for $t \geq \sigma$. If*

$$(r(t)y'')' + q(t)y' + \frac{p(g^{-1}(t))r_3(g^{-1}(t))}{g'(g^{-1}(t))r_3(t)}y = 0 \tag{2.15}$$

has property (B), then (2.9) has property (B'), where L_3y is given by (2.6).

Proof. Let $y(t)$ be a nonoscillatory solution of (2.9). We may assume that $y(t) > 0$ for $t \geq t_0 \geq \sigma$. Since $y(t)$ is a solution of (2.15), then from the given hypothesis it follows that $y'(t) > 0$, $y''(t) > 0$ and $y'''(t) > 0$ for $t \geq t_1 > t_0$. Thus $\lim_{t \rightarrow \infty} y(t) = \infty$. Clearly, $L_0y(t) > 0$ and $L_3y(t) > 0$ for $t \geq t_1$. From Lemma 2.3 it follows that $L_1y(t) > 0$ and $L_2y(t) > 0$ or < 0 for $t \geq t_1$. If possible, let $L_2y(t) < 0$ for $t \geq t_1$. Hence $0 \leq \lim_{t \rightarrow \infty} L_1y(t) < \infty$. Further, $(L_0y(t))' = r_1(t)L_1y(t)$ implies that

$$\begin{aligned} r_1(t)L_1y(t) &= \frac{y'(t)}{r_0(t)} - \frac{y(t)r'_0(t)}{r_0^2(t)} = \frac{y'(t)}{r_0(t)} + \frac{\tilde{r}_1(t)y(t)}{r_0^2(t)} \\ &> r_1(t)y(t). \end{aligned}$$

Taking the limit as $t \rightarrow \infty$ we get $\infty = \lim_{t \rightarrow \infty} y(t) \leq \lim_{t \rightarrow \infty} L_1y(t) < \infty$, a contradiction. This completes the proof of the theorem. □

THEOREM 2.10. *Suppose that $g \in C^1([\sigma, \infty), \mathbb{R})$ such that $g'(t) > 0$ for $t \geq \sigma$, $a'(t) \geq 0$ and $c^{**}(t) - b'(t) + a''(t) < 0$, where*

$$c^{**}(t) = \frac{p(g^{-1}(t))r_3(g^{-1}(t))}{g'(g^{-1}(t))r_3(t)r(t)}.$$

If

$$\int_0^\infty \left[-\frac{2a^3(t)}{27} + \frac{a(t)b(t)}{3} - c^{**}(t) - \frac{2a(t)a'(t)}{3} + b'(t) - a''(t) - \frac{2}{3\sqrt{3}} \left(\frac{a^2(t)}{3} - b(t) + 2a'(t) \right)^{3/2} \right] dt = \infty,$$

then (2.15) has property (B).

The proof follows from Lemma 1.1 and 1.2.

THEOREM 2.11. *Let the conditions of Theorem 2.10 hold. If (2.11) holds, then (2.2c) has property (B'), where L_3y is given by (2.6).*

The theorem follows from Theorems 2.4, 2.9 and 2.10.

THEOREM 2.12. *Suppose that (2.11) holds and $\int_\sigma^\infty p(t) dt = -\infty$, where $p(t) = c(t) \exp\left(\int_\sigma^t a(s) ds\right)$. If (2.2c) has property (B') with L_3y as in (2.6), then (1.1) has property (B).*

Proof. Let $y(t)$ be a nonoscillatory solution of (1.1) and hence of (1.2). We may assume, without loss of generality, that $y(t) > 0$ and $y(g(t)) > 0$ for $t \geq t_0 \geq \sigma$. Since $y(t)$ is a solution of (2.2c) which has property (B'), we have $L_0y(t) > 0$, $L_1y(t) > 0$, $L_2y(t) > 0$ and $L_3y(t) > 0$ for $t \geq t_1 > t_0$. Hence $\lim_{t \rightarrow \infty} L_1y(t) = \infty$. If $\beta > \alpha > t_1$ be such that $y''(\alpha) \geq 0$, $y''(\beta) \leq 0$ and $y'(t) > 0$ for $t \in (\alpha, \beta)$, then integrating (1.2) from α to β we obtain

$$0 \geq r(\beta)y''(\beta) - r(\alpha)y''(\alpha) = -\int_\alpha^\beta q(t)y'(t) dt - \int_\alpha^\beta p(t)y(g(t)) dt > 0,$$

a contradiction. Hence $y'(t) > 0$ or ≤ 0 for large t . If $y'(t) \leq 0$ for $t \geq t_2 > t_1$, then $\lim_{t \rightarrow \infty} y(t) < \infty$. On the other hand, $(L_0y(t))' = r_1(t)L_1y(t)$ implies that

$$\begin{aligned} r_1(t)L_1y(t) &= \frac{y'(t)}{r_0(t)} - \frac{y(t)r_0'(t)}{r_0^2(t)} = \frac{y'(t)}{r_0(t)} + \frac{y(t)\tilde{r}_1(t)}{r_0^2(t)} \\ &\leq y(t)r_1(t), \end{aligned}$$

since L_3y is given by (2.6) in this case. Thus $\lim_{t \rightarrow \infty} y(t) = \infty$. a contradiction. Hence $y'(t) > 0$ for $t \geq t_2 > t_1$. Consequently from (1.2) it follows that

$(r(t)y''(t))' > 0$ for $t \geq t_2$. If $y''(t) < 0$ for $t \geq t_3 > t_2$, then integrating (1.2) from t_3 to t ($t > t_3$) we get

$$\begin{aligned} r(t)y''(t) &= r(t_3)y''(t_3) - \int_{t_3}^t q(s)y'(s) \, ds - \int_{t_3}^t p(s)y(g(s)) \, ds \\ &> r(t_3)y''(t_3) - y(g(t_3)) \int_{t_3}^t p(s) \, ds. \end{aligned}$$

Thus $y''(t) > 0$ for large t , a contradiction. Hence $y''(t) > 0$ for $t \geq t_3$. From (1.1) we get $y'''(t) > 0$ for $t \geq t_3$. This proves that (1.1) has property (B), which completes the proof of the theorem. \square

COROLLARY 2.13. *Let the conditions of Theorem 2.10 hold. If (2.11) holds and $\int_{\sigma}^{\infty} p(t) \, dt = -\infty$, then (1.1) has property (B), where $p(t) = c(t) \exp\left(\int_{\sigma}^t a(s) \, ds\right)$. Further, $\lim_{t \rightarrow \infty} |y(t)| = \lim_{t \rightarrow \infty} |y'(t)| = \infty$ and $\lim_{t \rightarrow \infty} |y''(t)| = \lim_{t \rightarrow \infty} |y'''(t)| = \infty$ if $\lim_{t \rightarrow \infty} c(t) \neq 0$.*

This follows from Theorems 2.11 and 2.12.

EXAMPLE 2. Consider

$$y'''(t) - \frac{1}{t}y''(t) - \frac{8}{t^2}y'(t) - e\left(1 - \frac{1}{t} - \frac{8}{t^2}\right)y(t-1) = 0 \quad (2.16)$$

for $t \geq 4$. The associated second order equation

$$\left(\frac{4}{t}v'\right)' - \frac{32}{t^3}v = 0$$

admits a solution $v(t) = t^4$ satisfying (2.5). Clearly, $\tilde{r}_0(t) = 1$, $\tilde{r}_1(t) = \frac{1}{24t^2} = \tilde{r}_3(t)$ and $\tilde{r}_2(t) = 144t^5$. Thus $\int_4^{\infty} \tilde{r}_1(t) \, dt < \infty$ and hence (2.11) is satisfied. One may calculate $r_0(t) = \frac{1}{24t}$, $r_1(t) = 24$, $r_2(t) = 6t^4$ and $r_3(t) = \frac{1}{24t^2}$. Thus (2.16) may be written in the canonical form as

$$24t^2 \left(\frac{1}{6t^4} \left(\frac{1}{24} (24ty(t))' \right)' \right)' - 4e \left(\frac{1}{t} - \frac{1}{t^2} - \frac{8}{t^3} \right) y(t-1) = 0 \quad (2.17)$$

for $t \geq 4$. Since

$$c^{**}(t) = -e t^3 \left(\frac{1}{(t+1)^3} - \frac{1}{(t+1)^4} - \frac{8}{(t+1)^5} \right),$$

then all the conditions of Theorem 2.10 hold. From Theorem 2.11 it follows that (2.17) has property (B'). In particular, $y(t) = e^t$ is a positive solution of (2.17) with $L_0y(t) > 0$, $L_1y(t) > 0$, $L_2y(t) > 0$ and $L_3y(t) > 0$. Further, by Corollary 2.13, (2.16) has property (B). In particular, $y(t) = e^t$ is a positive solution of (2.16) with $y'(t) > 0$, $y''(t) > 0$ and $y'''(t) > 0$.

THEOREM 2.14. *Suppose that (2.10) holds and $0 < \lim_{t \rightarrow \infty} \tilde{r}_1(t)$. If (2.2c) has property (B') with L_3y as in (2.7), then (1.1) has property (B).*

Proof. Let $y(t)$ be a nonoscillatory solution of (1.1). Hence $y(t)$ is a solution of (1.2). We may assume that $y(t) > 0$ and $y(g(t)) > 0$ for $t \geq t_0 \geq \sigma$. Since $y(t)$ is a solution of (2.2c), then $L_0y(t) > 0$, $L_1y(t) > 0$, $L_2y(t) > 0$ and $L_3y(t) > 0$ for $t \geq t_1 > t_0$, where L_3y is given by (2.7). Thus $\lim_{t \rightarrow \infty} L_1y(t) = \infty$. Further, $L_1y(t) > 0$ implies that $y'(t) > 0$. From (1.2) it follows that $y''(t) > 0$ or < 0 for large t . If $y''(t) < 0$ for large t , then $0 \leq \lim_{t \rightarrow \infty} y'(t) < \infty$. However, $y'(t) = \tilde{r}_1(t)L_1y(t)$ implies that $\lim_{t \rightarrow \infty} y'(t) = \infty$. Hence $y''(t) > 0$ for $t \geq t_2 > t_1$. Consequently, $y'''(t) > 0$ for $t \geq t_2$ due to (1.1). Thus (1.1) has property (B) and hence the theorem is proved. \square

COROLLARY 2.15. *Let the conditions of Theorem 2.6 hold. If (2.10) holds and $0 < \lim_{t \rightarrow \infty} \tilde{r}_1(t) < \infty$, then (1.1) has property (B). Further, $\lim_{t \rightarrow \infty} |y(t)| = \lim_{t \rightarrow \infty} |y'(t)| = \infty$ and $\lim_{t \rightarrow \infty} |y''(t)| = \lim_{t \rightarrow \infty} |y'''(t)| = \infty$ if $\lim_{t \rightarrow \infty} c(t) \neq 0$.*

This follows from Theorems 2.8 and 2.14.

THEOREM 2.16. *If g is monotonic increasing, (2.10) holds and*

$$\int_{\sigma}^{\infty} c(t) \exp \left(\int_{\sigma}^t a(s) ds \right) dt = -\infty,$$

then (1.1) has property (B).

Proof. Let $y(t)$ be a nonoscillatory solution of (1.1). We may assume that $y(t) > 0$ and $y(g(t)) > 0$ for $t \geq t_0 \geq \sigma$. Clearly, $y(t)$ satisfies (1.2) and (2.2c), where L_3y is given by (2.7). Since $L_0y(t) = y(t)/\tilde{r}_0(t) = y(t) > 0$, $t \geq t_0$, it follows from Lemma 2.3 that $L_1y(t) > 0$, that is, $y'(t) > 0$ for $t \geq t_1 > t_0$. Integrating (1.2) from t_1 to t ($t > t_1$) we obtain

$$\begin{aligned} r(t)y''(t) &= r(t_1)y''(t_1) - \int_{t_1}^t q(s)y'(s) ds - \int_{t_1}^t p(s)y(g(s)) ds \\ &> r(t_1)y''(t_1) - y(g(t_1)) \int_{t_1}^t p(s) ds. \end{aligned}$$

Thus $y''(t) > 0$ for large t , say, for $t \geq t_2 > t_1$. From (1.1) it follows that $y'''(t) > 0$ for $t \geq t_2$. Hence (1.1) has property (B). This completes the proof of the theorem. \square

EXAMPLE 3. Consider

$$y'''(t) - e^{t/2}y(t/2) = 0, \quad t \geq 1. \tag{2.18}$$

The associated second order equation $v'' = 0$ has a solution $v(t) = t$ satisfying (2.5). In this case, $\tilde{r}_0(t) = \tilde{r}_1(t) = \tilde{r}_2(t) = \tilde{r}_3(t) = 1$. Thus (2.10) holds. Since $c^*(t) = -2e^t$, then all the conditions of Corollary 2.15 are satisfied and hence (2.18) has property (B). In particular, $y(t) = e^t$ is a positive solution of (2.18) with $y'(t) > 0$, $y''(t) > 0$ and $y'''(t) > 0$.

This example also illustrates Theorem 2.16 as $p(t) = -e^{t/2}$.

Remark. Example 1 illustrates Theorem 2.16. We may note that $y(t) = e^t$ is a positive solution of the equation with $y'(t) > 0$, $y''(t) > 0$ and $y'''(t) > 0$. However, Corollary 2.15 cannot be applied to this example as $\lim_{t \rightarrow \infty} \tilde{r}_1(t) = 0$.

3.

In this section, we show, using a delay-differential inequality, that (1.1) has property (B).

THEOREM 3.1. *Suppose that (2.11) holds and $g \in C^1([\sigma, \infty), \mathbb{R})$ such that $g'(t) > 0$ for $t \geq \sigma$. If*

$$z'(t) + F(t)z(g(t)) \geq 0 \tag{3.1}$$

has no eventually negative solutions, then (2.2c) has property (B'), where L_3y is given by (2.6) and

$$F(t) = -r_3(t)p(t)r_0(g(t)) \left[R_1(g(g(t))) - R_1(g(g(g(t)))) \right] \times \\ \times \left[R_2(g(t)) - R_2(g(g(t))) \right],$$

and

$$R_i(t) = \int_{\sigma}^t r_i(s) ds, \quad i = 1, 2.$$

Proof. Let $y(t)$ be a nonoscillatory solution of (2.2c), where L_3y is given by (2.6). We may assume that $y(t) > 0$ and $y(g(t)) > 0$ for $t \geq t_0 > \sigma$. Hence $L_iy(t) > 0$ for $t \geq t_1 > t_0$, $i = 0, 1, 3$, in view of Lemma 2.3. We claim that $L_2y(t) > 0$, $t \geq t_1$. If not, $L_2y(t) < 0$, $t \geq t_1$, by Lemma 2.3. From (2.2c) we get, for $t \geq t_1$,

$$(L_2y(t))' = r_3(t) |p(t)| r_0(g(t)) L_0y(g(t)).$$

Further, $(L_0y(t))' = r_1(t)L_1y(t)$ implies that

$$\int_{g(g(t))}^{g(t)} r_1(s)L_1y(s) \, ds < L_0y(g(t)) < L_0y(t),$$

for $t \geq t_2 > t_1$, that is,

$$\begin{aligned} L_0y(t) &> L_1y(g(t)) \int_{g(g(t))}^{g(t)} r_1(s) \, ds \\ &> L_1y(g(t)) \left[R_1(g(t)) - R_1(g(g(t))) \right] \end{aligned}$$

for $t \geq t_2$. Thus, for $t \geq t_3 > t_2$, we have

$$(L_2y(t))' > r_3(t) |p(t)| r_0(g(t)) L_1y(g(g(t))) \left[R_1(g(g(t))) - R_1(g(g(g(t)))) \right]. \tag{3.2}$$

On the other hand, $(L_1y(t))' = r_2(t)L_2y(t)$ implies that

$$\begin{aligned} -L_1y(t) &< L_1y(g^{-1}(t)) - L_1y(t) = \int_t^{g^{-1}(t)} r_2(s)L_2y(s) \, ds \\ &< L_2y(g^{-1}(t)) \int_t^{g^{-1}(t)} r_2(s) \, ds \\ &< L_2y(g^{-1}(t)) \left[R_2(g^{-1}(t)) - R_2(t) \right] \end{aligned}$$

for $t \geq t_1$, that is,

$$L_1y(g(t)) > -L_2y(t) \left[R_2(t) - R_2(g(t)) \right]$$

for $t \geq t_4 > t_3$. Thus, for $t \geq t_5 > t_4$, we have

$$L_1y(g(g(t))) > -L_2y(g(t)) \left[R_2(g(t)) - R_2(g(g(t))) \right]. \tag{3.3}$$

Hence (3.2) and (3.3) yield

$$\begin{aligned} (L_2y(t))' &> -r_3(t) |p(t)| r_0(g(t)) L_2y(g(t)) \left[R_1(g(g(t))) - R_1(g(g(g(t)))) \right] \times \\ &\quad \times \left[R_2(g(t)) - R_2(g(g(t))) \right]. \end{aligned}$$

Consequently, $L_2y(t) < 0$ is a solution of (3.1), a contradiction which completes the proof of the theorem. \square

COROLLARY 3.2. *Let the conditions of Theorem 3.1 hold. If $\int_{\sigma}^{\infty} p(t) dt = -\infty$, where $p(t) = c(t) \exp\left(\int_{\sigma}^{\infty} a(s) ds\right)$, then (1.1) has property (B).*

This follows from Theorems 2.12 and 3.1.

Remark. It is well known (see [5; p. 46]) that if $g(t) < t$ and

$$\liminf_{t \rightarrow \infty} \int_{g(t)}^t F(s) ds > \frac{1}{e},$$

then (3.1) has no eventually negative solutions.

THEOREM 3.3. *Suppose that (2.10) holds and $g \in C^1([\sigma, \infty), \mathbb{R})$ such that $g'(t) > 0$ for $t \geq \sigma$. If*

$$z'(t) + \tilde{F}(t)z(g(t)) \geq 0$$

does not admit eventually negative solutions, that (2.2c) has property (B'), where L_3y is given by (2.7) and

$$\begin{aligned} \tilde{F}(t) = & -\tilde{r}_3(t)p(t)\tilde{r}_0(g(t)) \left[\tilde{R}_1(g(g(t))) - \tilde{R}_1(g(g(g(t)))) \right] \times \\ & \times \left[\tilde{R}_2(g(t)) - \tilde{R}_2(g(g(t))) \right], \end{aligned} \tag{3.4}$$

and

$$\tilde{R}_i(t) = \int_{\sigma}^t \tilde{r}_i(s) ds, \quad i = 1, 2.$$

The proof is similar to that of Theorem 3.1 and hence is omitted.

COROLLARY 3.4. *Let (2.10) hold, $0 < \lim_{t \rightarrow \infty} \tilde{r}_1(t)$ and $g \in C^1([\sigma, \infty), \mathbb{R})$ such that $g'(t) > 0$ and $g(t) < t$. If*

$$\liminf_{t \rightarrow \infty} \int_{g(t)}^t \tilde{F}(s) ds > 1/e,$$

where \tilde{F} is given by (3.4), then (1.1) has property (B).

This follows from Theorems 2.14 and 3.3.

In [2], D ž u r i n a obtained the following results.

THEOREM 3.5. (see [2; Corollary 1]) *Let $\tau \in C([\sigma, \infty), \mathbb{R})$ such that $\tau(t) > t$ and $w(t) = g(\tau(t)) < t$. If either*

$$\liminf_{t \rightarrow \infty} \int_{w(t)}^t Q(s) \, ds > 1/e,$$

or

$$\limsup_{t \rightarrow \infty} \int_{w(t)}^t Q(s) \, ds > 1,$$

then (2.2c) has property (B'), where

$$Q(t) = -r_2(t) \int_t^{\tau(t)} r_3(s)p(s)r_0(g(s))(R_1(g(s)) - R_1(t_1)) \, ds$$

for sufficiently large t with $g(t) > t_1$.

THEOREM 3.6. (see [2; Corollary 3]) *Let $\tau \in C([\sigma, \infty), \mathbb{R})$ such that $\tau(t) > t$ and $w(t) = g(\tau(t)) < t$. If either*

$$\liminf_{t \rightarrow \infty} \int_{w(t)}^t \tilde{Q}(s) \, ds > 1/e,$$

or

$$\limsup_{t \rightarrow \infty} \int_{w(t)}^t \tilde{Q}(s) \, ds > 1,$$

then (2.2c) has property (B'), where

$$\tilde{Q}(t) = -r_2(t) \int_t^{\tau(t)} r_3(s)p(s)r_0(g(s))R_1(g(s)) \, ds.$$

Remark. We note that in above theorems $g(t) < w(t) < t$. Further, Džurina's theorems cannot be applied to the following example whereas Corollary 3.4 can be applied.

EXAMPLE 4. Consider

$$y'''(t) - 128 \frac{1}{t^3} y(t/2) = 0, \quad t > 1. \tag{3.5}$$

Here the associated second order equation is given by $v'' = 0$ and $\tilde{r}_0(t) = \tilde{r}_1(t) = \tilde{r}_2(t) = \tilde{r}_3(t) = 1$. Further, $g(t) = t/2$ implies that $g(g(t)) = t/4$ and $g(g(g(t))) = t/8$. Thus $\tilde{R}_1(t) = \tilde{R}_2(t) = t - 1$, $\tilde{F}(t) = 4/t$ and hence $\liminf_{t \rightarrow \infty} \int_{t/2}^t \tilde{F}(s) ds = 4 \log 2 > 1/e$. From Corollary 3.4 it follows that (3.5) has property (B). However, neither Theorem 3.5 nor Theorem 3.6 can be applied to (3.5) because choosing $\tau(t) = t + 1$, we notice that $w(t) = \frac{t+1}{2} < t$,

$$Q(t) = 128 \int_t^{t+1} \frac{1}{s^3} \left(\frac{s}{2} - 1 \right) ds - 128 \tilde{R}_1(t_1) \int_t^{t+1} \frac{ds}{s^3}$$

and

$$\tilde{Q}(t) = 128 \int_t^{t+1} \frac{1}{s^3} \left(\frac{s}{2} - 1 \right) ds.$$

Hence

$$\lim_{t \rightarrow \infty} \int_{(t+1)/2}^t Q(s) ds = 0 \quad \text{and} \quad \lim_{t \rightarrow \infty} \int_{(t+1)/2}^t \tilde{Q}(s) ds = 0.$$

We may note that the canonical form of (3.5) is (3.5) itself.

Džurina's theorems and our Corollary 3.2 apply to the following example:

EXAMPLE 5. Consider

$$y'''(t) - y'(t) - 6e^t y(t/2) = 0, \quad t \geq 0. \tag{3.6}$$

The equation $v'' - v = 0$ admits a solution $v(t) = e^t$ satisfying (2.5). In this case $\tilde{r}_1(t) = \frac{1}{2} e^{-t}$ and hence

$$\int_0^\infty \tilde{r}_1(t) dt = \frac{1}{2} < \infty.$$

Further, $r_0(t) = \frac{1}{2} e^{-t} = r_3(t)$ and $r_1(t) = 2e^t = r_2(t)$. Clearly, $g(t) = t/2$ implies that $g(g(t)) = t/4$ and $g(g(g(t))) = t/8$. Hence $R_1(g(g(t))) - R_1(g(g(g(t)))) = 2(e^{t/4} - e^{t/8})$, $R_2(g(t)) - R_2(g(g(t))) = 2(e^{t/2} - e^{t/4})$ and $F(t) = 6(e^{t/4} + e^{-t/8} - 1 - e^{t/8})$. Thus

$$\int_{t/2}^t F(s) ds = 6e^{t/8} \left(4e^{t/8} - 12 - \frac{1}{2}te^{-t/8} \right) - 6(8e^{-t/8} - 8e^{-t/16}).$$

Consequently,

$$\liminf_{t \rightarrow \infty} \int_{t/2}^t F(s) \, ds > 1/e.$$

Since all the conditions of Corollary 3.2 are satisfied, then (3.6) has property (B). It is easy to see that all the conditions of Theorems 3.5 and 3.6 are satisfied. Clearly, $y(t) = e^{2t}$ is a solution of (3.6) with $y'(t) > 0$, $y''(t) > 0$ and $y'''(t) > 0$.

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ASYMPTOTIC BEHAVIOUR OF THIRD ORDER DELAY-DIFFERENTIAL EQUATIONS

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