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OSCILLATION PROPERTIES OF SOLUTIONS
OF A CLASS OF INTEGRO-DIFFERENTIAL EQUATIONS

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The present paper studies the oscillatory properties of the solutions of a class of integro-differential equations of the form

$$(1) \quad [(Lx)(t)]^{(n)} + \int_{I_t} K(t, s, x(s)) ds = 0,$$

where $n \geq 1$; $I_t \subset J$, $J = [t_0, +\infty)$, $t_0 \in \mathbb{R}$; $K: J^2 \times \mathbb{R} \rightarrow \mathbb{R}$ $L: \tilde{C}^{n-1}(J, \mathbb{R}) \rightarrow \tilde{C}^{n-1}(J, \mathbb{R})$, $\tilde{C}^{n-1}(J, \mathbb{R})$ denoting the linear space of functions $x: J \rightarrow \mathbb{R}$, possessing locally absolutely continuous derivatives up to and including the order $n - 1$.

Definition 1. We will say that a proposition Q is finally fulfilled if there exists a point $t_Q \in J$ such that the proposition Q is true for every $t \geq t_Q$.

The operator L will be assumed to satisfy the conditions (A):

A1. If a function $\varphi \in \tilde{C}^{n-1}(J, \mathbb{R})$ is finally non-negative (non-positive), then the function $(L\varphi)(t)$ is also finally non-negative (non-positive).

A2. For every $\varepsilon > 0$ and every finally non-negative or non-positive function $\varphi \in \tilde{C}^{n-1}(J, \mathbb{R})$ for which such a point $\bar{t} = \bar{t}(\varphi, \varepsilon) \in J$ can be found that

$$(2) \quad \inf_{t \geq \bar{t}} |(L\varphi)(t)| \geq \varepsilon,$$

there are a set $E = E(\bar{t}, \varphi, \varepsilon) \subset J$, $\text{meas } E = +\infty$, and a number $\delta(\varphi, \varepsilon, \bar{t}, E) > 0$ such that the inequality $|\varphi(t)| \geq \delta$ is fulfilled for every $t \in E$.

A3. If a function $\varphi \in \tilde{C}^{n-1}(J, \mathbb{R})$ is finally non-negative or non-positive and $\lim_{t \rightarrow +\infty} (L\varphi)(t) = 0$, then $\lim_{t \rightarrow +\infty} \varphi(t) = 0$.

Let a mapping $\mathcal{F}: t \mapsto I_t$ be given, where for every $t \in J$, I_t is a bounded, non-empty and measurable subset of J , and let us introduce the notation

$$F_t = \{t\} \times I_t = \{(t, s) \mid s \in I_t\} \subset \mathbb{R}^2,$$

$$M_t = \bigcup_{s \in [t, +\infty)} F_s, \quad s'_t = \inf_{s \in I_t} s, \quad s''_t = \sup_{s \in I_t} s.$$

It will be assumed that the mapping \mathcal{F} and the kernel K satisfy the conditions (B):

B1. For every $\varepsilon > 0$ and $t' \in J$, there exists $\delta = \delta(\varepsilon, t') > 0$ such that if $|t' - t| <$

$< \delta$, the inequality

$$\text{meas} \{(I_t \setminus I_{t'}) \cup (I_{t'} \setminus I_t)\} < \varepsilon$$

holds.

B2. $\limsup_{t \rightarrow +\infty} s'_t = +\infty$.

B3. The function $K(t, s, u)$ is continuous at every point $(t, s, u) \in M_{t_0} \times \mathbb{R}$.

B4. For $(t, s, u) \in M_{t_0} \times \mathbb{R}$, the relation

$$u \cdot K(t, s, u) \geq 0$$

holds.

B5. For every $u_0 > 0$ the inequality

$$\liminf_{\substack{|u| \geq u_0 \\ (t, s, u) \in M_{t_0} \times \mathbb{R} \\ t, s \rightarrow +\infty}} |K(t, s, u)| > 0$$

holds.

Definition 2. A function $x \in \tilde{C}^{n-1}(J, \mathbb{R})$ will be called a *regular solution* if it satisfies (1) almost everywhere for $t \in J$ and $\sup_{t \in [t', +\infty)} |x(t)| > 0$, $t' \in J$.

Definition 3. We will say that a regular solution is *oscillatory* if for every $t' \in J$ we have $\sup_{t \in [t', +\infty)} x(t) > 0$, $\inf_{t \in [t', +\infty)} x(t) < 0$.

Theorem 1. Let the following conditions be fulfilled:

1. Conditions (A) and (B) hold.

2. $\lim_{t \rightarrow +\infty} s'_t = +\infty$.

3. For every measurable subset $E \subset J$, $\text{meas } E = +\infty$, the relation

$$(4) \quad \int_E \text{meas} \{t \mid t \in J, s \in I_t\} ds = +\infty$$

holds.

Then for n even every regular solution $x(t)$ of (1) oscillates, while for n odd, it either oscillates or tends to zero for $t \rightarrow +\infty$.

Proof. Assume that a non-oscillatory solution of (1) exists, and for definiteness suppose that $x(t) \geq 0$ for $t \in \tilde{J} = [\tilde{t}, +\infty)$, $\tilde{t} \in J$. Then (1) implies that $[(Lx(t))^{(n)}] \leq 0$ for $t \in \tilde{J}$ and hence there exists an integer l , $0 \leq l \leq n$, $l + n$ odd, such that for $t \geq \tilde{t}$ the inequalities

$$(5) \quad \begin{aligned} [(Lx)(t)]^{(i)} &\geq 0, \quad i = 0, \dots, l, \\ (-1)^{l+i} [(Lx)(t)]^{(i)} &\geq 0, \quad i = l + 1, \dots, n \end{aligned}$$

hold. (See [1], Lemma 14.3, p. 289).

Let n be an even number. (1) implies that

$$(6) \quad \int_{\tilde{t}}^{+\infty} \left(\int_{I_t} K(t, s, x(s)) ds \right) dt < +\infty,$$

and taking into account (5), we conclude that $\liminf_{t \rightarrow +\infty} (Lx)(t) \geq c > 0$ ($x(t)$ is a regular

solution). Therefore, there exists a point $t \in J$ such that $(Lx)(t) \geq \frac{1}{2}c$ for $t \geq \bar{i}$. Condition A2 implies that there exist a set $E \subset [\bar{i}, +\infty)$, $\text{meas } E = +\infty$, and a number $\delta > 0$ such that $x(t) \geq \delta$ for $t \in E$. Condition B5 yields that there exist a constant $\gamma > 0$ and a point $t' \geq \bar{i}$ such that the inequality $K(t, s, u) \geq \gamma$ holds for $t, s \geq t'$ and $u \geq \delta$.

Employing the Fubini theorem and (4), we obtain

$$\begin{aligned} \int_{t'}^{+\infty} \left(\int_{I_t} K(t, s, x(s)) \, ds \right) dt &\geq \int_{t'}^{+\infty} \left(\int_{I_t \cap [t', +\infty)} K(t, s, x(s)) \, ds \right) dt = \\ &= \int_{t'}^{+\infty} \left(\int_{\{t \mid t \in [t', +\infty), s \in I_t\}} K(t, s, x(s)) \, dt \right) ds \geq \\ &\geq \int_{E \cap [t', +\infty)} \left(\int_{\{t \mid t \in [t', +\infty), s \in I_t\}} K(t, s, x(s)) \, dt \right) ds \geq \\ &\geq \gamma \int_{E \cap [t', +\infty)} \text{meas} \{t \mid t \in [t', +\infty), s \in I_t\} \, ds = +\infty, \end{aligned}$$

which contradicts inequality (6).

Let n be an odd number. Then (5) implies that either $\lim_{t \rightarrow +\infty} (Lx)(t) = 0$ and A3 yields $\lim_{t \rightarrow +\infty} x(t) = 0$, or $\lim_{t \rightarrow +\infty} (Lx)(t) > 0$, the latter case being treated as for n – an even number.

Example 1. Put

$$(7) \quad (Lx)(t) := x(t) + \lambda x(t - \tau), \quad \lambda, \tau > 0.$$

Then Lemma 2 of [2] immediately implies that the operator defined by equality (7) satisfies the conditions (A). Therefore, equation (1) involves integro-differential equations of neutral type as a particular case.

Remark 1. It is not difficult to see that if the operator L is defined by equality (7), then condition 2 of Theorem 2 can be replaced by the following condition:

Let $\lim_{t \rightarrow +\infty} s'_t = +\infty$ and let for every sufficiently large $t^* \in J$ the relation

$$(8) \quad \sum_{i=0}^{+\infty} \left(\inf_{t^*+2i\tau \leq s \leq t^*+2(i+1)\tau} \text{meas} \{t \mid t \in [t^*, +\infty), s \in I_t\} \right) = +\infty$$

hold. It is immediately verified that for (8) to hold, it is sufficient for sufficiently large $t^* \in J$ to fulfil the relation

$$(9) \quad \int_{t^*}^{+\infty} \left(\inf_{t^* \leq \sigma \leq s} \text{meas} \{t \mid t \in [t^*, +\infty), \sigma \in I_t\} \right) ds = +\infty.$$

Remark 2. To supply an example when (9) holds, we have to put $I_t = [t - \omega, t]$, $\omega > 0$.

Condition 2 of Theorem 1 is quite essential for its proof, but it excludes the important special case $s'_t = \text{const}$. In order to cover this case as well we have to strengthen condition 3 of Theorem 1. The theorem that follows represents one of the possible variants of doing so.

Theorem 2. *Let the following conditions be fulfilled:*

1. *Conditions (A) and (B) hold.*

2. For every constant $c > 0$ the inequality

$$\sup_{\substack{(t,s,u) \in M_{t_0} \times \mathbb{R} \\ |s| \leq c, |u| \leq c}} |K(t, s, u)| < +\infty$$

holds.

3. For every measurable subset $E \subset J$, $\text{meas } E = +\infty$, the relation

$$(10) \quad \lim_{T \rightarrow +\infty} (T^{-1} \int_E \text{meas} \{t \mid t \in [t_0, T], s \in I_t\}) ds = +\infty$$

holds.

Then every regular solution $x(t)$ of (1) either oscillates or $\liminf_{t \rightarrow +\infty} |(Lx)(t)| = 0$.

Proof. Let $x(t)$ be a regular solution of (1) and for definiteness assume that $x(t) \geq 0$ for $t \in \tilde{J} = [\tilde{t}, +\infty)$, $\tilde{t} \in \mathbb{R}$. For the assumption of the theorem to be fulfilled it is sufficient to show that if $\liminf_{t \rightarrow +\infty} (Lx)(t) > 0$ then

$$(11) \quad \int_{\tilde{t}}^{+\infty} (\int_{I_t} K(t, s, x(s)) ds) dt = +\infty.$$

Assume that $\liminf_{t \rightarrow +\infty} (Lx)(t) > 0$. Then for every $t \in \tilde{J}$ the equality

$$(12) \quad \int_{\tilde{t}}^T (\int_{I_t} K(t, s, x(s)) ds) dt = \int_{\tilde{t}}^T (\int_{I_t \cap J} K(t, s, x(s)) ds) dt + \int_{\tilde{t}}^T (\int_{I_t \setminus J} K(t, s, x(s)) ds) dt$$

holds.

The first integral on the right-hand side of equality (12) is positive for every $T > \tilde{t}$, it can be estimated as in the proof of Theorem 1 and for $T > \tilde{t}$ the following estimate holds:

$$\int_{\tilde{t}}^T (\int_{I_t \cap J} K(t, s, x(s)) ds) dt \geq \gamma \int_{E \cap [t', +\infty)} \text{meas} \{t \mid t \in [t', T], s \in I_t\} ds.$$

The sets $I_t \setminus \tilde{J}$ are uniformly bounded for $t \geq \tilde{t}$ and, taking into account condition 2 of Theorem 2, we conclude that the modulus of the second integral on the right-hand side of equality (12) tends to $+\infty$ as $O(T)$.

Hence from equality (12), taking into account (10) and passing to the limit for $T \rightarrow +\infty$, we conclude that relation (11) holds. This completes the proof of Theorem 2.

Remark 4. It is not difficult to see that if the relation

$$(13) \quad \lim_{T \rightarrow +\infty} (T^{-1} \int_E \inf_{t_0 \leq \sigma \leq s} \text{meas} \{t \mid t_0 \leq t \leq T, \sigma \in I_t\}) ds = +\infty$$

holds, then condition (10) is also fulfilled.

Remark 5. Let $\sup_{t \in J} s'_t < +\infty$ and let s''_t be a locally integrable function. Then condition (13) assumes the following form:

$$\lim_{T \rightarrow +\infty} (T^{-1} \int_{[t_0, T] \cap \{t \mid s'_t \geq t_0\}} s''_t d\xi) = +\infty.$$

Example 2. An example illustrating Theorem 2 can be obtained by putting $I_t = [0, t]$. That is, equation (1) contains the Volterra type integro-differential equations as a particular case.

References

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