

23. Oscillation Theorems for a Damped Nonlinear Differential Equation

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In this paper we are concerned with the oscillatory behavior of solutions of the nonlinear differential equation

$$(A) \quad x^{(n)}(t) + q(t)\phi(x^{(n-1)}(t)) + p(t)f(x(g(t))) = 0.$$

Our main purpose is to extend to equation (A) some of the recent results regarding oscillation of solutions of the differential equation with a time lag

$$(B) \quad x^{(n)}(t) + p(t)f(x(g(t))) = 0$$

and the differential equation without a time lag

$$(C) \quad x^{(n)}(t) + q(t)\phi(x^{(n-1)}(t)) + p(t)f(x(t)) = 0.$$

We consider only solutions $x(t)$ of (A) which exist on some half-line $[T_x, \infty)$. A solution $x(t)$ of (A) is said to be oscillatory (or to oscillate) if $x(t)$ has a sequence of zeros $\{t_k\}_{k=1}^{\infty}$ such that $\lim_{k \rightarrow \infty} t_k = \infty$; otherwise, a solution is said to be nonoscillatory.

Throughout this paper the following assumptions are assumed to hold:

- (a) $f \in C(R) \cap C^1(R - \{0\})$, $R = (-\infty, \infty)$, and $xf(x) > 0$, $f'(x) \geq 0$ for all $x \in R - \{0\}$;
- (b) $\phi \in C(R)$, and there is a constant $M > 0$ such that $0 < y\phi(y) \leq My^2$ for all $y \in R - \{0\}$;
- (c) $g \in C^1(R^+)$, $R^+ = (0, \infty)$, $g(t) \leq t$, $g'(t) \geq 0$ for all $t \in R^+$, and $\lim_{t \rightarrow \infty} g(t) = \infty$;
- (d) $p \in C(R^+)$, and $p(t) > 0$ for all $t \in R^+$;
- (e) $q \in C(R^+)$, and there is a nonnegative function $m \in C(R^+)$ such that $q(t) \leq m(t)$ for all $t \in R^+$ and $\lim_{t \rightarrow \infty} Q(t, T) = \infty$ for any fixed $T \in R^+$, where

$$Q(t, T) = \int_T^t \exp\left(-M \int_T^s m(u) du\right) ds.$$

Lemma. *Suppose that assumptions (a)–(e) hold. If $x(t)$ is a nonoscillatory solution of (A), then there is a T such that $x(t)x^{(n-1)}(t) > 0$ for all $t \in [T, \infty)$.*

Proof. We may assume that $x(t) > 0$ on $[t_0, \infty)$, since a parallel argument holds when $x(t) < 0$ on $[t_0, \infty)$. Since $\lim_{t \rightarrow \infty} g(t) = \infty$, there is $t_1 \geq t_0$ such that $x(g(t)) > 0$ on $[t_1, \infty)$. Suppose that there is $t^* \in [t_1, \infty)$ at which $x^{(n-1)}(t^*) = 0$. From (A) we see that

$$x^{(n)}(t^*) = -p(t^*)f(x(g(t^*))) < 0.$$

It follows that $x^{(n-1)}(t)$ cannot have a zero larger than t^* , hence $x^{(n-1)}(t)$ is eventually of constant sign.

Suppose that $x^{(n-1)}(t) < 0$ on $[T, \infty)$. Multiplying (A) by $x^{(n-1)}(t)$, integrating over $[T, t]$ and observing that

$$\int_T^t p(s)f(x(g(s)))x^{(n-1)}(s)ds < 0,$$

we find

$$\int_T^t x^{(n)}(s)x^{(n-1)}(s)ds + \int_T^t q(s)\phi(x^{(n-1)}(s))x^{(n-1)}(s)ds > 0,$$

from which using (b) we have

$$[x^{(n-1)}(t)]^2 > [x^{(n-1)}(T)]^2 - 2M \int_T^t m(s)[x^{(n-1)}(s)]^2 ds.$$

Hence, by the Langenhop inequality [7],

$$[x^{(n-1)}(t)]^2 \geq [x^{(n-1)}(T)]^2 \exp\left(-2M \int_T^t m(u)du\right),$$

which, in view of the hypothesis that $x^{(n-1)}(t) < 0$ on $[T, \infty)$, yields

$$x^{(n-1)}(t) \leq x^{(n-1)}(T) \exp\left(-M \int_T^t m(u)du\right).$$

Integrating the above inequality over $[T, t]$, we obtain

$$x^{(n-2)}(t) \leq x^{(n-2)}(T) + x^{(n-1)}(T)Q(t, T).$$

Since $x^{(n-1)}(T) < 0$, by (e), we conclude that

$$\lim_{t \rightarrow \infty} x^{(n-2)}(t) = -\infty, \quad \text{and hence} \quad \lim_{t \rightarrow \infty} x(t) = -\infty.$$

The contradiction completes the proof of the lemma.

Remark 1. This lemma is essentially that given by Kartsatos and Onose [2, Lemma]. Our proof is based on the method used by Baker for second order ordinary differential equations [1, Lemma 1].

Theorem 1. *In addition to (a)—(e) assume that $q(t) \geq 0$ for all $t \in R^+$, and that for some $a > 0$*

$$(1) \quad \int_a^\infty \frac{dx}{f(x)} < \infty, \quad \int_{-a}^{-\infty} \frac{dx}{f(x)} < \infty.$$

If

$$(2) \quad \int^\infty [g(t)]^{n-1} p(t) dt = \infty,$$

then, for n even, every solution of (A) is oscillatory and, for n odd, every solution of (A) is either oscillatory or tending monotonically to zero as $t \rightarrow \infty$ together with its first $n-1$ derivatives.

Theorem 2. *In addition to (a)—(e) assume that $q(t) \geq 0$ for all $t \in R^+$, and that there exist positive numbers $M, \lambda_0, \alpha < 1$ such that for $\lambda \geq \lambda_0$*

$$(3) \quad f(\lambda x) \geq M\lambda^\alpha f(x) \text{ if } x > 0 \text{ and } f(\lambda x) \leq M\lambda^\alpha f(x) \text{ if } x < 0.$$

If

$$(4) \quad \int^{\infty} [g(t)]^{\alpha(n-1)} p(t) dt = \infty,$$

then the conclusion of Theorem 1 holds.

Proof of Theorem 1. Assume that equation (A) has a nonoscillatory solution $x(t)$. In view of Lemma, we may suppose without loss of generality that there is a T such that $x(t) > 0$ and $x^{(n-1)}(t) > 0$ on $[T, \infty)$. Since this implies that $q(t)\phi(x^{(n-1)}(t)) \geq 0$ on $[T, \infty)$, it follows that

$$(5) \quad x^{(n)}(t) + p(t)f(x(g(t))) \leq 0.$$

Now, arguing exactly as in the proof of Theorem 2 of [4] or Theorem 1 of [6], we can derive from (5) the contradiction

$$\int^{\infty} [g(t)]^{n-1} p(t) dt < \infty.$$

We omit the details.

Proof of Theorem 2. Apply the techniques used in the proof of Theorem 3 of [4] or Theorem 2 of [5] to derive from (5) the contradiction

$$\int^{\infty} [g(t)]^{\alpha(n-1)} p(t) dt < \infty.$$

Remark 2. Theorems 1 and 2 extend some of the recent results [1], [2], [4–6], [8], [9] regarding oscillation of equations (B) and (C).

Theorem 3. In addition to (a)—(e) assume that there is a constant $K > 0$ such that

$$(6) \quad q(t) \geq -\frac{K}{t} \text{ for all sufficiently large } t.$$

If

$$(7) \quad \int^{\infty} t^{n-1} p(t) dt = \infty,$$

then, for n even, every bounded solution of (A) oscillates and, for n odd, every bounded solution of (A) either oscillates or tends monotonically to zero as $t \rightarrow \infty$ together with its first $n-2$ derivatives.

Proof. Suppose that $x(t)$ is a bounded nonoscillatory solution of (A). As before, we may assume that $x(t) > 0$ and $x^{(n-1)}(t) > 0$ on $[T, \infty)$. From a lemma of Kiguradze [3, Lemma 2] it follows that

$$(8) \quad (-1)^{j+1} x^{(n-j)}(t) \geq 0 \quad \text{on } [T, \infty), \quad j=1, 2, \dots, n-1.$$

Since $x'(t)$ is of constant sign on $[T, \infty)$, there exists a finite limit $\lim_{t \rightarrow \infty} x(t) = x(\infty)$. If n is even, then $x'(t) \geq 0$ by (8), and hence $x(\infty) > 0$, while, if n is odd, $x'(t) \leq 0$ by (8), so that $x(\infty) > 0$ or $x(\infty) = 0$.

Suppose that $x(\infty) > 0$. Then, there exist $k > 0$ and $T_1 \geq T$ such that $f(x(g(t))) \geq k$ on $[T_1, \infty)$. It follows from (A) and (b) that

$$(9) \quad x^{(n)}(t) - \frac{KM}{t} x^{(n-1)}(t) + kp(t) \leq 0 \quad \text{on } [T_1, \infty).$$

Multiplying (9) by t^{n-1} and integrating over $[T_1, t]$, we obtain

$$(10) \quad \int_{T_1}^t s^{n-1}x^{(n)}(s)ds - KM \int_{T_1}^t s^{n-2}x^{(n-1)}(s)ds + k \int_{T_1}^t s^{n-1}p(s)ds \leq 0,$$

which, after successive integration by parts, yields

$$(11) \quad \begin{aligned} & t^{n-1}x^{(n-1)}(t) - (n-1)t^{n-2}x^{(n-2)}(t) + \dots + (-1)^{n-2}(n-1)!tx'(t) \\ & + (-1)^{n-1}(n-1)!x(t) \\ & - KM\{t^{n-2}x^{(n-2)}(t) - (n-2)t^{n-3}x^{(n-3)}(t) + \dots \\ & + (-1)^{n-3}(n-2)!tx'(t) + (-1)^{n-2}(n-2)!x(t)\} \\ & + k \int_{T_1}^t s^{n-1}p(s)ds \leq C, \end{aligned}$$

where C is a constant. Using (8) and the boundedness of $x(t)$, we conclude from (11) that

$$k \int_{T_1}^{\infty} t^{n-1}p(t)dt < \infty,$$

which contradicts (7). Therefore, we must have $x(\infty)=0$. Clearly, this is possible only when n is odd, and in this case the derivatives $x^{(j)}(t)$, $j=1, \dots, n-2$, also tend monotonically to zero as $t \rightarrow \infty$. This completes the proof.

Remark 3. When $g(t) \equiv t$, Theorem 3 improves a result of Kartsatos and Onose [2, Theorem 1].

Example 1. Theorem 3 implies that all bounded solutions of the equation

$$x^{(4)} - \frac{1}{t}x^{(3)} + \frac{6}{t^{3\alpha+1}}|x|^\alpha \operatorname{sgn} x = 0, \quad 0 < \alpha \leq 1,$$

are oscillatory. We note that this equation has an unbounded nonoscillatory solution $x(t) = t^3$.

Theorem 4. Let $n=2$. In addition to (a)–(e) assume that conditions (1), (6) and (7) are satisfied. Then all solutions of (C) are oscillatory.

Proof. Let $x(t)$ be a nonoscillatory solution of (C) such that $x(t) > 0$ and $x'(t) > 0$ on $[T, \infty)$. We multiply (C) by $t/f(x(t))$, integrate over $[T, t]$ and use (6) to obtain

$$(12) \quad \begin{aligned} & \frac{tx'(t)}{f(x(t))} - (KM+1) \int_T^t \frac{x'(t)}{f(x(t))} dt \\ & + \int_T^t \frac{sf'(x(s))[x'(s)]^2}{[f(x(s))]^2} ds + \int_T^t sp(s)ds \leq C, \end{aligned}$$

where C is a constant. Taking the limit as $t \rightarrow \infty$ and using (1) and (7) we arrive at the contradiction that $x'(t) < 0$ for all sufficiently large t . This completes the proof.

Example 2. The conclusion of Theorem 4 is false for the retarded differential equation (A). In fact, the equation

$$x''(t) - \frac{1}{t}x'(t) + \frac{1}{t^2}[x(t^{1/3})]^3 = 0$$

has a nonoscillatory solution $x(t)=t$, though conditions (1), (6) and (7) are satisfied.

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