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Oscillation criteria for second order half-linear differential equations with functional arguments

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Abstract. Oscillation criteria for the second order half-linear differential equations with functional arguments of the form

(*)
$$[r(t)|y'(t)|^{\alpha-1}y'(t)]' + p(t)f(y(t)), y(g(t))) = 0$$

are established, where $\alpha > 0$ is a constant and $g(t) \to \infty$ as $t \to \infty$. These results exhibit a surprising similarity in the oscillatory behavior existing between (*) and the corresponding differential equation

$$y''(t) + p(t)f(y(t), y(g(t))) = 0.$$

1. Introduction

Consider the following three second order differential equations

(E)
$$[r(t)|y'(t)|^{\alpha-1}y'(t)]' + p(t)f(y(t)), y(g(t))) = 0,$$

(E₁)
$$[r(t)|y'(t)|^{\alpha-1}y'(t)]' + p(t)|y(g(t))|^{\beta-1}y(g(t)) = 0,$$

(E₂)
$$[r(t)|y'(t)|^{\alpha-1}y'(t)]' + \lambda p(t)|y(t)|^{\alpha-1}y(t) = 0.$$

where

(a)
$$p, g \in C([t_0, \infty); \Re)$$
 for some $t_0 \ge 0$ and $\lim_{t \to \infty} g(t) = \infty;$
(b) $r \in C^1([t_0, \infty), (0, \infty));$

(c) $f \in C(\Re \times \Re, \Re)$, f(x, y) has the same sign of x and y when they have the same sign, that is,

$$f(x,y) \begin{cases} > 0 & \text{if } x > 0, y > 0, \\ < 0 & \text{if } x < 0, y < 0; \end{cases}$$

(d) α and β are positive constants.

Throughout this paper, we define

$$\pi(t) := \int_t^\infty (r(s))^{-\frac{1}{\alpha}} ds, \ t \ge t_0.$$

In [1], ELBERT established the existence and uniqueness of solutions to the initial value problem for equation (E_2) on $[t_0, \infty)$. Note that any constant multiple of a solution of (E_2) is also a solution of (E_2) . A nontrivial solution is called oscillatory if it has arbitrarily large zeros; otherwise it is said to be nonoscillatory. The equation (E_2) is nonoscillatory [resp. oscillatory] if all of its solutions are nonoscillatory [resp. oscillatory].

Surprisingly, some similar properties between equation (E_2) and the linear equation

(E₀)
$$(p(t)y')' + q(t)y = 0, t \ge 0$$

have been observed by ELBERT [1, 2], MIRZOV [9, 10, 11], KUSANO and NAITO [4], KUSANO and YOSHIDA [5], KUSANO et al [6], LI and YEH [7, 8]. For example, Sturmian theory for (E₀) has been extended in a natural way to (E₂) by ELBERT [1], LI and YEH [7]. They showed that the zeros of two linearly independent solutions of (E₂) separate each other. If $\alpha = 1$ and r(t) = 1, then TRAVIS [12] and YEH [13] established some sufficient conditions on the oscillation of (E). TRAVIS [12] also gave a sufficient condition on the oscillation of y'(t) for any solution of (E₂). For the other result, we refer to KUSANO and LALLI [3].

The purpose of this paper is to extend the results of TRAVIS [12] and YEH [13] to the equation (E) by using a result (lemma 3 below) of LI and YEH [7].

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2. Oscillations of Equation (E)

Theorem 1. Let $\pi(t_0) = \infty$; and

(C₁) there exist a constant k and a function $h(t) \in C([t_0, \infty), \Re)$ such that $h(t) \leq g(t)$ and $0 < k \leq h'(t) \leq 1$

(C₂) there exist a constant M > 0 such that $|y| \ge M$ implies

$$\liminf_{|w|\to\infty} |\frac{f(y,w)}{|w|^{\alpha-1}w}| \ge \varepsilon > 0$$

for some $\varepsilon > 0$.

(C₃) $p(t) \ge 0$ and $\limsup_{t\to\infty} A(t,t_0)^{-\lambda} \int_{t_0}^t A(t,s)^{\lambda} p(s) ds = \infty$, where $A(t,s) = \int_s^t (r(u))^{\frac{-1}{\alpha}} du; \lambda > 1$. Then (E) is oscillatory.

PROOF. Assume the contrary. Then (E) has a nonoscillatory solution y(t). Without loss of generality, we may assume that y(t) > 0 on $[T, \infty)$ for some $T \ge t_0$. It is easily to verify that y'(t) > 0 for large t. Let

$$w(t) = \frac{r(t)|y'(t)|^{\alpha-1}y'(t)}{|y(h(t))|^{\alpha-1}y(h(t))}.$$

Then w(t) satisfies

(1)
$$w'(t) = -p(t)\frac{f(y(t), y(g(t)))}{|y(h(t))|^{\alpha - 1}y(h(t))} - \alpha \frac{y'(h(t))}{y(h(t))}h'(t)w(t),$$

for $t \geq T$.

Since y'(t) > 0 for large t, $\lim_{t \to \infty} y(t)$ exists either as a finite or infinite limit. If $\lim_{t \to \infty} y(t) = b$ is finite, then

$$\lim_{t \to \infty} \frac{f(y(t), y(g(t)))}{|y(g(t))|^{\alpha - 1} y(g(t))} = \frac{f(b, b)}{b^{\alpha}} > 0.$$

If $\lim_{t\to\infty} y(t) = \infty$, then, by (C₂), we have that

$$\frac{f(y(t), y(g(t)))}{|y(g(t))|^{\alpha-1}y(g(t))} \ge \varepsilon > 0$$

for all large t. Let $\varepsilon_1 = \min\{\varepsilon, \frac{f(b,b)}{2b^{\alpha}}\}$. Since y(t) is increasing for large t, we have that

(2)
$$p(t) \frac{f(y(t), y(g(t)))}{|y(h(t))|^{\alpha-1}y(h(t))} \ge p(t) \frac{f(y(t), y(g(t)))}{|y(g(t))|^{\alpha-1}y(g(t))} \ge \varepsilon_1 p(t),$$

and

(3)
$$\alpha \frac{y'(h(t))}{y(h(t))} h'(t) w(t) \ge \alpha k r^{\frac{-1}{\alpha}}(t) w^{\frac{1+\alpha}{\alpha}}(t),$$

for all large t. It follows from (1), (2) and (3) that

(4)
$$w'(t) \leq -\varepsilon_1 p(t) - \alpha k r^{\frac{-1}{\alpha}}(t) w^{\frac{1+\alpha}{\alpha}}(t) \\ \leq -\varepsilon_1 p(t) \leq 0$$

for $t \geq T$, where T is large enough. This implies

(5)
$$\int_{T}^{t} A^{\lambda}(t,s)w'(s)ds \leq -\varepsilon_{1} \int_{T}^{t} A^{\lambda}(t,s)p(s)ds.$$

Since

$$\int_{T}^{t} A^{\lambda}(t,s)w'(s)ds = \lambda \int_{T}^{t} A^{\lambda-1}(t,s)r^{\frac{-1}{\alpha}}(s)w(s)ds - w(T)A^{\lambda}(t,T),$$

we get, by (5)

$$\varepsilon_1 A^{-\lambda}(t,t_0) \int_T^t A^{\lambda}(t,s)(s)p(s)ds \le w(T) \left\{ \frac{A(t,T)}{A(t,t_0)} \right\}^{\lambda} \le w(T).$$

Hence

$$\limsup_{t \to \infty} \varepsilon_1 A^{-\lambda}(t, t_0) \int_T^t A^{\lambda}(t, s) p(s) ds \le w(T),$$

which contraticts condition (C_3) . Thus, our proof is complete.

We say that (E₂) is strongly oscillatory if (E₂) is oscillatory for every $\lambda > 0$. In order to discuss the next two theorems, we need the following three lemmas:

Lemma 2 (KUSANO et all. [6]).

If $\int_{\alpha}^{\infty} (r(s))^{\frac{-1}{\alpha}} ds = \infty$, then (E₂) is strongly oscillatory if and only if (C₄) $p \ge 0$ is integrable on $[t_0, \infty)$ and $\limsup_{t\to\infty} A^{\alpha}(t, t_0) \int_t^{\infty} p(s) ds = \infty$, where $A(t, t_0)$ is defined as in Theorem 1.

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Lemma 3 (KUSANO and NATIO [4]). If $\int_{\alpha}^{\infty} (r(s))^{\frac{-1}{\alpha}} ds < \infty$, then (E₂) is strongly oscillatory if and only if (C₅) $p \ge 0$ is integrable on $[t_0, \infty)$, $\int_{t_0}^{\infty} (\pi(t))^{\alpha+1} p(t) dt < \infty$, and

$$\limsup_{t \to \infty} \pi^{-1}(t) \int_t^\infty (\pi(s))^{\alpha+1} p(s) ds = \infty.$$

Lemma 4 (LI and YEH [7]). Equation (E) is nonoscillatory if and only if there is a function $\omega \in C^1[T, \infty)$ for some $T \ge t_0$, satisfying

$$\omega'(t) + p(t) + \alpha r^{-\frac{1}{\alpha}}(t) |\omega(t)|^{\frac{\alpha+1}{\alpha}} \le 0.$$

Theorem 5. Let (C_1) and (C_2) hold and $\pi(t_0) = \infty$. If condition (C_4) holds, then (E) is oscillatory.

PROOF. Assume the contrary. Then (E) has a nonoscillatory solution y(t). With loss of generality, we may assume that y(t) > 0 on $[T, \infty)$ for some $T \ge t_0$. Let

$$w(t) = \frac{r(t)|y'(t)|^{\alpha-1}y'(t)}{|y(h(t))|^{\alpha-1}y(h(t))} \,.$$

As in the proof of theorem 1, we have

$$w'(t) + \varepsilon_1 p(t) + \alpha k r^{\frac{-1}{\alpha}}(t) w^{\frac{1+\alpha}{\alpha}}(t) \le 0.$$

If $u(t) = k^{\alpha} w(t)$, then

$$u'(t) + \varepsilon_1 k^{\alpha} p(t) + \alpha r^{\frac{-1}{\alpha}}(t) u^{\frac{1+\alpha}{\alpha}}(t) \le 0.$$

It follows from lemma 4 that

$$[r(t)|u'(t)|^{\alpha-1}u'(t)]' + \varepsilon_1 k^{\alpha} p(t)|u(t)|^{\alpha-1}u(t) = 0$$

is nonoscillatory. However, this contradicts the fact that (E_2) is strongly oscillatory (by Lemma 2).

Similarly, using Lemma 3 and Lemma 4, we can prove the following

Theorem 6. Let (C_1) and (C_2) hold and $\pi(t_0) < \infty$. If condition (C_5) holds, then (E) is oscillatory.

3. Oscillation of the derivative of a solution of (E_1)

Theorem 7. Assume g(t) is differentiable, $g'(t) \ge 0$, and $\int_{-\infty}^{\infty} p(t)dt = \infty$. If $\int_{-\infty}^{\infty} r^{\frac{-1}{\alpha}}(t)dt = \infty$, then y'(t) is oscillatory for any solution y(t) of (E_1) .

PROOF. If y(t) oscillates, then there is nothing to prove. If y(t) is ulimately positive, then so is y(g(t)). Suppose y'(t) > 0 for all large t. Then

$$w(t) = \frac{r(t)|y'(t)|^{\alpha - 1}y'(t)}{|y(g(t))|^{\beta - 1}y(g(t))}$$

satisfies the equation

$$w'(t) = -p(t) - w(t) \frac{\beta [y(g(t))]^{\beta - 1} y'(g(t))g'(t)]}{|y(g(t))|^{\beta - 1} y(g(t))|} \le -p(t).$$

Integrating the above inequality, we obtain

$$w(x) \le w(\alpha) - \int_{\alpha}^{x} p(t)dt$$

It follows from $\int_{-\infty}^{\infty} p(t)dt = \infty$ that y'(t) < 0 for all large t, which is a contradiction. Suppose now y'(t) < 0 for all large t. It is easy to see that $\int_{-\infty}^{\infty} p(t)dt = \infty$ implies that there exists a positive constant T such that

$$\int_{T}^{t} p(t)dt \ge 0$$

for $t \geq T$. Hence, we have

(6)

$$\int_{T}^{t} p(s)(|y(g(s))|^{\beta-1}y(g(s)))ds$$

$$= |y(g(t))|^{\beta-1}y(g(t))\int_{T}^{t} p(s)ds$$

$$-\beta \int_{T}^{t} (y(g(s)))^{\beta-1}y'(g(s))g'(s)\int_{T}^{s} p(r)drds \ge 0, \quad t \ge T.$$

Now integrating equation (E_1) and using (6), we have

$$r(t)|y'(t)|^{\alpha-1}y'(t) \le r(T)|y'(T)|^{\alpha-1}y'(T) := |c|^{\alpha-1}c < 0,$$

i.e.,

$$|y'(t)|^{\alpha-1}y'(t) \le \frac{r(T)|y'(T)|^{\alpha-1}y'(T)}{r(t)} < 0,$$

thus

$$y'(t) \le cr^{\frac{-1}{\alpha}}(t) < 0$$

for some c < 0. Integrating it from T to $t (\geq T)$, we obtain

$$y(t) - y(T) \le c \int_T^t r^{\frac{-1}{\alpha}}(s) ds.$$

Thus y(t) < 0 for t large enough, which contradicts the fact that y(t) is positive for large t. This completes the proof.

Example 8. Let y(t) be a solution of

$$\frac{d}{dt}\phi(y') + \frac{\sin t}{2 - \sin t}\phi(y) = 0$$

for $t \ge 0$, where $\phi(u) = |u|^{\alpha - 1}u$, then, by theorem 7, y'(t) is oscillatory because

$$\int^{\infty} \frac{\sin t}{2 - \sin t} dt = \infty.$$

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