Electronic Journal of Differential Equations, Vol. 2005(2005), No. 65, pp. 1–14. ISSN: 1072-6691. URL: http://ejde.math.txstate.edu or http://ejde.math.unt.edu ftp ejde.math.txstate.edu (login: ftp)

ASYMPTOTIC BEHAVIOUR OF SOLUTIONS TO *n*-ORDER FUNCTIONAL DIFFERENTIAL EQUATIONS

SESHADEV PADHI

ABSTRACT. We establish conditions for the linear differential equation

$$y^{(n)}(t) + p(t)y(g(t)) = 0$$

to have property A. Explicit sufficient conditions for the oscillation of the the equation is obtained while dealing with the property A of the equations. A comparison theorem is obtained for the oscillation of the equation with the oscillation of a third order ordinary differential equation.

1. INTRODUCTION

This paper concerns property A of the *n*-th order $(n \ge 2)$ delay differential equation

$$y^{(n)}(t) + p(t)y(g(t)) = 0, (1.1)$$

under certain conditions on the coefficient function $p \in C([\sigma, \infty), [0, \infty)), \sigma \in R$, and $g \in C([\sigma, \infty), R)$ such that $g(t) \leq t$ and $g(t) \to \infty$ as $t \to \infty$.

It is interesting to note that we have obtained sufficient conditions for oscillation of all solutions of (1.1) while dealing with property A of the equation. These sufficient conditions are easily verifiable and different from earlier ones (See [2, 5, 6, 8, 11, 12]). Moreover, these sufficient conditions are consistent with the situation when p(t) is a constant.

A continuous function $y : [g(\sigma), \infty) \to R$ is said to be a proper solution of (1.1) if it is absolutely continuous on $(t_0, \infty), t_0 \ge \sigma$ along with its derivatives up to the (n-1)th order and satisfies (1.1) almost everywhere on (t_0, ∞) and $\sup\{|y(s)| : s \ge t\} > 0$ for $t \ge t_0$. A proper solution of (1.1) is called oscillatory if it has a sequence of zeros tending to infinity. Otherwise, it is called non-oscillatory. Equation (1.1) with g(t) = t is said to be disconjugate on $[\sigma, \infty)$ if no nontrivial solution of the equation has more than (n-1) zeros, counting muntiplicities.

A vast body of literature exist on the oscillation of (1.1). One may see the monographs due to Lakshmikantham et al [12], Gyori and Ladas [8] and the references cited therein. Higher order differential equations with property A were studied by Parhi and Padhi [15] and Koplatadze [11]. We shall see that our results are different form their results. We observe that our results do not hold for the case g(t) = t(See Theorems 2.1-2.4 and 2.25 and Corollaries 2.5 and 2.26).

²⁰⁰⁰ Mathematics Subject Classification. 34C10, 34K15.

Key words and phrases. Oscillatory solution; nonoscillatory solution; property A. ©2005 Texas State University - San Marcos.

Submitted September 4, 2004. Revised April 30, 2005. Published June 23, 2005.

Let y(t) be a positive solution of (1.1) for $t \ge t_0 \sigma$. Then there exists a $t_1 > t_0$ such that y(g(t)) > 0 for $t \ge t_1$. Then $y^{(n)}(t) \le 0$ for $t \ge t_1$, and so by a lemma due to Kiguradze [10], there exists an integer $l, 0 \le l \le n-1$ such that n+l odd and

$$y^{(i)}(t) > 0, \quad i = 0, 1, 2, \dots, l,$$

(-1)^{*i*+l}y⁽ⁱ⁾(t) > 0, \quad *i* = *l* + 1, \dots, n. (1.2)

for large t. Again, for $l \in \{1, 2, 3, ..., n-1\}, n+l$ odd, the following inequality holds for large t, say for $t \ge t_2$.

$$|y(t)| \ge \frac{(t-t_2)^{(n-1)}}{(n-1)(n-2)\dots(n-l)} |y^{(n-1)}(2^{n-l-1}t)|, \quad t \ge t_2.$$
(1.3)

Let N denote the set of all nonoscillatory solutions of (1.1) and N_l denote the set of all nonoscillatory solutions of (1.1) satisfying (1.2). Then

$$N = \begin{cases} N_0 \cup N_2 \cup \dots \cup N_{n-1} & \text{if } n \text{ is odd,} \\ N_1 \cup N_3 \cup \dots \cup N_{n-1} & \text{if } n \text{ is even.} \end{cases}$$

Definition. We say that (1.1) has property A if any of its solution is oscillatory when n is even and either is oscillatory or satisfies N_0 when n is odd.

The following conjecture is given in [10, pp.29, Problem 1.14], which we state as a problem.

Problem 1.1. Let $M_{n^*} = \max(\lambda(\lambda-1)(\lambda-2)\dots(\lambda-n+1))$. If $\int_{0}^{\infty} t^{n-1} \left[p(t) - \frac{M_{n^*}}{t^n} \right] dt = \infty,$

then (1.1) with g(t) = t has property A.

Our Theorem 2.20 gives a partial answer to the above problem for the case n = 2 and g(t) = t in (1.1).

The following lemma, due to Kiguradze [10], is needed for our use in the sequel.

Lemma 1.2. Let for a certain $l \in \{1, 2, 3, ..., n-1\}$, the inequality (1.2) hold. Then

$$\int_{t_1}^{\infty} s^{n-l-1} |y^{(n)}(s)| \, ds < \infty, \tag{1.4}$$

$$y^{(i)}(t) \ge y^{(i)}(t_1) + \frac{1}{(l-i-1)!} \int_{t_1}^t (t-s)^{l-i-1} y^{(i)}(s) \, ds \tag{1.5}$$

for $t \ge t_1, i = 0, 1, 2, \dots, l-1$ and

$$y^{(l)}(t) \ge \frac{1}{(l-i-1)!} \int_{t}^{\infty} (s-t)^{n-l-1} |y^{(n)}(s)| \, ds \tag{1.6}$$

for $t \geq t_1$. If in addition

$$\int_{t_1}^{\infty} s^{n-l} |y^{(n)}(s)| \, ds = \infty, \tag{1.7}$$

then there exists $t_2 \ge t_1$ such that

$$y^{(l-1)}(t) \ge \frac{t}{(n-l)!} \int_{t}^{\infty} s^{n-l-1} |y^{(n)}(s)| \, ds \tag{1.8}$$

for $t \geq t_2$ and

$$iy^{(l-1)} \ge ty^{(l-i+1)}(t) \ge (i-1)y^{(l-i)}(t)$$
(1.9)

for $t \ge t_2$, $i \in \{1, 2, \dots, l\}$.

2. Main Results

Theorem 2.1. Let g(t) < t and for every $l \in \{1, 2, 3, ..., n-1\}$ such that n + l is odd,

$$\limsup_{t \to \infty} (t - g(t))^l \int_{g^{-1}(t)}^{\infty} (s - t)^{n - l - 1} p(s) \, ds > (n - l - 1)!.l1 \tag{2.1}$$

hold. Then (1.1) has property A.

Proof. Let y(t) be a nonoscillatory solution of (1.1). Without loss of generality, we may assume that y(t) > 0 for $t \ge t_0 > \sigma$. Thus there exists a $T_1 \ge t_0$ such that y(g(t)) > 0 for $t \ge T_1$. Consequently, from (1.1), it follows that $y^{(n)}(t) \le 0$ for $t \ge T_1$. Then, there exists a $l \in \{0, 1, 2, ..., n-1\}$ and n+l odd such that (1.2) holds for some $t \ge t_1 > T_1$. We claim that l = 0. If not, then $l \in \{1, 2, ..., n-1\}$. Putting i = 0 in (1.5), we get

$$y(t) \ge \frac{1}{(l-1)!} \int_{t_1}^t (t-s)^{l-1} y^{(l)}(s) \, ds, \quad t \ge t_1.$$
(2.2)

We can find a $t_2 \ge t_1$ such that $g(t) > t_1$ for $t \ge t_2$. Hence, for $t \ge t_2$

$$y(t) \ge \frac{y^{(l)}(t)}{(l-1)!} \int_{g(t)}^{t} (t-s)^{l-1} \, ds \ge \frac{y^{(l)}(t)}{(l-1)!} \cdot \frac{(t-g(t))^l}{l};$$

that is,

$$y(t) \ge \frac{(t - g(t))^l}{l!} y^{(l)}(t).$$
(2.3)

Using (1.6) in (2.3), we obtain

$$\begin{split} y(t) &\geq \frac{(t-g(t))^l}{l!} \cdot \frac{1}{(n-l-1)!} \int_t^\infty (s-t)^{n-l-1} |y^{(n)}(s)| \, ds \\ &\geq \frac{(t-g(t))^l}{l!} \cdot \frac{1}{(n-l-1)!} \int_{g^{-1}(t)}^\infty (s-t)^{n-l-1} |y^{(n)}(s)| \, ds \\ &\geq \frac{(t-g(t))^l}{l!} \cdot \frac{1}{(n-l-1)!} \int_{g^{-1}(t)}^\infty (s-t)^{n-l-1} p(s) y(g(s)) \, ds \\ &\geq \frac{(t-g(t))^l}{l!} \cdot \frac{1}{(n-l-1)!} y(t) \int_{g^{-1}(t)}^\infty (s-t)^{n-l-1} p(s) \, ds \end{split}$$

for $t \ge t_2$, which is a contradiction to the hypothesis of the theorem. Hence (1.1) has property A. This completes the proof of the theorem.

Theorem 2.2. Suppose that for every
$$l \in \{1, 2, 3, ..., n-1\}$$
, $n+l$ is odd,

$$\limsup_{t \to \infty} t^{n-1} \int_{g^{-1}(t)}^{\infty} p(s) \, ds > (n-1) \dots (n-l) 2^{(n-1)(n-l)}, \tag{2.4}$$

holds. Then (1.1) has property A.

Proof. Let y(t) be a non-oscillatory solution of (1.1). Without any loss of generality, we may assume that y(t) > 0 for $t \ge t_0 > \sigma$. Then there exists a $t_1 \ge t_0$ such that y(g(t)) > 0 for $t \ge t_1$. Consequently, it follows from (1.1) that $y^{(n)}(t) \le 0$ for $t \ge t_1$ and (1.2) holds. If possible, suppose that (1.1) has not property A. Then

 $l \in \{1, 2, 3, \ldots, n-1\}$. Clearly (1.3) holds for some $t \ge t_2 \ge t_1$. Since y'(t) > 0, then for $t > t.2^{l+1-n} \ge t_2$, we have

$$y(t) \ge y(2^{l+1-n}t) \ge \frac{1}{(n-1)\dots(n-l)\cdot 2^{(n-1)(n-l)}}t^{n-1}y^{(n-1)}(t).$$
(2.5)

On the other hand, integrating (1.1) from $t(\geq t_2)$ to ∞ , we have

$$y^{(n-1)}(t) > \int_{t}^{\infty} p(s)y(g(s)) \, ds > \int_{g^{-1}(t)}^{\infty} p(s)y(g(s)) \, ds > y(t) \int_{g^{-1}(t)}^{\infty} p(s) \, ds.$$

Then (2.5) gives

$$1 \ge \frac{1}{(n-1)\dots(n-l)\cdot 2^{(n-1)(n-l)}} t^{n-1} \int_{g^{-1}(t)}^{\infty} p(s) \, ds$$

for $t \ge t_2$, which contradicts (2.4). Hence (1.1) has property A. The Theorem is proved.

Theorem 2.3. Suppose that g(t) < t and for every $l \in \{1, 2, 3, ..., n-1\}$ such that n + l is odd, the following inequality

$$\limsup_{t \to \infty} \int_{g(t)}^{t} (t-s)^{l-1} \int_{g^{-1}(g^{-1}(s))}^{\infty} (u-s)^{n-l-1} p(u) \, du \, ds > (l-1)! . (n-l-1)!$$
 (2.6)

holds. Then (1.1) has property A.

Proof. Let y(t) be a nonoscillatory solution of (1.1). Without loss of generality, we may assume that y(t) > 0 and y(g(t)) > 0 for $t \ge t_0 > \sigma$. Thus (1.2) holds for some $t \ge t_1 > t_0$. Suppose that $l \in \{1, 2, ..., n-1\}$. Putting i = 0 in (1.5), we get

$$y(t) \ge \frac{1}{(l-1)!} \int_{t_1}^t (t-s)^{l-1} y^{(l)}(s) \, ds.$$
(2.7)

From (1.5), we obtain

$$y^{(l)}(t) \ge \frac{1}{(n-l-1)!} \int_{t}^{\infty} (s-t)^{n-l-1} p(s) y(g(s)) \, ds.$$
(2.8)

Then from (2.7) and (2.8), we obtain

$$y(t) \ge \frac{1}{(n-l-1)! \cdot (l-1)!} \int_{t_1}^t (t-s)^{l-1} \int_s^\infty (u-s)^{n-l-1} p(u) y(g(u)) \, du \, ds.$$
 (2.9)

We can find a $t_2 \ge t_1$ such that $g(t) > t_1$ for $t \ge t_2$. Thus, for $t \ge t_2$

$$y(t) \ge \frac{1}{(n-l-1)! (l-1)!} \int_{g(t)}^{t} (t-s)^{l-1} \int_{g^{-1}(g^{-1}(s))}^{\infty} (u-s)^{n-l-1} p(u) y(g(u)) \, du \, ds$$

which in turn, yields

$$1 \ge \frac{1}{(n-l-1)! \cdot (l-1)!} \int_{g(t)}^{t} (t-s)^{l-1} \int_{g^{-1}(g^{-1}(s))}^{\infty} (u-s)^{n-l-1} p(u) \, du \, ds.$$

Taking limit sup., we obtain a contradiction. Consequently, (1.1) has property A. Hence the theorem is proved. $\hfill \Box$

Theorem 2.4. Let g(t) < t and

$$\limsup_{t \to \infty} \int_{g(t)}^{t} (s - g(t))^{n-1} p(s) \, ds > (n-1)!.$$
(2.10)

Then (1.1) has no solution satisfying the property $(-1)^i y^{(i)}(t) > 0$ for large t.

Proof. If possible, suppose that (1.1) has a nonoscillatory solution y(t) satisfying the property $(-1)^i y^{(i)}(t) > 0$ for large t. Then l = 0 in (1.2). Suppose that y(g(t)) > 0 and y(t) > 0 for some $t \ge t_1 > \sigma$. From Lemma 1.2 due to Kiguradze and Chanturia [10], it follows for i = 0, that

$$\begin{split} y(t) &\geq \frac{1}{(n-1)!} \int_{t}^{\infty} (s-t)^{n-1} p(s) y(g(s)) \, ds \\ &\geq \frac{1}{(n-1)!} \int_{t}^{g^{-1}(t)} (s-t)^{n-1} p(s) y(g(s)) \, ds \\ &\geq \frac{y(t)}{(n-1)!} \int_{t}^{g^{-1}(t)} (s-t)^{n-1} p(s) \, ds, \end{split}$$

that is,

$$(n-1)! \ge \int_{t}^{g^{-1}(t)} (s-t)^{n-1} p(s) \, ds,$$

for some $t \ge t_2 \ge t_1$. Then there exists a $t_3 \ge t_2$ such that $g(t) > t_2$ for $t \ge t_3$. Hence for $t \ge t_3$, we have

$$(n-1)! \ge \int_{g(t)}^t (s-g(t))^{n-1} p(s) \, ds$$

Taking limit sup., we obtain a contradiction. Hence $l \neq 0$. The theorem is proved.

Corollary 2.5. Suppose that g(t) < t, (2.10) holds and either (2.1) or (2.4) or (2.6) is satisfied. Then every solution of (1.1) oscillates.

Example 2.6. Consider

$$y'''(t) + \frac{30}{t^3}y(t/2^{1/3}) = 0, \quad t \ge 2.$$
(2.11)

By Theorem 2.2, (2.11) has property A. In particular, $y(t) = 1/t^3$ is a nonoscillatory solution of (2.11).

Example 2.7. Consider

$$y'''(t) + \frac{82}{t^3}y(t/3) = 0, \quad t \ge 1.$$
 (2.12)

Theorem 2.1 can be applied to this example where as Theorem 2.3 fails to hold. On the other hand, (2.10) is satisfied. Hence by Corollary 2.5, all solutions of (2.12) are oscillatory.

Example 2.8. Inequality (2.6) to the equation

$$y'''(t) + \frac{63}{t^3}y(t/2) = 0, \quad t \ge 1.$$
 (2.13)

is satisfied, where as (2.1) fails to hold. Hence Theorem 2.3 can be applied to (2.13). Further, since, (2.10) is satisfied, then all solutions of (2.13) are oscillatory, by Corollary 2.5. S. PADHI

Remark: Let p(t) = p > 0 be a constant and $g(t) = t - \tau$, $\tau > 0$ be a constant. Then (1.1) becomes

$$y^{(n)}(t) + py(t - \tau) = 0.$$
(2.14)

Clearly, the conditions of (2.1),(2.4) and (2.6) are consistent with p(t) = p and $g(t) = t - \tau$. Hence form Corollary 2.5, it follows that, if

$$p\tau^n > n!,\tag{2.15}$$

then (2.14) is oscillatory.

The characteristic equation associated with (2.14) is given by

$$\lambda^n + p e^{-\tau\lambda} = 0. \tag{2.16}$$

Setting $F(\lambda) = \lambda^n + pe^{-\tau\lambda}$, we see that $F(\lambda) > 0$ for $\lambda \ge 0$. Suppose that $\lambda < 0$. We claim that $F(\lambda) > 0$ for $\lambda < 0$. If possible suppose that $F(\lambda) \le 0$ for $\lambda < 0$. Then $\lambda^n \le -pe^{-\tau\lambda}$. Then $\lambda^n\tau^n \le -n!.e^{-\tau\lambda}$. If *n* is even, then $\lambda^n\tau^n \le 0$, a contradiction. Hence *n* must be odd. Let $\lambda = -\gamma, \gamma > 0$. Then $\gamma^n\tau^n \ge n!.e^{\tau\gamma}$. Setting $\tau\gamma = \beta$, we see that $\beta^n \ge n!.e^{\beta}$, a contradiction. Hence our claim holds, that is, $F(\lambda) > 0$ for $\lambda < 0$. Thus (2.15) implies that all solutions of (2.14) are oscillatory.

Remark: Although the conditions in Theorems 2.1 and 2.1 are legitimate, these are not efficient. When g(t) is close to t, the conditions (2.1) and (2.6) fails to hold. This is evident from the following examples : If we replace $g(t) = \frac{t}{3}$ in (2.12) by $g(t) = \frac{3t}{4}$, then the equation becomes

$$y'''(t) + \frac{82}{t^3}y(\frac{3t}{4}) = 0, t \ge 1.$$
(2.17)

Condition (2.1) fails to hold and hence Theorem 2.1 cannot be applied to (2.17). Similarly, consider the equation

$$y'''(t) + \frac{46}{t^3}y(\frac{t}{2}) = 0, t \ge 1.$$
(2.18)

Theorem 2.3 can be applied to this example. On the other hand, if $g(t) = \frac{t}{2}$ in (2.18) is replaced by $g(t) = \frac{10t}{11}$, then (2.18) becomes

$$y'''(t) + \frac{46}{t^3}y(\frac{10t}{11}) = 0, t \ge 1,$$
(2.19)

then (2.6) fails and hence Theorem 2.3 cannot be applied. The following theorems provides sufficient conditions for (1.1) to have property A when g(t) is close to t.

Theorem 2.9. Assume that g(t) < t and $t - g(t) \to \infty$ as $t \to \infty$. If, for every $l \in \{1, 2, ..., n-1\}$ such that n + l is odd,

$$\limsup_{t \to \infty} (g(t))^l \int_{g^{-1}(t)}^{\infty} (s-t)^{n-l-1} p(s) \, ds > (n-l-1)!.l!$$
(2.20)

holds, then (1.1) has property A.

Proof. We can find a $t_2 > t_1$ such that $t - g(t) > t_1$ for $t \ge t_2$. Hence for $t \ge t_2$, (2.2) gives

$$y(t) \ge \frac{y^{(l)}(t)}{(l-1)!} \int_{t-g(t)}^{t} (t-s)^{l-1} \, ds \ge \frac{g^l(t)}{l!} y^{(l)}(t).$$

using (1.6) in the above inequality, we obtain a contradiction. The proof is complete. $\hfill\square$

Example 2.11. By Theorem 2.9, (2.17) has property A.

Theorem 2.12. Let g(t) < t and $t - g(t) \rightarrow \infty$ as $t \rightarrow \infty$. If for every $l \in \{1, 2, ..., n-1\}$ with n+l odd,

$$\limsup_{t \to \infty} \int_{t-g(t)}^{t} (t-s)^{l-1} \int_{g^{-1}(g^{-1}(s))}^{\infty} (u-s)^{n-l-1} p(u) \, du \, ds > (l-1)! . (n-l-1)!$$
(2.21)

holds, then (1.1) has property A.

Proof. Proceeding as in the proof of Theorem 2.3, we arrive at (2.9) for $t \ge t_1$. Then we can find a $t_2 \ge t_1$ such that $t - g(t) > t_1$ for $t \ge t_2$. Hence from (2.9), we obtain

$$y(t) \ge \frac{1}{(n-l-1)! \cdot (l-1)!} \int_{t-g(t)}^{t} (t-s)^{l-1} \int_{g^{-1}(g^{-1}(s))}^{\infty} (u-s)^{n-l-1} p(u) y(g(u)) \, du \, ds$$

which further yields

$$1 \ge \frac{1}{(n-l-1)! \cdot (l-1)!} \int_{t-g(t)}^{t} (t-s)^{l-1} \int_{g^{-1}(g^{-1}(s))}^{\infty} (u-s)^{n-l-1} p(u) \, du \, ds.$$

Taking limit sup. both sides in the above inequality, we obtain a contradiction. This completes the proof of the theorem. $\hfill \Box$

Corollary 2.13. Suppose that the conditions of Theorem 2.4 and 2.12 are satisfied. Then all solutions of (1.1) are oscillatory.

Example 2.14. By Theorem 2.12, (2.19) has property A.

Let y(t) be a nonoscillatory solution of (1.1) such that (2.2) holds for $t \ge t_1$. Then for $t > t_2 \ge 2t_1$, (2.2) gives

$$y(t) \ge \frac{1}{(l-1)!} \int_{t/2}^t (t-s)^{l-1} y^{(l)}(s) \, ds, \quad t \ge t_1.$$

Using (1.6) and the above inequality, we obtain the following theorem.

Theorem 2.15. Let $g(t) \leq t$. If for every $l \in \{1, 2, ..., n-1\}$ such that n + l is odd,

$$\limsup_{t \to \infty} t^l \int_{g^{-1}(t)}^{\infty} (s-t)^{n-l-1} p(s) \, ds > (n-l-1)! . l! . 2^l$$

holds, then (1.1) has property A.

Theorem 2.16. Let $g(t) \leq t$ and for every $l \in \{1, 2, ..., n-1\}$ such that n+l is odd,

$$\limsup_{t \to \infty} \int_{t/2}^{t} (t-s)^{l-1} \int_{g^{-1}(g^{-1}(s))}^{\infty} (u-s)^{n-l-1} p(u) \, du \, ds > (l-1)! \cdot (n-l-1)! \quad (2.22)$$

holds, then (1.1) has property A.

Proof. Proceeding as in the proof of Theorem 2.3, we obtain (2.9). Then for $t \ge t_2 > 2t_1$, (2.9) yields a contradiction. This completes the proof of the theorem. \Box

We note that when g(t) = t/2, then Theorem 2.3, 2.12 and 2.16 give same sufficient conditions to have property A of (1.1).

Corollary 2.17. Suppose that the conditions of Theorem 2.4 are satisfied. If either of the conditions of Theorem 2.15 or 2.16 hold, then all solutions of (1.1) are oscillatory.

Example 2.18. Consider

$$y'''(t) + \frac{44}{t^3}y(\frac{3t}{5}) = 0, t \ge 1.$$

Theorem 2.1 and Theorem 2.9 can be applied to this example, whereas Theorem 2.15 cannot be applied to this example.

Example 2.19. Consider

$$y'''(t) + \frac{160}{t^3}y(\frac{t}{3}) = 0, t \ge 1.$$

By Theorem 2.15 this equation has property A, whereas Theorem 2.9 fails.

Theorem 2.20. Let g'(t) > 0. If for every $l \in \{1, 2, 3, ..., n-1\}$ such that n + l is odd,

$$\int^{\infty} H_l(t) \, dt = \infty, \tag{2.23}$$

then then for n even every solution of (1.1) oscillates and for n odd every solution of (1.1) is either oscillates or tend to zero as $t \to \infty$, in particular, (1.1) has property A, where

$$H_{n-1}(t) = t^{n-1}p(t) - \frac{(n-1)! \cdot (n-1)2^{n-4}t^{n-3}}{g'(t)g^{n-2}(t)}$$
(2.24)

and

$$H_l(t) = \frac{t^l}{(n-l-2)!} \int_t^\infty (s-t)^{n-l-2} p(s) \, ds - \frac{l! l \cdot l \cdot 2^{l-3} t^{l-2}}{g'(t) g^{l-1}(t)}, \tag{2.25}$$

for $l = 1, 2, 3, \ldots, n - 2$.

Remark: Let g(t) = t and n = 2. From Theorem 2.20, it follows that, if

•

$$\int^{\infty} [tp(t) - \frac{1}{4t}] dt = \infty, \qquad (2.26)$$

then

then

$$y'' + p(t)y = 0 (2.27)$$

is oscillatory. This gives a partial answer to Problem 1.1. Further, our result improves the results due to Kneser [16, pp.45] and Hille and Kneser [16, Theorem 2.41]. We note that Theorem 2.20 holds for (1.1) with g(t) = t for n = 2 and n = 3. however, the theorem cannot be applied to higher order ordinary differential equations, viz., (1.1) with g(t) = t and $n \ge 4$, because of the conditions (2.23) and (2.25). Now, suppose that n = 3 and g(t) = t. then Theorem 2.20 yields that, if

$$\int^{\infty} [t^2 p(t) - \frac{2}{t}] dt = \infty,$$
$$y^{\prime\prime\prime} + p(t)y = 0$$
(2.28)

9

has property A. On the other hand, from Hanan [9, Theorem 5.7], and Kiguradze and Chanturia [10, Theorem 1.1], it follows that (2.28) has property A if

$$\int^{\infty} [t^2 p(t) - \frac{2}{3\sqrt{3}t}] dt = \infty.$$
 (2.29)

hence Theorem 2.20 is yet to be improved.

Proof of Theorem 2.20. If possible, suppose that (1.1) dose not have property A. Then (1.1) admits a nonoscillatory solution y(t) such that $y \in N_l$ where $l \in \{1, 2, 3, \ldots, n-1\}$. We may assume, without any loss of generality, that y(t) > 0 and y(g(t)) > 0 for $t \ge t_1 > \sigma$. Clearly, (1.2) holds, where $l \in \{0, 1, 2, 3, \ldots, n-1\}$ and n+l odd.

Let l = n - 1. Set $z(t) = \frac{t^{n-1}y^{(n-1)}(t)}{y(g(t))}$. Then

$$z'(t) = -t^{n-1}p(t) + \frac{n-1}{t}z(t) - g'(t)\frac{y'(g(t))}{y(g(t))}z(t).$$
(2.30)

Putting i = 1, l = n - 1 in (1.5), we obtain, for $t \ge t_1$

$$y'(t) \ge \frac{1}{(n-2)!}(t-t_1)^{n-2}y^{(n-1)}(t).$$

Hence for $t \geq 2t_1$, we get

$$y'(t) \ge \frac{t^{n-2}}{(n-2)! \cdot 2^{n-2}} y^{(n-1)}(t).$$

Thus, for $t \ge t_2 > 2t_1$,

$$y'(g(t)) \ge \frac{(g(t))^{n-2}}{(n-2)! \cdot 2^{n-2}} y^{(n-1)}(t)$$

Using the above inequality, (2.30) yields

$$z'(t) \le -F_{n-1}(t),$$
 (2.31)

where

$$F_{n-1}(t) = t^{n-1}p(t) - \frac{n-1}{t}z(t) + \frac{g'(t)(g(t))^{n-2}}{(n-2)!2^{n-2}t^{n-1}}z^2(t),$$

which as a function of z, attains the minimum $H_{n-1}(t)$ given in (2.24). Now, the integration of (2.31) from t_2 to t yields z(t) < 0 for large t, a contradiction. Next, suppose that $l \in \{1, 2, 3, \ldots, n-2\}$. Setting $z_1(t) = \frac{t^l y^{(l)}(t)}{y(g(t))}, t \ge t_1$, we see that $z_1(t) > 0$ for $t \ge t_1$ and

$$z_1'(t) = \frac{t^l y^{(l+1)}(t)}{y(g(t))} + \frac{l}{t} z_1(t) - g'(t) \frac{y'(g(t))}{y(g(t))} z_1(t).$$
(2.32)

Putting i = 1 in (1.5), we get

$$y'(t) \ge \frac{1}{(l-1)!}(t-t_1)^{l-1}y^{(l)}(t).$$

Thus, for $t \ge t_2 \ge 2t_1$,

$$y'(t) \ge \frac{1}{(l-1)! \cdot 2^{l-1}} t^{l-1} \cdot y^{(l)}(t)$$

We can find a $t_3 > t_2$ such that $g(t) > t_2$ for $t \ge t_3$. Hence

$$y'(g(t)) \ge \frac{1}{(l-1)! \cdot 2^{l-1}} (g(t))^{l-1} y^{(l)}(g(t)) > \frac{1}{(l-1)! \cdot 2^{l-1}} (g(t))^{l-1} y^{(l)}(t) \quad (2.33)$$

for $t \ge t_3$. Putting i = l + 1, k = n and $s > t \ge t_3$ in the inequality

$$y^{(i)}(t) = \sum_{j=i}^{k-1} \frac{(t-s)^{j-i}}{(j-i)!} y^{(j)}(s) + \frac{1}{(k-i-1)!} \int_{s}^{t} (t-u)^{k-i-1} y^{(k)}(u) \, du, \quad (2.34)$$

and letting $s \to \infty$, we obtain

$$y^{(l+1)}(t) \le -\frac{y(g(t))}{(n-l-2)!} \int_{t}^{\infty} (s-t)^{n-l-2} p(s) \, ds.$$
(2.35)

Making the use of (2.33) and (2.35) in (2.32), we have

$$z_1'(t) \le -F_l(t),$$
 (2.36)

where

$$F_l(t) = \frac{g'(t).g^{l-1}(t)}{(l-1)!.2^{l-1}.t^l} z_1^2(t) - \frac{l}{t} z_1(t) + \frac{t^l}{(n-l-2)!} \int_t^\infty (s-t)^{n-l-2} p(s) \, ds,$$

which as a function of z_1 , attains the minimum $H_l(t)$ given in (2.25). In view of the conditions (2.23) and (2.25), integration of (2.36) yields a contradiction. Hence (1.1) has property A, that is l = 0 for $t \ge t_2 \ge t_1$. Thus the theorem is proved when n is even. Now l = 0 implies that n is odd. Our theorem will be proved if we can show that $y(t) \to 0$ as $t \to \infty$. Since l = 0 then $\lim y(t) = \lambda, 0 \le \lambda < \infty$ exists. We claim that $\lambda = 0$. If not, them for $0 < \epsilon < \lambda$, there exists a $t_3 \ge t_2$ such that $y(g(t)) > \lambda - \epsilon$ for $t \ge t_3$. Now putting i = 0, k = n and $s > t = t_3$ and letting $s \to \infty$ in (2.34), we obtain

$$y(t_3) > (\lambda - \epsilon) \int_{t_3}^{\infty} (u - t_3)^{n-1} p(u) \, du$$

$$\int_{t_3}^{\infty} (u - t_3)^{n-1} p(u) \, du < \infty.$$
(2.37)

On the other hand, the condition (2.23) with l = n - 1 yields that $\int_{t_3}^{\infty} t^{n-1} p(t) dt = \infty$ which contradicts to (2.37). Hence $\lambda = 0$. This completes the proof of the theorem.

Example 2.21. Consider

which further gives

$$y'''(t) + \frac{24(t-1)^2}{t^5}y(t-1) = 0, \quad t \ge 2.$$
(2.38)

All the conditions of Theorem 2.20 are satisfied. Hence (2.38) has property A. In particular, $y(t) = 1/t^2$ is a nonoscillatory solution of (2.38).

Corollary 2.22. Suppose that the conditions of Theorems 2.4 and 2.20 are satisfied. Then all solutions of (1.1) are oscillatory.

$$y''' + \frac{30}{t^3}y = 0, \quad t \ge 2.$$
(2.39)

$$y''' + \frac{82}{t^3}y = 0, \quad t \ge 1.$$
(2.40)

$$y''' + \frac{63}{t^3}y = 0, \quad t \ge 1.$$
(2.41)

$$y''' + \frac{24(t-1)^2}{t^3}y = 0, \quad t \ge 2.$$
(2.42)

From Hanan [9, Theorem 5.7], it follows that (2.39)-(2.42) are oscillatory. We note that a third order ordinary differential equation is said to be oscillatory if it has an oscillatory solution ; otherwise, it is called nonoscillatory. However, all solutions of (2.39)-(2.42) are not oscillatory. This is because, (2.39)-(2.42) are of Class I or C_I and hence admits a nonoscillatory solution (see Lemma 2.2 and Theorem 3.1 in [14]). We may note that Eq.(2.28) is said to be of Class I or C_I if any of its solution y(t) for which $y(t_0) = y'(t_0) = 0$ and $y''(t_0) > 0$, ($\sigma < t_0 < \infty$) satisfies y(t) > 0 for $t \in [\sigma, t_0)$. It seems that the presence of delay in (2.12) and (2.13) is responsible for the change in the qualitative behaviour of solutions of the equations. It is easy to construct an example of a third order delay differential equation all solutions of which are oscillatory but it is not difficult to construct such an example of a third order ordinary differential equation. It is evident from the following examples due to Dolan [3] and Parhi and the author [13] respectively.

Example 2.23. Dolan [3] / All solutions of

$$\{[z' - \frac{r'(t)}{r(t)}z] + r(t)z\}' = 0$$

are oscillatory, where $r(t) = [1 + \sqrt{2}\epsilon \sin(t + \frac{\pi}{4})]^{-1} > 0, t \ge 0, 0 < \epsilon < \frac{1}{\sqrt{2}}.$

To the best of the authors knowledge, the following is the only explicit example of which all solutions are oscillatory.

Example 2.24 (Parhi and Padhi [13]). All solutions of

$$y''' - y'' + \left(\frac{1}{1.0000004} + \frac{1}{t}\right)y' - \frac{k}{t^2}y = 0, \quad t \ge 2$$

are oscillatory, where k is a constant.

Theorem 2.25. Let $n \ge 3$. Suppose that for any $\mu \in (0, 1/2)$, each of the the third order ordinary differential equation

$$u''' + G_l(t)u = 0, \quad i \in \{1, 2, \dots, n-1\}, \ n+l \ odd$$
(2.43)

admits an oscillatory solution, where

$$G_{n-1}(t) = \frac{\mu}{(n-3)!} (g(t) - g(g(t)))^{n-3} \left(\frac{g(t)}{t}\right)^2 p(t)$$
(2.44)

and

$$G_{l}(t) = \frac{\mu}{(n-l-2)!.(l-1)!} \left(\int_{t}^{g^{-1}(t)} (s-t)^{n-l-2} p(s) \, ds \right) \\ \times \left(g(t) - g(g(t)) \right)^{l-2} \left(\frac{g(g(t))}{t} \right)^{2}$$
(2.45)

S. PADHI

for $l \in \{1, 2, 3, ..., n-2\}$. Then (1.1) has property A.

Proof. If (1.1) has not property A, then it admits a non-oscillatory solution y(t) such that (1.2) is satisfied for $l \in \{1, 2, 3, \ldots, n-1\}$. We may assume, without any loss of generality, that y(t) > 0 and y(g(t)) > 0 for some $t \ge t_1 > t_0 > \sigma$. Let l = n - 1. Setting $x(t) = y^{(n-3)}(t)$, we see that x(t) > 0, x'(t) > 0, x''(t) > 0 and x'''(t) < 0 for $t \ge t_2 \ge t_1$. For any $\mu \in (0, 1/2)$, there exists a $T_{-\mu} \ge t_2$ such that

$$\frac{x(g(t))}{x(t)} \ge \mu \left(\frac{g(t)}{t}\right)^2$$
(2.46)

for $t \ge T_{\mu}$ (See Theorem 2.2 in [5]). Setting z(t) = x'(t)/x(t) for $t \ge T_{\mu}$, we get

$$z'(t) = \frac{x''(t)}{x(t)} - z^2(t).$$
(2.47)

Further, assuming $u(t) = \exp\left(\int_{T_{\mu}}^{t} z(s) \, ds\right)$ and using (2.46), (2.47) and the inequality

$$y(t) \ge \frac{y^{(n-3)}(t)}{(n-3)!}(t-g(t))^{n-3},$$

we obtain

$$u'''(t) + \frac{\mu}{(n-3)!} (g(t) - g(g(t)))^{n-3} \left(\frac{g(t)}{t}\right)^2 p(t)u(t) \le 0$$

for $t \ge T_{\mu}$. From Lemma 4 in [7], it follows that (2.43) with l = n-1 is disconjugate on $[T_{\mu}, \infty)$, a contradiction.

Next let $l \in \{1, 2, 3, ..., n-2\}$. Putting i = l + 1, k = n and $s = g^{-1}(t) > t_1$ in (2.34), we get

$$y^{(l+1)}(t) + \frac{1}{(n-l-2)!} \Big(\int_t^{g^{-1}(t)} (s-t)^{n-l-2} p(s) \, ds \Big) y(g(t)) \le 0.$$

for $t \ge T \ge t_1$, which further gives, for $t \ge T$

$$y^{(l+1)}(t) + \frac{1}{(n-l-2)! \cdot (l-1)!} \left(\int_{t}^{g^{-1}(t)} (s-t)^{n-l-2} p(s) \, ds \right) \times (g(t) - g(g(t)))^{l-2} y^{(l-2)}(w(t)) \le 0$$
(2.48)

where g(g(t)) = w(t). Let $x_1(t) = y^{(l-2)}(t)$. Then $x_1(t) > 0$, $x'_1(t) > 0$, $x''_1(t) > 0$ and $x''_1(t) < 0$ for $t \ge T$ and hence we can find a $t \ge T_{\mu} > T$ such that

$$\frac{x_1(w(t))}{x_1(t)} \ge \mu \big(\frac{w(t)}{t}\big)^2;$$

that is,

$$\frac{y^{(l-2)}(w(t))}{y^{(l-2)}(t)} \ge \mu \left(\frac{w(t)}{t}\right)^2,\tag{2.49}$$

for $t \ge T_{\mu'}$. Then $z'_1(t) = \frac{x''_1(t)}{x_1(t)} - z_1^2(t)$. Further, setting $v(t) = e^{\left(\int_{T_{\mu'}}^t z_1(s) \, ds\right)}$ and using (2.49),(2.48) gives

$$v'''(t) + \frac{\mu}{(n-l-2)! \cdot (l-1)!} \left(\int_t^{g^{-1}(t)} (s-t)^{n-l-2} p(s) \, ds \right) \\ \times (g(t) - g(g(t)))^{l-2} \left(\frac{w(t)}{t}\right)^2 v(t) \le 0$$

for $t \ge T_{\mu'}$. This in turn implies that (2.43) is disconjugate, by in [7, Lemma 4], a contradiction to the hypothesis of the theorem for the case $l \in \{1, 2, 3, ..., n-2\}$. Hence (1.1) has property A. This completes the proof of the theorem. \Box

Corollary 2.26. Suppose that g(t) < t, $n \ge 3$. If all the conditions of Theorems 2.4 and 2.25 are satisfied, then all solutions of (1.1) are oscillatory.

Example 2.27. Consider

$$y'''(t) + e^{-1}y(t-1) = 0, \quad t \ge 2.$$
 (2.50)

As $\liminf_{t\to\infty} \mu e^{-1}t(t-1)^2 > \frac{2}{3\sqrt{3}}$, then, for every $\mu \in (0, 1/2)$, the equation

$$u''' + \mu e^{-1} \left(\frac{t-1}{t}\right)^2 u = 0, \quad t \ge 2$$

admits an oscillatory solution by Theorem 5.7 of [9]. from Theorem 2.25, it follows that (2.50) has property A. In particular, $y(t) = e^{-t}$ is a solution of (2.50) for $t \ge 2$.

Remark: Consider Equations (2.12) and (2.13). For $0 < \mu < \frac{\sqrt{3}}{82}$, it follows that $\lim_{t\to\infty} t^3 \mu \frac{82}{9t^3} < \frac{2}{\sqrt{3}}$ and hence $u''' + \mu \frac{82}{9t^3}u = 0$ is nonoscillatory, by [9, Theorem 5.7]. Similarly, for $0 < \mu < \frac{4}{189\sqrt{3}}$, the equation $u''' + \mu \frac{63}{4t^3}u = 0$ is nonoscillatory. Hence Corollary 2.26 cannot be applied to (2.12) and (2.13).

Acknowledgements. 1. The author is thankful to the anonymous referee for his/her helpful comments in revising the manuscript to the present form.

2. This work is supported by Department of Science and technology, New Delhi, Govt. of India ,BOYSCAST Programme under Sanction no. 100/IFD/5071/2004-2005 Dated 04.01.2005.

References

- D. D. Bainov and D. P. Mishev; Oscillation Theory for Neutral Differential Equations with Delay, Adam Hilger, New york, 1990.
- [2] P. Das; Oscillation criteria for odd order neutral equations, J. Math. Anal. Appl., 188(1994), 245-257.
- [3] J. M. Dolan; On the relationship between the oscillatory behaviour of a linear third order differential equation and its adjoint, J. Differential Equations, 7(1970), 367-388.
- [4] U. Elias and A. Skerlik; On a conjecture about an integral criterian for oscillation, Arch. Math., 34(1998), 393-399.
- [5] L. Erbe, Q. Kong and B. G. Zhang; Oscillation Theory for Functional Differential Differential Equations, Marcel Dekker Inc. New York, 1995.
- [6] K.Gopalsamy, B. S. Lalli and B. G. Zhang; Oscillation of odd order neutral differential equations, Czech. Math. J. 42(117)(1992), 313-323.
- [7] M. Gregus and M. Gera; Some results in the theory of a third order linear differential equations, Ann. Polonici Math. XLII(1983), 93-102.
- [8] I. Gyori and G. Ladas; Oscillation Theory of Delay Differential Equations, Clarendon Press, Oxford, 1991.
- [9] M.Hanan; Oscillation criteria for third order linear differential equations, Pacific J. math. 11(1961), 919-944.
- [10] I. T. Kiguradze and T. A. Chanturia; Asymptotic Properties of Solutions of Nonautonomous Ordinary Differential Equations, Kluwer Academic Pub., London, 1993.
- [11] R. G. Koplatadze; On oscillatory properties of solutions of functional differential equations, Mem. Differential Equations Math. Phys. 3(19940, 1-179.
- [12] G. S. Ladde, V. Lakshmikantham and B. G. Zhang; Oscillation Theory of Differential Equations with Deviating Arguments, Marcel Dekker, INC. New York and Bassel, 1987.
- [13] N. Parhi and Seshadev Padhi; On oscillatory linear differential equations of third order, Arch.Math.37(2001), No.3, 33-38.

- [14] N. Parhi and Seshadev Padhi; Asymptotic behaviour of solutions of third order delay differential equations, Indian J.Pure and Appl. Math. 33(10) 2002, 1609-1620.
- [15] N. Parhi and Seshadev Padhi; Asymptotic behaviour of solutions of delay differential equations of n-th order, Arch. Math. (BRNO), 37(2001),81-101.
- [16] C. A. Swanson; Comparison and Oscillation Theory of Linear Differential Equations, Academic Press, New York and London, 1968.

DEPARTMENT OF APPLIED MATHEMATICS, BIRLA INSTITUTE OF TECHNOLOGY, MESRA, RANCHI -835 215, INDIA

Current address: Department of Mathematics and Statistics, Mississippi State University, MS-39762, Mississippi State, USA

E-mail address: ses_2312@yahoo.co.in