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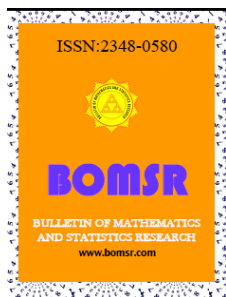
OSCILLATION OF SECOND ORDER NONLINEAR NEUTRAL DELAY DIFFERENTIAL EQUATIONS

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ABSTRACT

Sufficient conditions for oscillation of second order nonlinear neutral delay differential equations of the form

$$\frac{d}{dt} \left\{ \frac{1}{r(t)} \frac{d}{dt} \{m(t)y(t) + p(t)y(t - \tau)\} \right\} + f(t)G(y(t - \sigma)) = 0$$

are obtained, where $r(t), m(t), p(t)$ are positive real valued continuous functions and $f(t) \geq 0$.

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Key Words: Oscillation, Second Order, Neutral Differential Equation.

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1. INTRODUCTION

In this paper we consider the nonlinear neutral delay differential equation

$$\frac{d}{dt} \left\{ \frac{1}{r(t)} \frac{d}{dt} \{m(t)y(t) + p(t)y(t - \tau)\} \right\} + f(t)G(y(t - \sigma)) = 0 \tag{1}$$

where $r(t) \in C([t_0, \infty), (0, \infty)), p(t), f(t) \in C([t_0, \infty), [0, \infty))$.

In the equation (1) if $p(t) = 0$ we get

$$\frac{d}{dt} \left\{ \frac{1}{r(t)} \frac{d}{dt} \{m(t)y(t)\} \right\} + f(t)G(y(t - \sigma)) = 0 \tag{2}$$

which is a delay equation and further if we take $p(t) \equiv 0$ and $\sigma = 0$ in equation (1) we get

$$\frac{d}{dt} \left\{ \frac{1}{r(t)} \frac{d}{dt} \{m(t)y(t)\} \right\} + f(t)G(y(t)) = 0 \tag{3}$$

which is an ordinary differential equation.

The study of behavior of solutions of differential equation (2) has been a subject of interest for several researchers. We mention the works of [1, 2, 10 and 12]. Oscillatory behavior of delay differential equations is extensively studied by several authors [3, 4, 6, 7, 8, and 9].

Now we see some special case of equation (1) ie when $r(t) \equiv 1$ and $G(y(t)) = y(t)$ equation (1) is reduced to

$$\frac{d^2}{dt^2} \{m(t)y(t) + p(t)y(t - \tau)\} + f(t)y(t - \sigma) = 0 \quad (4)$$

if further when $p(t) \equiv 0$, this equation is reduced to

$$\frac{d^2}{dt^2} \{m(t)y(t)\} + f(t)y(t - \sigma) = 0 \quad (5)$$

and to

$$\frac{d^2}{dt^2} \{m(t)y(t)\} + f(t)y(t) = 0 \text{ if } \sigma = 0 \quad (6)$$

and we note that, when $m(t) = 1$, this equation reduces to the equation

$$\frac{d^2}{dt^2} \{y(t)\} + f(t)y(t) = 0 \quad (7)$$

Recently there has been an increasing interest in the study of the oscillation of differential equations e.g. papers [1]-[16]. In particular, differential equations of the form (1) and for special cases when $r(t) \equiv 1$, and $G(y(t)) = y(t)$ is a subject of intensive research.

The oscillation for equation (7) has been discussed by many authors. Here we have some interesting results

(i) Jiqin Deng [6]: If for large $t \in R$,

$$\int_t^\infty f(s) ds \geq \frac{\alpha_0}{t} \text{ where } \alpha_0 > \frac{1}{4}$$

then equation (7) is oscillatory.

(ii) CH.G.Philos [10]: Let n be an integer with $n \geq 3$ and ρ be a positive continuously differentiable function on the interval $[t_0, \infty)$ such that

$$\lim_{t \rightarrow \infty} \sup \frac{1}{t^{n-1}} \int_{t_0}^t \frac{(t-s)^{n-3}}{\rho(s)} [(n-1)\rho(s) - (t-s)\rho'(s)]^2 ds < \infty$$

Then (7) is oscillatory if

$$\lim_{t \rightarrow \infty} \sup \frac{1}{t^{n-1}} \int_{t_0}^t (t-s)^{n-1} \rho(s) f(s) ds = \infty$$

Motivated by some of these works, we present oscillation criteria under particular type of integral conditions

By a solution of equation (1) we mean a function $y(t) \in C([T_y, \infty))$ where $T_y \geq t_0$ which satisfies (1) on $[T_y, \infty)$. We consider only those solutions of $y(t)$ of (1) which satisfy $\text{Sup} \{ |y(t)| : t \geq T \} > 0$ for all $T \geq T_y$ and assume that (1) possesses such solutions.

A solution of equation (1) is called oscillatory if it has arbitrary large zeros on $[T_y, \infty)$; otherwise it is called nonoscillatory. Equation (1) is said to be oscillatory if all its solutions oscillate. Unless otherwise stated, when we write a functional inequality, it will be assumed to hold for sufficiently large t in our subsequent discussion.

2. MAIN RESULTS

We need the following in our discussion

$$(H_1) : r(t) \in C([t_0, \infty), R), \quad r(t) > 0$$

$$(H_2) : f(t) \in C([t_0, \infty), R), \quad f(t) > 0$$

$$(H_3) : p(t) \in C(t_0, \infty), R) \text{ and } 0 \leq p(t) \leq 1$$

$$(H_4) : G(u) \in C(R, R) \text{ and } uG(u) > 0, \quad u \neq 0$$

$$(H_5) : \text{There exists } q \in C([t_0, \infty), [0, \infty)) \text{ and } f(t)G(x) \geq q(t)x$$

$$(H_6) : m(t - \tau) > p(t)$$

We set

$$z(t) = m(t)y(t) + p(t)y(t - \tau) \tag{8}$$

and we have the following lemma

Lemma 2.1 Assume that there exists $T \in [t_0, \infty)$, sufficiently large such that

$$z(t) > 0, \quad z'(t) > 0, \quad \left(\frac{1}{r(t)} z'(t) \right)' < 0, \quad t \in [T, \infty)$$

Then

$$\frac{z(t - \sigma)}{z(t)} \geq \frac{\int_T^{t-\sigma} r(s) ds}{\int_T^t r(s) ds}$$

The details of the proof are omitted.

Now we present the oscillation criteria

Theorem 2.2

Assume that conditions $(H_1) - (H_6)$ are satisfied and

Let $B_k = \{u \in C^1[s_k, t_k] : u(t) \neq 0, u(s_k) = u(t_k) = 0\}, k = 1, 2.$ If there exists a function $u \in B_k, \beta(t) \in C^1([t_0, \infty), (0, \infty)),$ and $\alpha(t) \in C^1([t_0, \infty), R)$ such that for $k=1, 2,$

$$J_k(u, \beta, \alpha) = \int_{s_k}^{t_k} \left\{ \beta(t) \left[u^2(t) \left(\frac{1}{m(t - \sigma)} q(t) \left\{ 1 - p(t - \sigma) \right\} \frac{\int_T^{t-\sigma} r(s) ds}{\int_T^t r(s) ds} + \frac{1}{r(t)} \alpha^2(t) - \left\{ \frac{1}{r(t)} \alpha(t) \right\}' \right) - \frac{1}{r(t)} \left(u'(t) + \frac{u(t)\beta'(t)}{2\beta(t)} + u(t)\alpha(t) \right)^2 \right] \right\} dt > 0$$

Then every solution of equation (1) is oscillatory.

Proof: Suppose to the contrary. And let $y(t)$ be a nonoscillatory solution of equation (1). Without loss of generality we may assume that $y(t)$ is eventually positive. From (H_5) and (1) we have

$$\frac{d}{dt} \left\{ \frac{1}{r(t)} \frac{d}{dt} \{m(t)y(t) + p(t)y(t-\tau)\} \right\} = -f(t)G(y(t-\sigma))$$

$$\frac{d}{dt} \left\{ \frac{1}{r(t)} \frac{d}{dt} \{m(t)y(t) + p(t)y(t-\tau)\} \right\} \leq -q(t)y(t-\sigma) \tag{9}$$

Further we obtain that

$$m(t)y(t) = z(t) - p(t)y(t-\tau)$$

$$m(t-\sigma)y(t-\sigma) = z(t-\sigma) - p(t-\sigma)y(t-\sigma-\tau)$$

$$m(t-\sigma)y(t-\sigma) \geq z(t-\sigma) - p(t-\sigma)y(t-\sigma)$$

$$m(t-\sigma)y(t-\sigma) \geq [1 - p(t-\sigma)]z(t-\sigma)$$

$$y(t-\sigma) \geq \frac{1}{m(t-\sigma)} [1 - p(t-\sigma)]z(t-\sigma) \tag{10}$$

From (9) and (10) we have

$$\frac{d}{dt} \left\{ \frac{1}{r(t)} \frac{d}{dt} \{m(t)y(t) + p(t)y(t-\tau)\} \right\} \leq -\frac{1}{m(t-\sigma)} q(t)[1 - p(t-\sigma)]z(t-\sigma) \tag{11}$$

From **Lemma 2.1** we have

$$z(t-\sigma) \geq \frac{\int_T^{t-\sigma} r(s)ds}{\int_T^t r(s)ds} z(t)$$

$$-z(t-\sigma) \leq -\frac{\int_T^{t-\sigma} r(s)ds}{\int_T^t r(s)ds} z(t) \tag{12}$$

Substituting (12) in (11) we get

$$\frac{d}{dt} \left\{ \frac{1}{r(t)} \frac{d}{dt} \{m(t)y(t) + p(t)y(t-\tau)\} \right\} \leq -\frac{1}{m(t-\sigma)} q(t)[1 - p(t-\sigma)] \frac{\int_T^{t-\sigma} r(s)ds}{\int_T^t r(s)ds} z(t) \tag{13}$$

Define

$$\omega(t) = -\beta(t) \left[\frac{\frac{1}{r(t)} z'(t)}{z(t)} + \frac{1}{r(t)} \alpha(t) \right] \tag{14}$$

$$\omega'(t) = -\beta'(t) \left[\frac{\frac{1}{r(t)} z'(t)}{z(t)} + \frac{1}{r(t)} \alpha(t) \right] - \beta(t) \left[\frac{\frac{1}{r(t)} z'(t)}{z(t)} + \frac{1}{r(t)} \alpha(t) \right]'$$

$$\omega'(t) = -\beta'(t) \left[\frac{\frac{1}{r(t)} z'(t)}{z(t)} + \frac{1}{r(t)} \alpha(t) \right] - \beta(t) \left[\frac{\frac{1}{r(t)} z'(t)}{z(t)} \right]' - \beta(t) \left[\frac{1}{r(t)} \alpha(t) \right]'$$

$$\omega'(t) = -\beta'(t) \left[\frac{\frac{1}{r(t)} z'(t)}{z(t)} + \frac{1}{r(t)} \alpha(t) \right] - \beta(t) \left[\frac{z(t) \left\{ \frac{1}{r(t)} z'(t) \right\}' - \left\{ \frac{1}{r(t)} z'(t) \right\} z'(t)}{z^2(t)} \right] - \beta(t) \left[\frac{1}{r(t)} \alpha(t) \right]'$$

$$\omega'(t) = -\beta'(t) \left[\frac{\frac{1}{r(t)} z'(t)}{z(t)} + \frac{1}{r(t)} \alpha(t) \right] - \beta(t) \left[\frac{\left\{ \frac{1}{r(t)} z'(t) \right\}'}{z(t)} \right] + \beta(t) \left[\frac{\left\{ \frac{1}{r(t)} z'(t) \right\} z'(t)}{z^2(t)} \right] - \beta(t) \left[\frac{1}{r(t)} \alpha(t) \right]'$$
(15)

$$\omega'(t) = \beta'(t) \left[\frac{\omega(t)}{\beta(t)} \right] - \beta(t) \left[\frac{\left\{ \frac{1}{r(t)} z'(t) \right\}'}{z(t)} \right] + \beta(t) \left[\frac{\frac{1}{r(t)} \{z'(t)\}^2}{z^2(t)} \right] - \beta(t) \left[\frac{1}{r(t)} \alpha(t) \right]'$$
(16)

from (14) we have

$$\frac{\omega(t)}{-\beta(t)} = \left[\frac{\frac{1}{r(t)} z'(t)}{z(t)} + \frac{1}{r(t)} \alpha(t) \right]$$

$$\frac{\omega(t)}{-\beta(t)} - \frac{1}{r(t)} \alpha(t) = \frac{\frac{1}{r(t)} z'(t)}{z(t)}$$

$$r(t) \left[\frac{\omega(t)}{-\beta(t)} - \frac{1}{r(t)} \alpha(t) \right] = \frac{z'(t)}{z(t)}$$

i.e. $\frac{z'(t)}{z(t)} = r(t) \left[\frac{\omega(t)}{-\beta(t)} - \frac{1}{r(t)} \alpha(t) \right]$

$$\left\{ \frac{z'(t)}{z(t)} \right\}^2 = \left[\frac{\omega(t)r(t)}{-\beta(t)} - \alpha(t) \right]^2$$

$$\left\{ \frac{z'(t)}{z(t)} \right\}^2 = \frac{\omega^2(t)r^2(t)}{\beta^2(t)} + \alpha^2(t) + 2 \frac{\omega(t)r(t)}{\beta(t)} \cdot \alpha(t)$$
(17)

Substituting (13) and (17) in (16) we get

$$\omega'(t) \geq \frac{\beta'(t)}{\beta(t)} \omega(t) + \beta(t) \left[\frac{1}{m(t-\sigma)} q(t)[1-p(t-\sigma)] \frac{\int_t^{t-\sigma} r(s) ds}{\int_T^t r(s) ds} \right] \tag{18}$$

$$\begin{aligned} &+ \beta(t) \frac{1}{r(t)} \left[\frac{\omega^2(t)r^2(t)}{\beta^2(t)} + \alpha^2(t) + 2 \frac{\omega(t)r(t)}{\beta(t)} \alpha(t) \right] - \beta(t) \left[\frac{1}{r(t)} \alpha(t) \right]' \\ \omega'(t) \geq &\beta(t) \left\{ \left[\frac{1}{m(t-\sigma)} q(t)[1-p(t-\sigma)] \frac{\int_t^{t-\sigma} r(s) ds}{\int_T^t r(s) ds} \right] + \left\{ \frac{1}{r(t)} \alpha^2(t) \right\} - \left[\frac{1}{r(t)} \alpha(t) \right]' \right\} \\ &+ \left\{ \frac{\beta'(t)}{\beta(t)} + 2\alpha(t) \right\} \omega(t) + \left\{ \frac{r(t)}{\beta(t)} \right\} \omega^2(t) \end{aligned} \tag{19}$$

Let $u \in B_1$ be given as in the hypothesis. Multiplying (19) by u^2 and integrating the resulting inequality from s_1 to t_1 we have

$$\begin{aligned} &\int_{s_1}^{t_1} u^2(t) \omega'(t) dt \geq \\ &\int_{s_1}^{t_1} u^2 \beta(t) \left\{ \left[\frac{1}{m(t-\sigma)} q(t)[1-p(t-\sigma)] \frac{\int_t^{t-\sigma} r(s) ds}{\int_T^t r(s) ds} \right] + \left\{ \frac{1}{r(t)} \alpha^2(t) \right\} - \left[\frac{1}{r(t)} \alpha(t) \right]' \right\} dt \\ &+ \int_{s_1}^{t_1} u^2 \left\{ \frac{\beta'(t)}{\beta(t)} + 2\alpha(t) \right\} \omega(t) dt + \int_{s_1}^{t_1} u^2 \left\{ \frac{r(t)}{\beta(t)} \right\} \omega^2(t) dt \end{aligned} \tag{20}$$

Integrating (20) by parts and using the fact that $u(s_1) = u(t_1) = 0$ we deduce that

$$\begin{aligned} &-\int_{s_1}^{t_1} 2u(t)u'(t)\omega(t) dt \geq \\ &\int_{s_1}^{t_1} u^2 \beta(t) \left\{ \left[\frac{1}{m(t-\sigma)} q(t)[1-p(t-\sigma)] \frac{\int_t^{t-\sigma} r(s) ds}{\int_T^t r(s) ds} \right] + \left\{ \frac{1}{r(t)} \alpha^2(t) \right\} - \left[\frac{1}{r(t)} \alpha(t) \right]' \right\} dt \\ &+ \int_{s_1}^{t_1} u^2 \left\{ \frac{\beta'(t)}{\beta(t)} + 2\alpha(t) \right\} \omega(t) dt + \int_{s_1}^{t_1} u^2 \left\{ \frac{r(t)}{\beta(t)} \right\} \omega^2(t) dt \end{aligned}$$

$$\int_{s_1}^{t_1} u^2 \left\{ \frac{r(t)}{\beta(t)} \right\} \omega^2(t) dt + 2u\omega(t) \left[u' + u \left(\frac{\beta'(t)}{2\beta(t)} + \alpha(t) \right) \right] dt$$

$$+ \int_{s_1}^{t_1} u^2 \beta(t) \left\{ \left[\frac{1}{m(t-\sigma)} q(t) [1-p(t-\sigma)] \frac{\int_t^{t-\sigma} r(s) ds}{\int_T^t r(s) ds} \right] + \left\{ \frac{1}{r(t)} \alpha^2(t) \right\} - \left[\frac{1}{r(t)} \alpha(t) \right] \right\} dt \leq 0$$

Hence

$$\int_{s_1}^{t_1} u^2 \beta(t) \left\{ \left[\frac{1}{m(t-\sigma)} q(t) [1-p(t-\sigma)] \frac{\int_t^{t-\sigma} r(s) ds}{\int_T^t r(s) ds} \right] + \left\{ \frac{1}{r(t)} \alpha^2(t) \right\} - \left[\frac{1}{r(t)} \beta(t) \right] \right\} dt$$

$$+ \left\{ \int_{s_1}^{t_1} u(t)\omega(t) \frac{\sqrt{r(t)}}{\sqrt{\beta(t)}} + \frac{\sqrt{\beta(t)}}{\sqrt{r(t)}} \left[u' + u \frac{\beta'(t)}{2\beta(t)} + u\alpha(t) \right] \right\}^2 dt - \frac{\beta(t)}{r(t)} \left[u' + u \frac{\beta'(t)}{\beta(t)} + u\alpha(t) \right]^2 dt \leq 0$$

which is equivalent to

$$\left\{ \int_{s_1}^{t_1} u(t)\omega(t) \frac{\sqrt{r(t)}}{\sqrt{\beta(t)}} + \frac{\sqrt{\beta(t)}}{\sqrt{r(t)}} \left[u' + u \frac{\beta'(t)}{2\beta(t)} + u\alpha(t) \right] \right\}^2 dt + J_1(u, \beta, \alpha) \leq 0 \tag{21}$$

where $J_1(u, \beta, \alpha)$ is as in **Theorem 2.2**. Since $J_1(u, \beta, \alpha) > 0$, inequality (21) yields

$$\left\{ \int_{s_1}^{t_1} u(t)\omega(t) \frac{\sqrt{r(t)}}{\sqrt{\beta(t)}} + \frac{\sqrt{\beta(t)}}{\sqrt{r(t)}} \left[u' + u \frac{\beta'(t)}{2\beta(t)} + u\alpha(t) \right] \right\}^2 dt \leq -J_1(u, \beta, \alpha) < 0$$

which is a contradiction. Hence $y(t)$ is oscillatory.

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