

Oscillation Solutions to Third Order Half-linear Neutral Differential Equations with “Maxima”

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Abstract

In this paper, we study the oscillation of solutions to third-order half-linear neutral differential equations with "maxima"

$$\left(a(t) \left((x(t) + p(t)x(\sigma(t)))^\alpha \right)' + q(t) \max_{[\tau(t), t]} x^\alpha(s) = 0, t \geq t_0 \geq 0 \right)$$

where α is the ratio of odd positive integers and $\int_{t_0}^t a^{\frac{1}{\alpha}}(t) dt = \infty$.

Examples are given to illustrate the main results.

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1. Introduction

In this paper, we study the oscillation of solutions to the third-order differential equations with “maxima” of the form.

$$\left(a(t) \left((x(t) + p(t)x(\sigma(t)))^\alpha \right)' + q(t) \max_{[\tau(t), t]} x^\alpha(s) = 0, t \geq t_0 \geq 0. \quad (1.1) \right)$$

We assume the following conditions:

(C₁) $a(t), p(t), q(t), \tau(t)$ and $\sigma(t)$ are in $C([0, \infty])$;

$a(t), p(t), q(t), \tau(t)$ and $\sigma(t)$ are positive functions; α is the quotient of odd positive integers;

(C₂) there is a constant p such that $0 \leq p(t) \leq p < 1$; the delay arguments satisfy $\tau(t) \leq t, \sigma(t) \leq t, \lim_{t \rightarrow \infty} \tau(t) = \lim_{t \rightarrow \infty} \sigma(t) = \infty$;

(C₃) $a(t)$ is positive and nonincreasing for all $t \geq t_0$ and $\int_{t_0}^t a^{-\frac{1}{\alpha}}(s) ds \rightarrow \infty$ as $t \rightarrow \infty$.

By a solution of equation (1.1) we mean a continuous function $x(t) \in C^2([T_x, \infty))$, $T_x \geq t_0$, which has the property $(a(t)(z(t)))^\alpha$ are continuously differentiable and $x(t)$ satisfies the equation (1.1) on $[T_x, \infty)$ and $z(t) = (x(t) + p(t)x(\sigma(t)))$. We consider only those solutions $x(t)$ of equation (1.1) which satisfy $\sup\{|x(t)| : t \geq T_x\} > 0$ for all $t \geq T_x$. A solution $x(t)$ of equation (1.1) is called oscillatory if it has arbitrary large zeros $[T_x, \infty)$, otherwise it is called nonoscillatory.

In the last few years, the qualitative theory of differential equations with “maxima” received very little attention even though such equations often arise in the problem of automatic regulation of various real system, see for example [2, 15]. The oscillatory behavior of solutions of differential equations with “maxima” are discussed in [3-7, 12, 13], and the references cited therein.

In [8], the authors obtained some sufficient conditions for the equation of the type (1.1) without maxima. In this paper, we extend the results of [1] to equation with maxima. Here we follow the same strategy as in [1], but with new estimates in Lemma 2.3, 2.4 and 2.5. Motivated by this observation, in this paper, we present some sufficient conditions for the oscillation of all solutions of equation (1.1).

In Section 2, we obtain criteria for the oscillation of all solutions of equation (1.1) and in Section 3 we present some examples to illustrate the main results.

Remark 1.1. All functional inequalities considered in this paper are assumed to hold eventually, that is they are satisfied for all t large enough.

Remark 1.2. Without loss of generality we can deal only with the positive solution of equation (1.1), since the proof for the negative solution is similar.

2. Oscillation Results

In this section, we obtain an oscillatory criterion for equation (1.1). For a solution $x(t)$ of (1.1) we define the corresponding function $z(t)$ by

$$z(t) = x(t) + p(t)x(\sigma(t)). \quad (2.1)$$

To obtain sufficient conditions for the oscillation of solutions of equation (1.1), we need the following lemmas.

Lemma 2.1. Let $x(t)$ be a positive solution of equation (1.1), then there are only the following two cases for $z(t)$ defined in (2.1) hold:

- (I) $z(t) > 0, z'(t) > 0$ and $z''(t) > 0$;
- (II) $z(t) > 0, z'(t) < 0$ and $z''(t) > 0$ for $t \geq t_1 \geq t_0$;

where t_1 is sufficiently large.

The proof of the lemma is found in [8].

Lemma 2.2. Let $x(t)$ be a positive solution of equation (1.1) and let the corresponding $z(t)$ satisfy Lemma 2.1 (II). If

$$\int_{t_0}^{\infty} \int_v^{\infty} \left(\frac{1}{a(u)} \int_u^{\infty} q(s) ds \right)^{1/\alpha} dudv = \infty \tag{2.2}$$

$$\text{then } \lim_{t \rightarrow \infty} x(t) = \lim_{t \rightarrow \infty} z(t) = 0.$$

Proof. The proof is similar to that of in [8] and hence the details are omitted.

Lemma 2.3 Assume that $u(t) > 0, u'(t) \geq 0, u''(t) \leq 0$, on $[t_0, \infty)$. Then for each $l \in (0,1)$ there exists a $T_l \geq t_0$ such that

$$\frac{u(\tau(t))}{A(\tau(t))} \geq l \frac{u(t)}{A(t)} \text{ for } t \geq T_l.$$

Lemma 2.4. Assume that $z(t) > 0, z'(t) > 0, z''(t) > 0, z'''(t) \leq 0$, on $[T_l, \infty)$. Then

$$\frac{z(t)}{z'(t)} \geq \frac{a^{1/\alpha(t)A(t)}}{2} \text{ for } t \geq T_l.$$

The proofs of Lemma 2.3 and Lemma 2.4 are found in [8].

Lemma 2.5. The function $x(t)$ is a negative solutions of equation (1.1) if and only if $-x(t)$ is a positive solution of the equation

$$\left(a(t) \left(\left(x(t) + p(t)x(\sigma(t)) \right) \right)^\alpha \right)' + q(t) \min_{[\tau(t), t]} x^\beta(s) = 0. \tag{2.3}$$

Proof. The assertion can be verified easily.

Lemma 2.6 Assume that

$$z'(t) > 0, z''(t) > 0, (a(t)(z''(t))^\alpha)' \leq 0 \text{ on } [T_l, \infty). \text{ Then}$$

$$\frac{A(t)z''(t)}{A'(t)z'(t)} \leq 1, \text{ for } t \geq T_l.$$

Proof. The proof is found in [8].

Now, we present the main results. For simplicity we introduce the following notations:

$$P = \lim_{t \rightarrow \infty} \inf A^\alpha(t) \int_t^\infty P_l(s) ds,$$

$$Q = \lim_{t \rightarrow \infty} \sup \frac{1}{A(t)} \int_{t_0}^t A^{\alpha+1}(s) P_l(s) ds$$

where

$$P_l(s) = l^\alpha \max_{[\tau(t), t]} (1 - p(s))^\alpha q(s) a(\tau(t)) \left(\frac{A(\tau(s))}{A(s)} \right)^\alpha \left(\frac{A(\tau(s))}{2} \right)^\alpha \quad (2.4)$$

with $l \in (0,1)$ arbitrarily chosen and T_l large enough. Moreover for $z(t)$ satisfying case (I) of Lemma 2.1, we define

$$w(t) = a(t) \left(\frac{z''(t)}{z(t)} \right)^\alpha, \quad (2.5)$$

$$r = \lim_{t \rightarrow \infty} \inf A^\alpha(t) w(t),$$

and

$$R = \lim_{t \rightarrow \infty} \sup A^\alpha(t) w(t). \quad (2.6)$$

Theorem 2.1. Assume that condition (2.2) holds. If

$$P = \lim_{t \rightarrow \infty} \inf A^\alpha(t) \int_t^\infty P_l(s) ds > \frac{\alpha^\alpha}{(\alpha+1)^{\alpha+1}}, \quad (2.7)$$

then $x(t)$ is either oscillatory or $\lim_{t \rightarrow \infty} x(t) = 0$.

Proof. Assume that $x(t)$ is a nonoscillatory solution of equation(1.1). We can assume without loss of generality that $x(t)$ is positive and the corresponding function $z(t)$ satisfies Case(I) of Lemma 2.1.

First note that

$$x(t) = z(t) - p(t)x(\sigma(t)) \geq (1 - p(t))z(t) \quad (2.8)$$

or

$$\max_{[\tau(t), t]} x^\alpha(s) \geq z^\alpha(t) \max_{[\tau(t), t]} (1 - p(s))^\alpha.$$

Using the above inequality in equation(1.1) we obtain

$$\left(a(t) \left(\frac{z''(t)}{z(t)} \right)^\alpha \right) + q(t) \max_{[\sigma(t), t]} (1 - p(s))^\alpha z^\alpha(t) \leq 0. \quad (2.9)$$

From the definition of $w(t)$ we see that $w(t) > 0$ and from (1.1) we have

$$w'(t) \leq \frac{-q(t)z^\alpha(\tau(t)) \max_{[\tau(t), t]} (1-p(s))^\alpha}{(z'(t))^\alpha} - \frac{\alpha}{a^{1/\alpha}(t)} w^{\frac{\alpha+1}{\alpha}}(t). \quad (2.10)$$

From Lemma 2.3 with $u(t) = z'(t)$, we have,

$$\frac{1}{z'(t)} \geq l \frac{A(\tau(t))}{A(t)} \frac{1}{z'(\tau(t))}, \quad t \geq T_l$$

where, l is the same as in $P_l(t)$. Now (2.10) becomes

$$w'(t) \leq -q(t) l^\alpha \left(\frac{A(\tau(t))}{A(t)} \right)^\alpha \frac{z^\alpha(\tau(t))}{(z^\alpha(\tau(t)))^\alpha} \max_{[\tau(s), s]} (1 - p(s))^\alpha$$

$$-\frac{\alpha}{a^{1/\alpha}(t)}w^{\frac{\alpha+1}{\alpha}}(t).$$

Using the fact from Lemma 2.4 that $z(t) \geq \frac{a^{1/\alpha}A(t)}{2}z'(t)$, we have

$$w'(t) + P_l(t) + \frac{\alpha}{a^{1/\alpha}(t)}w^{\frac{\alpha+1}{\alpha}}(t) \leq 0 \tag{2.11}$$

Since $P_l(t) > 0$ and $w(t) > 0$ for $t \geq T_l$, it follows that $w'(t) \leq 0$ and

$$-\left(\frac{w'(t)}{\alpha w^{\frac{\alpha+1}{\alpha}}(t)}\right) > \frac{1}{a^{1/\alpha}(t)}, \text{ for } t \geq T_l \tag{2.12}$$

This implies that

$$\left(\frac{1}{w^{1/\alpha}(t)}\right)' > \frac{1}{a^{1/\alpha}(t)}. \tag{2.13}$$

Integrating the last inequality from T_l to t , and using that

$$w^{-1/\alpha}(T_l) > 0, \text{ we obtain} \tag{2.14}$$

$$w(t) < \frac{1}{\left(\int_{T_l}^t a^{-\frac{1}{\alpha}}(s)ds\right)^\alpha},$$

which in view of (C_3) implies that $\lim_{t \rightarrow \infty} w(t) = 0$. On the other hand, from the definition of $w(t)$, and Lemma 2.5, we see that

$$A^\alpha(t)w(t) = a(t) \left(\frac{A(t)z''(t)}{z'(t)}\right)^\alpha = \left(\frac{A(t)z''(t)}{A'(t)z'(t)}\right)^\alpha \leq 1^\alpha. \tag{2.15}$$

Then

$$0 \leq r \leq R \leq 1. \tag{2.16}$$

Now, let $\varepsilon > 0$, then from the definitions of P and r we can pick $t_2 \in [T_l, \infty)$ sufficiently large that

$$A^\alpha \int_t^\infty P_l(s)ds \geq P - \varepsilon,$$

and

$$A^\alpha(t)w(t) \geq r - \varepsilon, \text{ for } t \geq t_2,$$

Integrating (2.11) from t to ∞ and using $\lim_{t \rightarrow \infty} w(t) = 0$, we have

$$w(t) \geq \int_t^\infty P_l(s)ds + \alpha \int_t^\infty \frac{w^{1+1/\alpha}(s)}{a^{1/\alpha}(s)} ds, \text{ for } t \geq t_2. \tag{2.17}$$

Assume $P = \infty$, then from (2.17), we have

$$A^\alpha(t)w(t) \geq A^\alpha(t) \int_t^\infty P_l(s)ds.$$

Taking the limit infimum on both sides at $t \rightarrow \infty$, we get in view of (2.16) that $1 \geq r \geq \infty$. This is a contradiction. Next assume that $P < \infty$. Now from (2.17) and the fact $a'(t) \leq 0$, we have

$$\begin{aligned} A^\alpha(t)w(t) &\geq A^\alpha(t) \int_t^\infty P_l(s)ds + \alpha A^\alpha(t) \int_t^\infty \frac{A^{\alpha+1}(s)w^{\frac{\alpha+1}{\alpha}}(s)}{A^{\alpha+1}(s)a^{1/\alpha}(s)} ds \\ &\geq (P -) + (r -)^{1+\frac{1}{\alpha}} A^\alpha \int_t^\infty \frac{\alpha A'(s)}{A^{\alpha+1}(s)} ds \end{aligned}$$

and so

$$A^\alpha(t)w(t) \geq (P -) + (r -)^{1+\frac{1}{\alpha}}.$$

Taking the limit infimum on both sides at $t \rightarrow \infty$, we get,

$$r \geq (P -) + (r -)^{1+\frac{1}{\alpha}}.$$

Since > 0 is arbitrary, we obtain

$$P \leq r - r^{1+\frac{1}{\alpha}}.$$

Using the inequality,

$$Bu - Du^{\frac{\alpha+1}{\alpha}} \leq \frac{\alpha^\alpha}{(\alpha+1)^{\alpha+1}} \frac{B^{\alpha+1}}{A^\alpha}$$

with $B = D = 1$, we get

$$P \leq \frac{\alpha^\alpha}{(\alpha+1)^{\alpha+1}}$$

which Contradicts (2.7). This completes the proof.

From Theorem 2.1 we have the following corollary.

Corollary 2.1. Assume that (2.2) holds. if

$$\begin{aligned} \liminf_{t \rightarrow \infty} A^\alpha(t) \int_t^\infty q(s) \max_{[\tau(t), t]} (1 - p(s))^\alpha a(\tau(s)) \frac{A(\tau(s))^{2\alpha}}{A^\alpha} ds \\ > \frac{(2\alpha)^\alpha}{l^\alpha} \frac{\alpha^\alpha}{(\alpha+1)^{\alpha+1}}. \end{aligned} \quad (2.18)$$

then every solution of equation (1.1) is either oscillatory or $\lim_{t \rightarrow \infty} x(t) = 0$.

Theorem 2.2. Assume that condition (2.2) holds. If

$$P + Q > 1, \quad (2.19)$$

then every solution of equation (1.1) is either oscillatory or satisfies $\lim_{t \rightarrow \infty} x(t) = 0$.

Proof. Suppose $x(t)$ to be a nonoscillatory solution of equation (1.1) and since $-x(t)$ is also a solution, we can assume without loss of generality that $x(t)$ is positive. Let the corresponding function $z(t)$ satisfies case(I) of Lemma 2.1.

Proceeding as in the proof of Theorem 2.1, we obtain (2.11). Now multiply (2.11) by $A^{\alpha+1}(t)$, and integrating from t_2 to t ($t \geq t_2$), we get

$$\int_{t_2}^t A^{\alpha+1}(s)w'(s)ds \leq - \int_{t_2}^t A^{\alpha+1}(s)P_l(s)ds - \alpha \int_{t_2}^t \frac{(A^\alpha(s)w(s))^{\frac{\alpha+1}{\alpha}}}{a^{1/\alpha}(s)} ds. \tag{2.20}$$

Using integration by parts, we obtain

$$A^{\alpha+1}(t)w(t) \leq A^{\alpha+1}(t_2)w(t_2) - \int_{t_2}^t A^{\alpha+1}(s)P_l(s)ds - \alpha \int_{t_2}^t \frac{(A^\alpha(s)w(s))^{\frac{\alpha+1}{\alpha}}}{a^{1/\alpha}(s)} ds + \int_{t_2}^t w(s)(A^{\alpha+1}(s))' ds.$$

Hence

$$A^{\alpha+1}(t)w(t) \leq A^{\alpha+1}(t_2)w(t_2) - \int_{t_2}^t A^{\alpha+1}(s)P_l(s)ds + \int_{t_2}^t \left[\frac{(\alpha + 1)A^\alpha(s)w(s)}{a^{1/\alpha}(s)} - \frac{\alpha(A^\alpha(s)w(s))^{\frac{\alpha+1}{\alpha}}}{a^{1/\alpha}(s)} \right] ds.$$

Using the inequality

$$Bu - Du^{\frac{\alpha+1}{\alpha}} \leq \frac{\alpha^\alpha}{(\alpha + 1)^{\alpha+1}} \cdot \frac{B^{\alpha+1}}{D^\alpha},$$

with

$$u(t) = A^\alpha(t)w(t),$$

and positive constants,

$$D = \frac{\alpha}{a^{1/\alpha}(t)} \text{ and } B = \frac{\alpha + 1}{a^{1/\alpha}(t)},$$

we get,

$$A^{\alpha+1}(t)w(t) \leq A^{\alpha+1}(t_2)w(t_2) - \int_{t_2}^t A^{\alpha+1}(s)P_l(s)ds + A(t) - A(t_2). \tag{2.21}$$

It follows from

$$A^\alpha(t)w(t) \leq \frac{1}{A(t)} A^{\alpha+1}(t_2)w(t_2) - \frac{1}{A(t)} \int_{t_2}^t A^{\alpha+1}(s)P_l(s)ds + 1 - \frac{A(t_2)}{A(t)}.$$

Taking limit supreme on both sides as $t \rightarrow \infty$ we obtain $R \leq -Q + 1$. Combining this with the inequality (2.16) we get

$$P + Q \leq 1. \tag{2.23}$$

This is a contradiction. If $z(t)$ satisfies condition (2.2) then by Lemma 2.1 of case (II) we have $\lim_{t \rightarrow \infty} x(t) = 0$. This completes the proof.

From Theorem 2.2 we have the following corollary.

Corollary 2.2. Assume that (2.2) holds and $a'(t) \leq 0$ for all $t \geq t_0$. Let $x(t)$ be a solution of equation (1.1). If

$$Q = \lim_{t \rightarrow \infty} \sup \frac{1}{A(t)} \int_{t_0}^t A^{\alpha+1}(s) P_l(s) ds > 1, \quad (2.24)$$

then every solution of equation (1.1) is either oscillatory or $\lim_{t \rightarrow \infty} x(t) = 0$.

3. Examples

In this section we present some examples to illustrate the main results.

Example 3.1. Consider the differential equation

$$\left(\frac{1}{t^3} \left(\left(x(t) + \frac{1}{3} x(t/2) \right) \right)' \right)' + \frac{1500}{27t^{10}} \max_{[t/2, t]} x^3(s) = 0, t \geq 1. \quad (3.1)$$

One can easily verify that all conditions of Theorem 2.1 are satisfied and hence every solution of equation (1.1) is oscillatory. In fact $x(t) = \frac{1}{t}$ is one such solution of equation (3.1).

Example 3.2. Consider the differential equation

$$\left(\frac{1}{t} \left(\left(x(t) + \frac{1}{3} x(t/3) \right) \right)' \right)' + \frac{8}{3t^2} \max_{[t/3, t]} x(s) = 0, t \geq 1. \quad (3.2)$$

One can easily verify that all conditions of Theorem 2.2 are satisfied and hence every solution of equation (1.1) is oscillatory. In fact $x(t) = \frac{1}{t}$ is one such solution of equation (3.2).

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