

## COMPARISON THEOREMS AND OSCILLATION CRITERIA FOR DIFFERENTIAL EQUATIONS WITH SEVERAL DELAYS\*

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First, in this paper, we establish the equivalence of the oscillation of the differential equations with several delays of the form:

$$x'(t) + \sum_{i=1}^m p_i(t)x(t-\tau_i) = 0 \text{ for } t \geq t_0$$

and the second-order differential equations without delay of the form:

$$y''(t) + \frac{2em}{m} \sum_{i=1}^m \left[ p_i(t) - \frac{1}{em\tau_i} \right] y(t) = 0 \text{ for } t \geq t_0,$$

where  $p_i(t) \in C([t_0, \infty), \mathbb{R}^+)$  and  $\tau_i > 0$  for  $i = 1, \dots, m$ . Next, we obtain some "sharp" conditions for oscillation and nonoscillation of the first equation.

**Key Words :** Oscillation; Nonoscillation; Differential Equations; Equivalence

### INTRODUCTION

Consider the differential equations with several delays of the form:

$$x'(t) + \sum_{i=1}^m p_i(t)x(t-\tau_i) = 0 \text{ for } t \geq t_0, \quad \dots (1)$$

and the second-order differential equations without delay of the form:

$$y''(t) + \frac{2em}{m} \sum_{i=1}^m \left[ p_i(t) - \frac{1}{em\tau_i} \right] y(t) = 0 \text{ for } t \geq t_0, \quad \dots (2)$$

where  $p_i(t) \in C([t_0, \infty), \mathbb{R}^+)$  and  $\tau_i > 0$  for  $i = 1, \dots, m$ .

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By a *solution* of eq (1), we mean a function  $x(t)$  which is defined for  $t \geq t_0 \bar{z}$ , where  $\bar{z} := \max \{ \tau_1, \dots, \tau_m \}$  and satisfies eq (1) for  $t \geq t_0$ . A solution  $x(t)$  of eq (1) is said to be *oscillatory* if it is neither eventually positive nor eventually negative. Otherwise, the solution  $x(t)$  is called *nonoscillatory*.

Recently, there has been increasing interest in the study of oscillation and nonoscillation of differential equations with one delay of the form:

$$x'(t) + p(t)x(t - \tau) = 0 \text{ for } t \geq t_0, \quad \dots (*)$$

where  $p(t) \in C([t_0, \infty), \mathbb{R}^+)$  and  $\tau > 0$ . For example, one is referred to Domshalk<sup>1&2</sup>, Elbert and Stavroulakis<sup>3</sup>, Kozakiewics<sup>4</sup>, Tang and Shen<sup>7</sup> and Tang, Yu and Wang *et al.*<sup>8</sup> But it should be pointed out that there is no result about the equivalence of the oscillation between eqs (1) and (2).

Our aim in this paper is to establish the equivalence of the oscillation of eqs (1) and (2) and to obtain some "sharp" conditions for oscillation and nonoscillation of eq. (1).

#### LEMMAS

*Lemma 1* — Assume that  $a_i(t) \geq 0$  ( $\neq 0$ ) for  $i = 1, \dots, m$ . Let  $v(t)$  be an eventually positive solution of the equation:

$$\left[ v(t) - \sum_{i=1}^m \frac{1}{m \tau_i} \int_{t-\tau_i}^t v(s) ds \right]' + e \sum_{i=1}^m a_i(t) v(t - \tau_i) = 0 \text{ for large } t. \quad \dots(3)$$

Then eventually

$$u'(t) \leq 0 \text{ and } u(t) > 0, \quad \dots (4)$$

where

$$u(t) = v(t) - \sum_{i=1}^m \frac{1}{m \tau_i} \int_{t-\tau_i}^t v(s) ds. \quad \dots (5)$$

PROOF : From (3) and (5), there exists a  $T_1 > t_0$  such that

$$v(t) > 0 \text{ and } u'(t) = -e \sum_{i=1}^m a_i(t) v(t - \tau_i) \leq 0 \text{ for } t \geq T_1,$$

which implies that  $u(t)$  is nonincreasing. So, if (4) does not hold, then eventually  $u(t) < 0$  and there exists a  $T_2 \geq T_1$  and an  $\alpha > 0$  such that  $u(t) \leq -\alpha$  for  $t \geq T_2$ . Then we have from (5)

$$v(t) \leq -\alpha + \sum_{i=1}^m \frac{1}{m \tau_i} \int_{t-\tau_i}^t v(s) ds. \quad \dots (6)$$

Now, we consider following two cases.

Case 1 —  $v(t)$  is unbounded, i.e.  $\limsup_{t \rightarrow \infty} v(t) = \infty$ . Thus, there exists a sequence

$$\{t_j\}_{j=1}^{\infty} \text{ such that } t_j \geq T_2 + \bar{\tau} \text{ and } t_j \rightarrow \infty \text{ as } j \rightarrow \infty \text{ and } \bar{v}(t_j) = \sup_{T_2 \leq t \leq t_j} \{u(t)\}.$$

In view of (6), we obtain

$$\bar{v}(t_j) \leq -\alpha + \sum_{i=1}^m \frac{1}{m \tau_i} \int_{t_j - \tau_i}^{t_j} v(s) ds \leq -\alpha + \bar{v}(t_j),$$

which is a contradiction.

Case II —  $v(t)$  is bounded, i.e.,  $\limsup_{t \rightarrow \infty} v(t) = b < \infty$ . Choose a sequence  $\{t_j^*\}_{j=1}^{\infty}$  such

that  $t_j^* \rightarrow \infty$  and  $v(t_j^*) \rightarrow b$  as  $j \rightarrow \infty$ .

Let  $\xi_j$  be such that  $\bar{v}(\xi_j) = \max \{v(s) \mid t_j^* - \bar{\tau} \leq s \leq t_j^* - 1\}$ . Then  $\xi_j \rightarrow \infty$  as  $j \rightarrow \infty$  and  $\limsup_{j \rightarrow \infty} \bar{v}(\xi_j) \leq b$ . So, from (6), we have  $v_{t_j^*} \leq -\alpha + \bar{v}(\xi_j)$ . Taking the upper limits on the both sides, we obtain  $b \leq -\alpha + \limsup_{j \rightarrow \infty} \bar{v}(\xi_j) \leq -\alpha + b$ , which is also a contradiction. The proof is complete.

MAIN RESULTS

Theorem 1 — Assume that

$$a_i(t) := p_i(t) - \frac{1}{em \tau_i} \geq 0 (\neq 0) \text{ for large } t. \tag{7}$$

Then every solution of Eq (1) is oscillatory if and only if every solution of Eq (2) is oscillatory.

PROOF — THE PROOF OF SUFFICIENCY PART

If it is not the case, we let  $x(t)$  be an eventually positive solution of eq (1). Then there exists an  $T_1 > t_0$  such that  $x(t) > 0$  and  $a_i(t) \geq 0 (\neq 0)$  for  $t \geq T_1$ .

Let

$$v(t) = x(t) \exp \left\{ \sum_{i=1}^m \frac{t}{m \tau_i} \right\}. \tag{8}$$

Then,  $v(t) > 0$  for  $t \geq T_1$ . By (8) and eq. (1), we obtain

$$v'(t) \exp \left\{ -\sum_{i=1}^m \frac{t}{m \tau_i} \right\} + v(t) \exp \left\{ -\sum_{i=1}^m \frac{t}{m \tau_i} \right\} \left( -\sum_{i=1}^m \frac{1}{m \tau_i} \right)$$

$$+ \sum_{i=1}^m p_i(t) v(t - \tau_i) \exp \left\{ - \sum_{i=1}^m \frac{t - \tau_i}{m \tau_i} \right\} = 0.$$

From (7), we have

$$\begin{aligned} v'(t) \exp \left\{ - \sum_{i=1}^m \frac{t}{m \tau_i} \right\} + v(t) \exp \left\{ - \sum_{i=1}^m \frac{t}{m \tau_i} \right\} \left( - \sum_{i=1}^m \frac{1}{m \tau_i} \right) \\ + \sum_{i=1}^m \left[ a_i(t) + \frac{1}{em \tau_i} \right] v(t - \tau_i) \exp \left\{ - \sum_{i=1}^m \frac{t - \tau_i}{m \tau_i} \right\} = 0. \end{aligned}$$

Then we have

$$v'(t) - v(t) \sum_{i=1}^m \frac{1}{m \tau_i} + \sum_{i=1}^m \frac{1}{m \tau_i} v(t - \tau_i) + e \sum_{i=1}^m a_i(t) v(t - \tau_i) = 0$$

or 
$$\left[ v(t) - \sum_{i=1}^m \frac{1}{m \tau_i} \int_{t - \tau_i}^t v(s) ds \right]' + e \sum_{i=1}^m a_i(t) v(t - \tau_i) = 0 \text{ for } t \geq T_1 + \bar{\tau}. \quad \dots (9)$$

Set 
$$u(t) = v(t) - \sum_{i=1}^m \frac{1}{m \tau_i} \int_{t - \tau_i}^t v(s) ds \text{ for } t \geq T_1 + \bar{\tau}. \quad \dots (10)$$

From Lemma 1, there exists a  $T_2 \geq T_1 + \bar{\tau}$  such that (4) holds for  $t \geq T_2$ . Let  $d = \min \{v(t) \mid T_2 - \bar{\tau} \leq t \leq T_2\}$ . Then we have

$$v(t) > d \text{ for } t \geq T_2 + \bar{\tau}. \quad \dots (11)$$

In fact, if (11) does not hold, let  $t^* = \inf \{t > T_2 \mid v(t) \leq d\}$ . Then we have  $v(t) > d$  for  $T_2 - \bar{\tau} \leq t < t^*$  and  $v(t^*) = d$ . Thus by (10), we get

$$d = v(t^*) = u(t^*) + \sum_{i=1}^m \frac{1}{m \tau_i} \int_{t^* - \tau_i}^{t^*} v(s) ds > d,$$

which is a contradiction. So, (11) holds.

Let  $\lim_{t \rightarrow \infty} u(t) = l \geq 0$ . We consider the following two possible cases.

*Case I* —  $l = 0$ . Choose a  $T_3 \geq T_2$  such that

$$u(t) < \frac{d}{4\bar{\tau}} \frac{\sum_{i=1}^m \tau_i}{m} \quad \text{for } t \geq T_3.$$

Therefore, for any  $\bar{T} \geq T_3$ , we have

$$\int_{\bar{T}}^{t+r} u(s) ds \leq 2\bar{\tau} \frac{d}{4\bar{\tau}} \sum_{i=1}^m \frac{\tau_i}{m} < \frac{\sum_{i=1}^m \tau_i}{2m} v(t) \quad \text{for } t \in [\bar{T}, \bar{T} + \bar{\tau}].$$

So, we get

$$v(t) > \frac{2m}{m} \frac{\int_T^{t+\bar{\tau}} u(s) ds}{\sum_{i=1}^m \tau_i} \quad \text{for } t \in [\bar{T}, \bar{T} + \bar{\tau}].$$

Case II —  $l > 0$ : Owing to that  $u(t)$  is nonincreasing, it follows that  $u(t) \geq l$  for  $t \geq T_2$ . From (10) and (11), we have

$$v(t) \geq l + \sum_{i=1}^m \frac{1}{m \tau_i} \int_{t-\tau_i}^t v(s) ds \geq l + d \quad \text{for } t \geq T_2.$$

By induction, we have

$$v(t) \geq nl + d \quad \text{for } t \geq T_2 + (n-1)\bar{\tau} \text{ and } n = 1, 2, \dots$$

Therefore, we get  $\lim_{t \rightarrow \infty} v(t) = \infty$ . So, there exists a  $[T' = T_3]$  such that

$$v(t) > \frac{2m}{m} \frac{\int_{T'}^{t+\bar{\tau}} u(s) ds}{\sum_{i=1}^m \tau_i} \quad \text{for } t \in [T', T' + \bar{\tau}].$$

Then from the above two cases, we find that there exists a  $T_4 \geq T_3$  such that

$$u(t) > \frac{2m}{m} \frac{\int_{T_4}^{t+\bar{\tau}} u(s) ds}{\sum_{i=1}^m \tau_i} \quad \text{for } t \in [T_4, T_4 + \bar{\tau}].$$

In what follows, we shall prove that

$$v(t) > \frac{2m}{\sum_{i=1}^m \tau_i} \int_{T_4}^{t+\bar{\tau}} u(s) ds \text{ for } t \geq T_4. \quad \dots (12)$$

If (12) does not hold, we let

$$T^* = \inf \left\{ t \geq T_4 + \bar{\tau} \mid v(t) \leq \frac{2m}{\sum_{i=1}^m \tau_i} \int_{T_4}^{t+\bar{\tau}} u(s) ds \right\}.$$

Then

$$u(t) > \frac{2m}{\sum_{i=1}^m \tau_i} \int_{T_4}^{t+\bar{\tau}} u(s) ds \text{ for } t \in [T_4, T^*]$$

and

$$v(T^*) \leq \frac{2m}{\sum_{i=1}^m \tau_i} \int_{T_4}^{T^*+\bar{\tau}} u(s) ds. \quad \dots (13)$$

So, from (10) and (13), we have

$$\begin{aligned} & \frac{2m}{\sum_{i=1}^m \tau_i} \int_{T_4}^{T^*+\bar{\tau}} u(s) ds \geq v(T^*) = u(T^*) + \sum_{i=1}^m \frac{1}{m \tau_i} \int_{T^*-\tau_i}^{T^*} v(s) ds \\ & > u(T^*) + \sum_{i=1}^m \frac{1}{m \tau_i} \int_{T^*-\tau_i}^{T^*} ds \frac{2m}{\sum_{i=1}^m \tau_i} \int_{T_4}^{s+\bar{\tau}} u(\xi) d\xi \\ & = u(T^*) + \frac{2m}{\sum_{i=1}^m \tau_i} \sum_{i=1}^m \frac{1}{m \tau_i} \int_{T^*-\tau_i}^{T^*} ds \int_{T_4}^{T^*+\bar{\tau}} u(\xi) d\xi \\ & \quad - \frac{2m}{\sum_{i=1}^m \tau_i} \sum_{i=1}^m \frac{1}{m \tau_i} \int_{T^*+\bar{\tau}-\tau_i}^{T^*+\bar{\tau}} u(\xi) d\xi \int_{T^*-\tau_i}^{T^*} ds \end{aligned}$$

$$\begin{aligned}
 &\geq u(T^*) + \frac{2m}{\sum_{i=1}^m \tau_i} \int_{T_4}^{T^* + \bar{\tau}} u(s) ds \\
 &\quad - \frac{2m}{\sum_{i=1}^m \tau_i} \sum_{i=1}^m \frac{1}{m \tau_i} \int_{T^* + \bar{\tau} - \tau_i}^{T^* + \bar{\tau}} (\xi - \bar{\tau} - T^* + \tau_i) d\xi u(T^*) \\
 &= u(T^*) + \frac{2m}{\sum_{i=1}^m \tau_i} \int_{T_4}^{T^* + \bar{\tau}} u(s) ds - \frac{2m}{\sum_{i=1}^m \tau_i} \sum_{i=1}^m \frac{1}{m \tau_i} \frac{\tau_i^2}{2} u(T^*) \\
 &= \frac{2m}{\sum_{i=1}^m \tau_i} \int_{T_4}^{T^* + \bar{\tau}} u(s) ds,
 \end{aligned}$$

which is a contradiction. Hence, (12) holds. Thus, we obtain

$$v(t - \tau_i) > \frac{2m}{\sum_{i=1}^m \tau_i} \int_{T_4}^{t + \bar{\tau} - \tau_i} u(s) ds \geq \frac{2m}{\sum_{i=1}^m \tau_i} \int_{T_4}^t u(s) ds \text{ for } t \geq T_4 + \bar{\tau}. \quad \dots (14)$$

Write  $y(t) = \int_{T_4}^t u(s) ds$ . Then,  $y'(t) = u(t)$ ,  $y''(t) = u'(t)$ . From (9), (10) and (14), we have

$$y''(t) + \frac{2em}{\sum_{i=1}^m \tau_i} \sum_{i=1}^m a_i(t) y(t) \leq 0 \text{ for } t \geq T_4 + \bar{\tau}, \quad \dots (15)$$

which implies that (15) has an eventually positive solution. We know from Swason<sup>6</sup> that eq (2) has an eventually positive solution. This is a contradiction.

THE PROOF OF NECESSITY PART : If it is not the case, let  $y(t)$  be an eventually positive solution of eq (2). Then there exists an  $T_1 > t_0$  such that

$$a_i(t) \geq 0 (\neq 0), y(t) > 0, y'(t) > 0 \text{ and } y''(t) \leq 0 \text{ for } t \geq T_1. \quad \dots (16)$$

Set  $u(t) = y'(t)$  for  $t \geq T_1$ . Then from (16) we get  $u(t) > 0, u'(t) \leq 0$  for  $t \geq T_1$  and

$$y(t) = \int_{T_1}^t u(s)ds + y(T_1) \text{ for } t \geq T_1. \tag{17}$$

Define a function  $v(t)$  as follows :

$$v(t) = \frac{2m}{\sum_{i=1}^m \tau_i} y(T_1) \text{ for } t \in [T_1, T_1 + \bar{\tau}] \tag{18}$$

and 
$$v(t) = u(t) + \sum_{i=1}^m \frac{1}{m \tau_i} \int_{t-\tau_i}^t v(s) ds \text{ for } t \geq T_1 + \bar{\tau}. \tag{19}$$

It is easy for one to see from (18) that

$$v(t) \leq \frac{2m}{\sum_{i=1}^m \tau_i} \left[ \int_{T_1}^t u(s) ds + y(T_1) \right] \text{ for } t \in [T_1, T_1 + \bar{\tau}].$$

In what follows, we shall show that

$$v(t) \leq \frac{2m}{\sum_{i=1}^m \tau_i} \left[ \int_{T_1}^t u(s) ds + y(T_1) \right] \text{ for } t \geq T_1. \tag{20}$$

In fact, if (20) does not hold, let

$$T^* = \inf \left\{ t \geq T_1 \mid v(t) \leq \frac{2m}{\sum_{i=1}^m \tau_i} \left[ \int_{T_1}^t u(s)ds + y(T_1) \right] \right\}.$$

Then, we have

$$v(t) \leq \frac{2m}{\sum_{i=1}^m \tau_i} \left[ \int_{T_1}^t u(s)ds + y(T_1) \right] \text{ for } f \in [T_1, T^*]$$

and 
$$v(T^*) > \frac{2m}{\sum_{i=1}^m \tau_i} \left[ \int_{T_1}^{T^*} u(s)ds + y(T_1) \right].$$



Therefore, we get

$$\begin{aligned}
 & \frac{2m}{m} \sum_{i=1} \tau_i \left[ \int_{T_1}^{T^*} u(s) ds + y(T_1) \right] \\
 & < v(T^*) = u(T^*) + \sum_{i=1}^m \frac{1}{m \tau_i} \int_{T^* - \tau_i}^{T^*} v(s) ds \\
 & \leq u(T^*) + \frac{2m}{m} \sum_{i=1}^m \frac{1}{m \tau_i} \int_{T^* - \tau_i}^{T^*} ds \left[ \int_{T_1}^s u(\xi) d\xi + y(T_1) \right] \\
 & = u(T^*) + \frac{2m}{m} \sum_{i=1}^m \frac{1}{m \tau_i} \left[ \int_{T^* - \tau_i}^{T^*} ds \int_{T_1}^{T^*} u(\xi) d\xi \right. \\
 & \quad \left. - \int_{T^* - \tau_i}^{T^*} u(\xi) d\xi \int_{T^* - \tau_i}^{\xi} ds \right] + \frac{2m}{m} y(T_1) \\
 & \leq u(T^*) + \frac{2m}{m} \sum_{i=1}^m \frac{1}{m \tau_i} \int_{T_1}^{T^*} u(\xi) d\xi \\
 & \quad - \frac{2m}{m} \sum_{i=1}^m \frac{1}{m \tau_i} \int_{T^* - \tau_i}^{T^*} (\xi - T^* + \tau_i) d\xi u(T^*) + \frac{2m}{m} y(T_1) \\
 & = u(T^*) + \frac{2m}{m} \sum_{i=1}^m \frac{1}{m \tau_i} \int_{T_1}^{T^*} u(\xi) d\xi - \frac{2m}{m} \sum_{i=1}^m \frac{1}{m \tau_i} \frac{\tau_i^2}{2} u(T^*) + \frac{2m}{m} y(T_1)
 \end{aligned}$$

$$= \frac{2m}{\sum_{i=1} \tau_i} \left[ \int_{T_1}^{T^*} u(s)ds + y(T_1) \right],$$

which is a contradiction. So, (20) holds. Therefore, we have

$$\begin{aligned} v(t - \tau_i) &\leq \frac{2m}{\sum_{i=1} \tau_i} \left[ \int_{T_1}^{t - \tau_i} u(s)ds + y(T_1) \right] \\ &\leq \frac{2m}{\sum_{i=1} \tau_i} \left[ \int_{T_1}^t u(s)ds + y(T_1) \right] \text{ for } t \geq T_1 + \bar{\tau}. \end{aligned} \quad \dots (21)$$

By (7), (17), (19), (21) and eq (2), we get

$$\left[ v(t) - \sum_{i=1}^m \frac{1}{m \tau_i} \int_{t - \tau_i}^t v(s) ds \right]' + \frac{2em}{\sum_{i=1} \tau_i} \sum_{i=1}^m a_i(t) v(t - \tau_i) \leq 0 \text{ for } t \geq T_1 + \bar{\tau}.$$

Write  $x(t) = v(t) \exp \left\{ -\sum_{i=1}^m \frac{t}{m \tau_i} \right\}$ . Then we have

$$x'(t) + \sum_{i=1}^m p_i(t) x(t - \tau_i) \leq 0 \text{ for } t \geq T_1 + \bar{\tau}. \quad \dots (22)$$

This shows that (22) has an eventually positive solution. We know from Li<sup>5</sup>, it follows that eq (1) has an eventually positive solution, which leads to a contradiction. The proof is complete.

By Theorem 1, we have the following comparison result for oscillation of eq (\*).

*Corollary 1* — Assume that

$$a(t) := p(t) - \frac{1}{\tau e} \geq 0 (\neq 0).$$

Then every solution of Eq (\*) is oscillatory if and only if every solution of the following equation :

$$y''(t) + \frac{2e}{\tau} \left[ p(t) - \frac{1}{\tau e} \right] y(t) = 0 \text{ for } t \geq t_0$$

is oscillatory.

Now, we give some "sharp" conditions for the oscillation and nonoscillation of eq (1) by using Theorem 1.

**Theorem 2** — Assume that (7) holds. Then the following statements are true :

(i) If

$$\liminf_{t \rightarrow \infty} t \sum_{i=1}^m \int_t^{\infty} \left[ p_i(s) - \frac{1}{em \tau_i} \right] ds > \frac{\sum_{i=1}^m \tau_i}{8 em} ,$$

then every solution of eq (1) oscillates ;

(ii) If

$$t \sum_{i=1}^m \int_t^{\infty} \left[ p_i(s) - \frac{1}{em \tau_i} \right] ds \leq \frac{\sum_{i=1}^m \tau_i}{8 em} \text{ for large } t,$$

then eq (1) has a nonoscillatory solution.

One is referred to Swanson<sup>6</sup> for Theorem 2.

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