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Oscillations for forced second order nonlinear differential equations

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Equazioni differenziali ordinarie non lineari. — Oscillations for forced second order nonlinear differential equations. Nota ^(*) di VASILIOS A. STAIKOS E YIANNIS G. SFICAS, presentata dal Socio G. SANSONE.

RIASSUNTO. — Si danno risultati sul comportamento asintotico ed oscillatorio delle soluzioni di un'equazione differenziale perturbata della forma

o di forma più generale

$$[l(t) \psi(x) x']' + a(t) \varphi(x) = b(t)$$

(t) $\psi(x) x']' + a(t) g(x, x') = b(t)$

senza la restrizione $a \ge 0$. Questi risultati generalizzano e migliorano altri precedenti dovuti a Bobisud [2] e Kartsatos [3] che riguardano il caso speciale $\psi \equiv I$, $l \equiv I$, $b \equiv 0$.

In this paper we are concerned with the oscillatory and asymptotic behavior of solutions for differential equations of the form

(*)
$$[l(t) \psi(x) x']' + a(t) \varphi(x) = b(t)$$

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where the nonnegativity of the function a is not assumed. As references to the subject we mention here the papers by Bhatia [I], Bobisud [2] and Kiguradze [4] in which the special case $\psi \equiv I$ and $b \equiv 0$ is treated. Using the results obtained here for differential equations of the form (*), we derive, by comparison, other ones on oscillatory and asymptotic behavior of solutions for more general differential equations, namely for differential equations of the form

(**)
$$[l(t) \psi(x) x']' + f(t)g(x, x') = b(t)$$

All functions in (*) and (**) are supposed to be real-valued with domains

$$\mathfrak{D}(l) = \mathfrak{D}(a) = \mathfrak{D}(b) = \mathfrak{D}(f) = [t_0, \infty)$$
$$\mathfrak{D}(\psi) = \mathfrak{D}(\varphi) = \mathbf{R} \text{ and } \mathfrak{D}(g) = \mathbf{R}^2.$$

Moreover, ψ is nonnegative, l positive and such that

(1)
$$\int_{t_0}^{\infty} \frac{\mathrm{d}t}{l(t)} = \infty \ .$$

Throughout the sequel, by "solution" of (*) or (**) we shall mean only solutions which are defined for all large t. Also, we shall consider the oscillatory character of the solutions in the usual sense, i.e., a solution is called *oscillatory* if and only if it has no last zero, otherwise it is called *nonoscillatory*.

^(*) Pervenuta all'Accademia il 20 agosto 1973.

THEOREM I. Consider the differential equation (*) subject to the following conditions:

(i) the function φ is differentiable on $\mathbf{R} - \{0\}$ and for every $x \neq 0$, $x \varphi(x) > 0$ and $\varphi'(x) \ge 0$

(ii) the function $\psi | \phi$ is locally integrable on $(0\,,\infty)$ and $(-\infty\,,0)$ and such that

$$\int_{-\infty}^{\infty} \frac{\psi(x)}{\varphi(x)} \, \mathrm{d}x < \infty \quad and \quad \int_{-\infty}^{-\infty} \frac{\psi(x)}{\varphi(x)} \, \mathrm{d}x < \infty$$

(iii) for every $\mu > 0$,

$$\int_{t_0}^{\infty} \left[a\left(t\right) - \mu \mid b\left(t\right) \mid \right] \int_{t_0}^{t} \frac{\mathrm{d}s}{l\left(s\right)} \, \mathrm{d}t = \infty \, .$$

Then, every solution x of (*) is oscillatory or such that

$$\liminf_{t\to\infty} |x(t)| = 0.$$

Proof. Let x be a nonoscillatory solution of (*) with $c \equiv \liminf |x(t)| \neq 0$.

Without loss of generality we can suppose that the domain of x is the whole half-line $[t_0,\infty)$ and that

$$|x(t)| > \frac{c}{2}$$
 for every $t \ge t_0$.

Moreover, this solution can be supposed positive, since the substitution u = -x transforms (*) into an equation of the same form satisfying the assumptions of the theorem.

For

(2)
$$z(t) = -\frac{l(t)\psi[x(t)]x'(t)}{\varphi[x(t)]} \int_{t_0}^t \frac{\mathrm{d}s}{l(s)}$$

we have

$$z'(t) = -\frac{[l(t)\psi[x(t)]x'(t)]'\varphi[x(t)] - l(t)\psi[x(t)][x'(t)]^{2}\varphi'[x(t)]}{\varphi^{2}[x(t)]} \int_{t_{0}}^{t} \frac{ds}{l(s)} - \frac{l(t)\psi[x(t)]x'(t)]}{\varphi[x(t)]} \int_{t_{0}}^{t} \frac{ds}{l(s)} - \frac{[l(t)\psi[x(t)]x'(t)]'}{\varphi[x(t)]} \int_{t_{0}}^{t} \frac{ds}{l(s)} - \frac{\psi[x(t)]}{\varphi[x(t)]} x'(t) .$$

Since

$$- \frac{\left[l\left(t\right)\psi\left[x\left(t\right)\right]x'\left(t\right)\right]'}{\varphi\left[x\left(t\right)\right]} = a\left(t\right) - \frac{b\left(t\right)}{\varphi\left[x\left(t\right)\right]} \ge a\left(t\right) - \frac{\left|b\left(t\right)\right|}{\varphi\left[x\left(t\right)\right]} \ge \ge a\left(t\right) - \frac{\mathbf{I}}{\varphi\left(\frac{c}{2}\right)} \left|b\left(t\right)\right|$$

we obtain that for every $t \ge t_0$

$$\boldsymbol{z}'(t) \ge \left[\boldsymbol{a}\left(t\right) - \boldsymbol{\mu} \mid \boldsymbol{b}\left(t\right) \mid \right] \int_{t_0}^{t} \frac{\mathrm{d}\boldsymbol{s}}{\boldsymbol{\ell}(\boldsymbol{s})} - \frac{\boldsymbol{\psi}\left[\boldsymbol{x}\left(t\right)\right]}{\boldsymbol{\varphi}\left[\boldsymbol{x}\left(t\right)\right]} \boldsymbol{x}'(t)$$

where $\mu = \frac{I}{\varphi\left(\frac{c}{2}\right)}$. This inequality, by integration, gives

$$z(t) \ge z(t_0) + \int_{t_0}^t \left[a(u) - \mu \mid b(u) \mid\right] \int_{t_0}^u \frac{\mathrm{d}s}{l(s)} \,\mathrm{d}u - \int_{x(t_0)}^{x(t)} \frac{\psi(x)}{\varphi(x)} \,\mathrm{d}x \ge$$
$$\ge z(t_0) + \int_{t_0}^t \left[a(u) - \mu \mid b(u) \mid\right] \int_{t_0}^u \frac{\mathrm{d}s}{l(s)} \,\mathrm{d}u - \int_{x(t_0)}^\infty \frac{\psi(x)}{\varphi(x)} \,\mathrm{d}x$$

from which, by (ii) and (iii), it follows that for some $t_1 > t_0$

$$z(t) \ge 1$$
 for every $t \ge t_1$.

Thus, by (2), for every $t \ge t_1$

(3)
$$\frac{\psi[x(t)]}{\varphi[x(t)]}x'(t) = -\frac{z(t)}{l(t)\int\limits_{t_0}^t \frac{\mathrm{d}s}{l(s)}} \leq -\frac{\mathrm{I}}{l(t)\int\limits_{t_0}^t \frac{\mathrm{d}s}{l(s)}}$$

from which it is obvious that x' is negative on $[t_1, \infty)$ and consequently $\lim_{t\to\infty} x(t) = c$. Integrating, now, the inequality (3) from t_1 to t, we obtain that

(4)
$$\int_{x(t_i)}^{x(t)} \frac{\psi(x)}{\varphi(x)} dx \leq -\int_{t_1}^t \frac{du}{l(u) \int_{t_0}^u \frac{ds}{l(s)}} = -\left[\log \int_{t_0}^u \frac{ds}{l(s)}\right]_{t_1}^t.$$

Hence, by (1),

(5)
$$\int_{x}^{x (t_1)} \frac{\psi(x)}{\varphi(x)} dx = \infty$$

which contradicts (ii).

Remark. In particular for $\psi\equiv I,$ a function ϕ satisfying (i) and (ii) can be defined by

$$\varphi(x) = x^{\alpha}$$

where $\alpha > 1$, $\alpha = p/q$ and p, q are odd integers.

THEOREM 2. Consider the differential equation (*) with $b \equiv 0$, i.e. the equation

$$[l(t) \psi(x) x']' + a(t) \varphi(x) = 0.$$

Then, under the assumptions of Theorem I, every solution of the differential equation under consideration is either oscillatory or tending monotonically to zero as $t \to \infty$. Moreover, under the additional assumption

(iv)
$$\int_{0+} \frac{\psi(x)}{\varphi(x)} dx < \infty$$
 and $\int_{0-} \frac{\psi(x)}{\varphi(x)} dx < \infty$

all solutions are oscillatory.

Proof. Let x be a nonoscillatory solution. This solution can be supposed again with domain $[t_0, \infty)$ and positive. Using the transformation (2) and following the same technique as in the proof of Theorem I, we derive at first the inequality

$$z'(t) \ge a(t) \int_{t_0}^{t} \frac{\mathrm{d}s}{l(s)} - \frac{\psi[x(t)]}{\varphi[x(t)]} x'(t) \quad , \quad t \ge t_0.$$

Then, by integration, we obtain (3) and consequently (4). Since ,by (3), x' is negative on $[t_1, \infty)$, it follows that $\lim_{t\to\infty} x(t) \equiv c \ge 0$ exists. Thus (4) gives (5), which contradicts (ii) for c > 0 and (iv) for c = 0.

Remark. The above theorem has been proved in the particular case $\psi \equiv I$ and $l \equiv I$ by Bobisud ([2] Theorems I and 2) under the additional condition

$$\mathbf{o} < \int_{t_0}^{\infty} a(t) \, \mathrm{d}t \le \infty \, .$$

THEOREM 3. Consider the differential equation $(^{**})$ and the function φ subject to the conditions (i), (ii) and the following ones:

(v) the function g is continuous and such that for every $x \neq 0$ and y,

xg(x, y) > 0

(vi) for every $\mu_1 > 0$ and $\mu_2 > 0$,

$$\int_{t_0}^{\infty} \left[\mu_1 f^+(t) - f^-(t) - \mu_2 \left| b(t) \right| \right] \int_{t_0}^{t} \frac{\mathrm{d}s}{\ell(s)} \, \mathrm{d}t = \infty$$

where

 $f^{+}(t) = \max \{f(t), 0\} \text{ and } f^{-}(t) = \max \{-f(t), 0\},\$

(vii) F is a class of functions defined and differentiable for all large t, which possesses the property:

for every $x \in \mathfrak{F}$ with $\liminf_{t \to \infty} |x(t)| \neq 0$, there exist positive constants L, M (depending on x) such that

(6)
$$L \leq \frac{g[x(t), x'(t)]}{\varphi[x(t)]} \leq M$$

for all large t.

Then every solution x of (**) which belongs to the function class \mathcal{F} is oscillatory or such that

$$\liminf_{t\to\infty}|x(t)|=0.$$

Proof. Let x be a nonoscillatory solution of (**) with $x \in \overline{s}$ and $\liminf_{t \to \infty} |x(t)| \neq 0$. This solution can be supposed with domain $[t_0, \infty)$, positive and such that (6) is satisfied for all $t \geq t_0$.

If

$$a(t) = f(t) \frac{g[x(t), x'(t)]}{\varphi[x(t)]}$$

then the differential equation (*) has x as a solution. Since, by (6),

$$\begin{split} a(t) - \mu \mid b(t) \mid &= f(t) \frac{g[x(t), x'(t)]}{\varphi[x(t)]} - \mu \mid b(t) \mid \\ &= f^+(t) \frac{g[x(t), x'(t)]}{\varphi[x(t)]} - f^-(t) \frac{g[x(t), x'(t)]}{\varphi[x(t)]} - \mu \mid b(t) \mid \\ &\geq Lf^+(t) - Mf^-(t) - \mu \mid b(t) \mid \\ &= M \left[\mu_1 f^+(t) - f^-(t) - \mu_2 \mid b(t) \mid \right] \end{split}$$

where $\mu_1 = L/M$ and $\mu_2 = \mu/M$, we have that (iii) follows from (vi). Thus, by Theorem 1, x must be oscillatory or such that $\liminf_{t\to\infty} |x(t)| = 0$, a contradiction.

Remark. If in the above theorem \overline{s} is the class of all bounded and differentiable functions for all large t, then, as conclusion, we have that *every* bounded solution x of $(\overset{**}{})$ is oscillatory or such that $\liminf_{t\to\infty} |x(t)| = 0$. Thus a result due to Kartsatos ([3] Theorem 1) follows from Theorem 3 in the particular case $\psi \equiv I$, $l \equiv I$ and $b \equiv 0$.

Applying the same technique used in the above theorem, it is obvious that we can obtain, by Theorem 2, the following theorems.

THEOREM 4. Consider the function φ and the differential equation (**) with $b \equiv 0$, i.e. the equation

$$[l(t) \psi(x) x']' + f(t)g(x, x') = 0.$$

Then, under the conditions (i), (ii), (v), (vi) and

(vii)' F is a class of functions defined and differentiable for all large t, which possesses the property:

for every nonoscillatory $x \in \overline{s}$ with $\lim_{t \to \infty} x(t) \neq 0$, there exist positive constants L, M such that (6) is satisfied for all large t

every solution of the differential equation under consideration, which belongs to the function class \mathcal{F} is oscillatory or tending to zero as $t \to \infty$.

THEOREM 5. Consider the function φ and the differential equation (**) with $b \equiv 0$. Then, under the conditions (i), (ii), (iv), (v), (vi) and

(vii)'' F is a class of functions defined and differentiable for all large t, which possesses the property:

for every nonoscillatory $x \in \mathbb{F}$, there exist positive constants L, M such that (6) is satisfied for all large t

all solutions of the differential equation under consideration, which belong to the function class \mathcal{F} are oscillatory.

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