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OSCILLATORINESS OF SOLUTIONS OF A NONLINEAR SECOND ORDER DIFFERENTIAL EQUATION

PAVEL ŠOLTĚS

Consider a differential equation

$$x'' + a(t)x'' + b(t)f(x)h(x') = 0 \tag{1}$$

where $a(t) \in C_0\langle t_0, \infty \rangle$, $b(t) \in C_1\langle t_0, \infty \rangle$, $f(x) \in C_1(-\infty, \infty)$, $h(y) \in C_0(-\infty, \infty)$, $xf(x) > 0$ for $x \neq 0$, $h(y) > 0$ for all $y \in (-\infty, \infty)$, with $t_0 \in (-\infty, \infty)$.

Put

$$F(x) = \int_0^x f(s) ds, \quad H(y) = \int_0^y \frac{s}{h(s)} ds.$$

We have then the following

Theorem 1. (Theorem 4 of [2]): Suppose that $a \in C_1\langle t_0, \infty \rangle$ and that the following conditions hold for all $t \in \langle t_0, \infty \rangle$ and $x \in (-\infty, \infty)$:

1. $a(t) \geq 0$, $a'(t) \leq 0$, $b(t) \geq 0$, $b'(t) \leq 0$, $f'(x) \geq \varepsilon > 0$;
2. $\int_{t_0}^{\infty} a(s) ds \leq A < \infty$, $\int_{t_0}^{\infty} b(s) ds = +\infty$.

If $\lim_{|y| \rightarrow \infty} H(y) = H \leq +\infty$, then any solution $x(t)$ of (1) such that

$$K_0 = H(x'(t_0)) + b(t_0)F(x(t_0)) < H$$

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

A similar statement can be proved also under weaker assumptions. Note that it is the consequence of the hypotheses of Theorem 1 that $b(t) > 0$ for all $t \in \langle t_0, \infty \rangle$.

Throughout this paper we shall suppose that, for every $t \geq t_0$,

$$a(t) \geq 0, \quad b(t) > 0, \quad \int_{t_0}^{\infty} \frac{\{b'(s)\}_+}{b(s)} ds = K < \infty,$$

where $\{b'(t)\}_+ = \max\{b'(t), 0\}$.

We have

Theorem 2. *Suppose that*

1. $\lim_{t \rightarrow \infty} a(t) = 0, \quad f'(x) \geq \varepsilon > 0 \quad \text{for all } x \in (-\infty, \infty)$
2. $\int_{t_0}^{\infty} b(s) ds = +\infty, \quad \int_{t_0}^{\infty} a(s) ds \leq A < \infty$

If $\lim_{|y| \rightarrow \infty} H(y) = H \leq +\infty$, then any solution $x(t)$ of (1) such that

$$[H(x'(t_0)) + b(t_0)F(x(t_0))] \exp K < H \quad (2)$$

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

Proof. From the equation (1) we have

$$H(x'(t)) + b(t)F(x(t)) < H(x'(t_0)) + b(t_0)F(x(t_0)) + \int_{t_0}^t \{b'(s)\}_+ F(x(s)) ds$$

and hence

$$H(x'(t)) + b(t)F(x(t)) \leq K + \int_{t_0}^t \frac{\{b'(s)\}_+}{b(s)} [H(x'(s)) + b(s)F(x(s))] ds,$$

and using this in conjunction with Bellman's lemma, we get

$$H(x'(t)) < \exp \int_{t_0}^t \frac{\{b'(s)\}_+}{b(s)} ds,$$

where $K_0 = H(x'(t_0)) + b(t_0)F(x(t_0))$.

Suppose that the solution $x(t)$ exists on $\langle t_0, t \rangle$. Using (2) and the last derived relation, we see that $x'(t)$ is bounded on $\langle t_0, t \rangle$. Now if $t < +\infty$, then $x(t)$ is also bounded on $\langle t_0, t \rangle$ and therefore $x(t)$ exists on $\langle t_0, \infty \rangle$.

Suppose that $x(t)$ is not oscillatory, i.e. there exists $t_1 \geq t_0$ such that $x(t) \neq 0$ for all $t \geq t_1$. Suppose e.g. that $x(t) > 0$ (the proof is quite analogous for $x(t) < 0$). By methods similar to those used in [1] it is possible to show that there exists $t_2 \geq t_1$ such that for $t \geq t_2$

$$\frac{x'(t)}{f(x(t))} < K_1 - h(\alpha) \int_{t_0}^t b(s) ds,$$

therefore

$$\frac{x'(t)}{f(x(t))} < -r \quad (3)$$

so that $x(t)$ is a decreasing function. We shall now prove that $\lim_{t \rightarrow \infty} x(t) = 0$. It is a consequence of (3) that for any $k > 0$ there exists $t_3 \geq t_2$ such that for any $t \geq t_3$ we have

$$\frac{x'(t)}{f(x(t))} < -k.$$

Integrating this from t_3 to $t \geq t_3$, we have

$$\int_{t_3}^t \frac{x'(s)}{f(x(s))} ds = \int_{x(t_3)}^{x(t)} \frac{d\tau}{f(\tau)} < -k(t - t_3), \quad (4)$$

and therefore $\lim_{t \rightarrow \infty} x(t) = 0$, since $f(x)$ is continuous.

Obviously, we also have

Theorem 3. *Suppose, in addition to the assumption of Theorem 2, that for $x > 0$*

$$\lim_{t \rightarrow 0^+} \int_t^x \frac{ds}{f(s)} < \infty, \quad \lim_{t \rightarrow 0^-} \int_t^{-x} \frac{ds}{f(s)} < \infty. \quad (5)$$

Then any solution $x(t)$ of (1) satisfying (2) is oscillatory.

Proof. It is necessary to prove the impossibility of $\lim_{t \rightarrow \infty} x(t) = 0$. This is a direct consequence of (4). In fact, if (5) holds, then the left part of (4) is bounded, yielding a contradiction.

Remark 1. If $a(t) \equiv 0$, it is sufficient to replace the assumption of Theorem 2 that $f'(x) \geq \varepsilon > 0$ by the weaker assumption that $f'(x) \geq 0$.

Theorem 4. *Suppose that the following assumptions hold:*

1. $f'(x) \geq \varepsilon > 0$ for all $x \in (-\infty, \infty)$

2. $\int_{t_0}^{\infty} sa(s) ds \leq A < \infty, \quad \int_{t_0}^{\infty} sb(s) ds = +\infty,$

and that, for every $x > 0$,

$$\int_x^{\infty} \frac{ds}{f(s)} < \infty, \quad \int_{-x}^{-\infty} \frac{ds}{f(s)} < \infty. \quad (6)$$

Then any solution $x(t)$ of (1) satisfying (2) is either oscillatory or $\lim_{t \rightarrow \infty} x(t) = 0$.

If, in addition to this, (5) holds, then any solution satisfying (2) is oscillatory.

Proof. By methods similar to those of [2] we show that a solution $x(t)$ of (1) which satisfies (2) exists on (t_0, ∞) and that $x'(t)$ is bounded. Suppose that it is not

oscillatory and that $t_1 \geq t_0$ is a number such that $x(t) \neq 0$ for all $t \geq t_1$. We shall assume that $x(t) > 0$, since the method of proof is similar if $x(t) < 0$.

Then

$$\frac{tx''(t)}{f(x(t))} + \frac{ta(t)x'(t)}{f(x(t))} = -tb(t)h(x'(t)).$$

Integrating this from t_1 to $t \geq t_1$, we get

$$\begin{aligned} \frac{tx'(t)}{f(x(t))} - \int_{t_1}^t \frac{x'(s)}{f(x(s))} ds + \int_{t_1}^t \frac{sf'(x(s))x'^2(s)}{f^2(x(s))} ds + \int_{t_1}^t \frac{sa(s)x'(s)}{f(x(s))} ds = \\ = \frac{t_1x'(t_1)}{f(x(t_1))} - \int_{t_1}^t sb(s)h(x'(s)) ds, \end{aligned}$$

so that

$$\begin{aligned} \frac{tx'(t)}{f(x(t))} + \int_{t_1}^t \frac{sx'^2(s)}{f^2(x(s))} [f'(x(s)) - \frac{1}{2}a(s)] ds \leq \frac{t_1x'(t_1)}{f(x(t_1))} + \\ + \int_{x(t_1)}^{x(t)} \frac{d\tau}{f(\tau)} + \frac{1}{2} \int_{t_1}^t sa(s) ds - \int_{t_1}^t sb(s)h(x'(s)) ds. \end{aligned}$$

Since $|x'(t)| \leq M < \infty$ and $h(y)$ is continuous, there exists α such that, for all $t \geq t_1$, $h(x'(t)) \geq h(\alpha)$. A further consequence of the assumptions of the Theorem is that $\lim_{t \rightarrow \infty} a(t) = 0$; hence there exists $t_2 \geq t_1$ such that, for all $t \geq t_2$,

$$f'(x(t)) - \frac{1}{2}a(t) \geq 0.$$

Because of (7), we have, for all $t \geq t_2$,

$$\frac{tx'(t)}{f(x(t))} \leq K_1 - h(\alpha) \int_{t_2}^t sb(s) ds,$$

where K_1 is a constant, and therefore

$$\frac{tx'(t)}{f(x(t))} \rightarrow -\infty \quad \text{for } t \rightarrow \infty. \tag{8}$$

Now we note the following two consequences of (8): first, $x(t)$ is a monotonic decreasing function, so that $\lim_{t \rightarrow \infty} x(t)$ exists; second, for any $k > 0$ there exists $t_3 \geq t_2$ such that, for all $t \geq t_3$,

$$\frac{tx'(t)}{f(x(t))} < -k,$$

so that

$$\int_{t_3}^t \frac{x'(s)}{f(x(s))} ds = \int_{x(t_3)}^{x(t)} \frac{d\tau}{f(\tau)} < \ln \left[\left(\frac{t_3}{t} \right)^k \right]. \quad (9)$$

Hence $\lim_{t \rightarrow \infty} x(t) = 0$.

If (5) holds as well as (9), then evidently $x(t)$ is oscillatory. This completes the proof.

Remark 2. It is evident from the proof of Theorem 4 that the conclusion of the Theorem will also hold if assumption 2 is replaced by the assumption that

$$a(t) \rightarrow 0, \quad \frac{1}{2} \int_{t_0}^t sa(s) ds - c \int_{t_0}^t sb(s) ds \rightarrow -\infty \quad \text{for } t \rightarrow \infty$$

with $c > 0$ an arbitrary constant.

A theorem analogous to that concerning the oscillatoriness of solutions of the equation (1) is also true for the equation

$$x'' + a(t)g(x, x') + b(t)f(x)h(x') = 0 \quad (10)$$

where $a(t)$, $b(t)$, $f(x)$ and $h(y)$ are the same functions as in (1) and $g(x, y)$ is continuous for all $(x, y) \in (-\infty, \infty) \times (-\infty, \infty)$. Namely we have

Theorem 5. Suppose that the following assumptions hold:

1. $g(x, y)y \geq 0$, $y^2 f'(x) \geq g^2(x, y)$ for all $(x, y) \in (-\infty, \infty) \times (-\infty, \infty)$
2. $\frac{1}{2} \int_{t_0}^t sa^2(s) ds - c \int_{t_0}^t sb(s) ds \rightarrow -\infty$ for $t \rightarrow \infty$,

with $c > 0$ an arbitrary constant.

If (6) holds, then any solution $x(t)$ of (10) satisfying (2) is either oscillatory or $\lim_{t \rightarrow \infty} x(t) = 0$.

If, in addition to this, (5) holds, then any solution $x(t)$ satisfying (2) is oscillatory.

Proof. The existence of a solution $x(t)$ on (t_0, ∞) and the boundedness of $x'(t)$ are proved in a way similar to that of Theorem 2. Let the solution $x(t)$ be oscillatory and suppose e.g. that $x(t) > 0$ for all $t \geq t_1 \geq t_0$, $t_1 > 0$. The proof is similar for the case $x(t) < 0$. Equation (10) yields

$$\begin{aligned} & \frac{tx'(t)}{f(x(t))} - \int_{t_1}^t \frac{x'(s)}{f(x(s))} ds + \int_{t_1}^t \frac{sx'^2(s)f'(x(s))}{f^2(x(s))} ds + \\ & + \int_{t_1}^t \frac{sa(s)g(x(s), x'(s))}{f(x(s))} ds = \frac{t_1 x'(t_1)}{f(x(t_1))} - \int_{t_1}^t sb(s)h(x'(s)) ds \end{aligned}$$

hence

$$\begin{aligned} \frac{tx'(t)}{f(x(t))} + \int_{t_1}^t \frac{s}{f^2(x(s))} [x'^2(s)f'(x(s)) - \frac{1}{2}g^2(x(s), x'(s))] ds &\leq \\ &\leq K_2 + \frac{1}{2} \int_{t_1}^t sa^2(s) ds - h(\alpha) \int_{t_1}^t sb(s) ds \end{aligned}$$

where K_2 is a constant.

The rest of the proof is similar to that of Theorem 4.

Remark 3. Results similar to those stated as Theorem 4 and 5 are stated in Theorems 1 and 2 of [1] which concern solutions of the equation (1) for $a(t) \equiv 0$ and $h(y) \equiv 1$.

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КОЛЕБАТЕЛЬНЫЕ СВОЙСТВА РЕШЕНИЙ НЕЛИНЕЙНОГО ДИФФЕРЕНЦИАЛЬНОГО УРАВНЕНИЯ ВТОРОГО ПОРЯДКА

Павел Шолтес

В работе решаются вопросы колебательности решений нелинейного дифференциального уравнения второго порядка

$$x'' + a(t)x' + b(t)f(x)h(x') = 0. \quad (1)$$

На основании свойств функций $a(t)$, $b(t)$, $f(x)$, $h(x')$ приведены достаточные условия, при выполнении которых или решение $x(t)$ уравнения (1) колеблется или $\lim_{t \rightarrow \infty} x(t) = 0$.

Тоже приведены достаточные условия, при которых все решения, которые выполнят условие (2), колеблются.