

# OSCILLATION OF FIRST-ORDER DIFFERENTIAL EQUATIONS WITH RETARDED ARGUMENTS

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**ABSTRACT.** In this paper, we provide a test under which every solution of a first-order delay differential equation oscillates. An example is given to illustrate the significance of the result.

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## 1. Introduction

In this paper, we shall consider the delay differential equation

$$x'(t) + p(t)x(\tau(t)) = 0 \quad \text{for } t \geq t_0, \quad (1)$$

where  $p \in C([t_0, \infty), \mathbb{R}_0^+)$ ,  $\tau \in C([t_0, \infty), \mathbb{R})$  satisfies  $\lim_{t \rightarrow \infty} \tau(t) = \infty$  and  $\tau(t) \leq t$  for all sufficiently large  $t$ .

Let  $t_{-1} := \min\{\tau(t) : t \geq t_0\}$ . By a *solution* of (1), we mean a function  $x \in C([t_{-1}, \infty), \mathbb{R})$  such that  $x \in C'([t_0, \infty), \mathbb{R})$  and satisfies (1) identically on  $[t_0, \infty)$ . Throughout the paper, we restrict our attention to those solutions of (1), which is not identically zero on any interval of the form  $[t, \infty)$  for all  $t \geq t_0$ . It is a well-known fact that for a prescribed *initial function*  $\varphi \in C([t_{-1}, t_0], \mathbb{R})$ , (1) admits a unique solution  $x$  satisfying  $x = \varphi$  on the *initial interval*  $[t_{-1}, t_0]$ . As is customary, a solution of (1) is called *oscillatory* if it has arbitrarily large zeros; otherwise, a solution is called *nonoscillatory*.

Now, let us introduce a short brief concerning some basic results for the oscillation of (1). The first systematic approach to oscillation of solutions to (1)

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was given by Myskis in [8]. He showed that every solution of (1) oscillates if

$$\limsup_{t \rightarrow \infty} [t - \tau(t)] < \infty \quad \text{and} \quad \liminf_{t \rightarrow \infty} [t - \tau(t)] \liminf_{t \rightarrow \infty} p(t) > \frac{1}{e}. \quad (2)$$

In [5], Ladas et. al. proved the same conclusion for (1) under the condition

$$\limsup_{t \rightarrow \infty} \int_{\tau(t)}^t p(u) \, du > 1, \quad (3)$$

but here the delay function  $\tau$  is assumed to be nondecreasing, however, this condition is not as sharp as (2). In [6], Ladas, and in [4], Koplatadze and Chanturiya replaced (2) with the following one

$$\liminf_{t \rightarrow \infty} \int_{\tau(t)}^t p(u) \, du > \frac{1}{e}. \quad (4)$$

One can easily see that (4) is weaker than (2). We would like to mention here that (4) is almost sharp and it is not possible to replace the constant  $1/e$  with any smaller one or  $\liminf$  with  $\lim$ . This fact can be seen easily from the following autonomous delay differential equation

$$x'(t) + \frac{1}{e}x(t-1) = 0 \quad \text{for } t \geq 0 \quad (5)$$

from which we get  $p(t) \equiv 1/e$  and  $\tau(t) = t-1$  for  $t \geq 0$  when compared with (1). For (5), it is not hard to see that

$$\lim_{t \rightarrow \infty} \int_{\tau(t)}^t p(u) \, du = \frac{1}{e}$$

and thus (4) does not hold, and that  $x(t) = 1/e^t$  for  $t \geq 0$  is a nonoscillatory solution of (5) (see [2, Theorem 2.3.1]).

In the next section, we shall extend the result due to Li introduced in [7]. His result concludes that every solution of

$$x'(t) + p(t)x(t - \tau_0) = 0 \quad \text{for } t \geq 0, \quad (6)$$

where  $p$  is a continuous function which is not identically zero on  $[t, t + \tau_0]$  for all sufficiently large  $t$ , and  $\tau_0$  is a positive constant, is oscillatory if the divergent improper integral condition

$$\int_0^\infty p(u) \ln \left\{ e \int_u^{u+\tau_0} p(v) \, dv \right\} \, du = \infty \quad (7)$$

holds. It should be mentioned here that (4) for (6) takes the form

$$\liminf_{t \rightarrow \infty} \int_{t-\tau_0}^t p(u) \, du > \frac{1}{e}$$

which exactly implies (7) (see [2, Theorem 2.3.2]). Thus, the result due to Li, substantially improves the ones proved previously for (6). Later, in [1], Guan extended the result due to Li to the so called Euler-type equations of the form

$$x'(t) + p(t)x(t/\tau_0) = 0 \quad \text{for } t \geq 1, \quad (8)$$

where  $p$  is a continuous function which is not identically zero on  $[t, \tau_0 t]$  for all sufficiently large  $t$ , and  $\tau_0$  is a constant greater than 1, and showed that if

$$\int_{\infty}^{\infty} p(u) \ln \left\{ e \int_u^{\tau_0 u} p(v) \, dv \right\} \, du = \infty, \quad (9)$$

then all solutions to (8) are oscillatory.

In Section 2, we give some lemmas required in the sequel; in Section 3, we give our main result together with an illustrative example. Finally, in Section 4, we make a discussion to finalize the paper. The method in the proof of our main result makes use of the so-called generalized characteristic equation introduced in [2, Section 3].

## 2. Some lemmas

At the beginning of this section, we define the function  $\bar{\tau} \in C([t_0, \infty), [t_{-1}, \infty))$  by

$$\bar{\tau}(t) := \max\{\tau(s) : t \geq s \geq t_0\} \quad \text{for } t \geq t_0,$$

which is a nondecreasing function and satisfies  $\bar{\tau}(t) \geq \tau(t)$  for all  $t \geq t_0$  and the function  $\bar{\tau}_{-1} \in C([t_{-1}, \infty), [t_0, \infty))$  by

$$\bar{\tau}_{-1}(t) := \max\{s \geq t_0 : \bar{\tau}(s) = t\} \quad \text{for } t \geq t_{-1},$$

which satisfies  $\bar{\tau}(\bar{\tau}_{-1}(t)) = t$  for all  $t \geq t_0$ . It is clear that if  $\tau$  is increasing, then we have  $\bar{\tau} = \tau$  on  $[t_0, \infty)$  and  $\bar{\tau}_{-1} = \tau^{-1}$  on  $[t_{-1}, \infty)$ . We are now ready to prove two lemmas which will be required in the proof of our main result.

**LEMMA 1.** *Let  $x$  be a nonoscillatory solution of (1). If*

$$\limsup_{t \rightarrow \infty} \int_t^{\bar{\tau}_{-1}(t)} p(u) \, du > 0, \quad (10)$$

then

$$\liminf_{t \rightarrow \infty} \frac{x(\bar{\tau}(t))}{x(t)} < \infty. \quad (11)$$

*Proof.* Let  $x$  be a nonoscillatory solution of (1). Because of the linearity of (1), we may only consider the case that  $x$  is an eventually positive solution. Then, there exists  $t_1 \geq t_0$  such that  $x(t), x(\tau(t)) > 0$  for all  $t \geq t_1$ , from which together with (1), we learn that  $x$  is nonincreasing on the interval  $[t_1, \infty)$ . Therefore, we have

$$x'(t) + p(t)x(\tau(t)) \leq 0 \quad \text{for all } t \geq t_1. \quad (12)$$

In view of (10), we may pick an increasing divergent sequence  $\{\xi_k\}_{k \in \mathbb{N}} \subset [t_1, \infty)$  and a positive constant  $\varepsilon$  such that

$$\int_{\xi_k}^{\tau_{-1}(\xi_k)} p(u) du \geq \varepsilon \quad \text{for all } k \in \mathbb{N}.$$

In this case, we may find a sequence  $\{\zeta_k\}_{k \in \mathbb{N}} \subset [t_1, \infty)$  such that

$$\int_{\xi_k}^{\zeta_k} p(u) du \geq \frac{\varepsilon}{2} \quad \text{and} \quad \int_{\zeta_k}^{\tau_{-1}(\xi_k)} p(u) du \geq \frac{\varepsilon}{2} \quad \text{for all } k \in \mathbb{N}. \quad (13)$$

Clearly,  $\{\zeta_k\}_{k \in \mathbb{N}}$  is divergent. For any  $k \in \mathbb{N}$ , integrating (12) over the intervals  $[\xi_k, \zeta_k]$  and  $[\zeta_k, \tau_{-1}(\xi_k)]$ , we find

$$x(\zeta_k) - x(\xi_k) + \int_{\xi_k}^{\zeta_k} p(u)x(\tau(u)) du \leq 0 \quad (14)$$

and

$$x(\tau_{-1}(\xi_k)) - x(\zeta_k) + \int_{\zeta_k}^{\tau_{-1}(\xi_k)} p(u)x(\tau(u)) du \leq 0. \quad (15)$$

Dropping the first (positive) terms in (14) and (15), using the nonincreasing nature of  $x \circ \tau$  (since both  $x$  and  $\tau$  are monotonic) and (13), we get

$$\frac{\varepsilon}{2}x(\tau(\zeta_k)) < x(\xi_k) \quad \text{and} \quad \frac{\varepsilon}{2}x(\xi_k) < x(\zeta_k) \quad \text{for all } k \in \mathbb{N},$$

which implies

$$\frac{x(\tau(\zeta_k))}{x(\zeta_k)} < \left(\frac{2}{\varepsilon}\right)^2 \quad \text{for all } k \in \mathbb{N}.$$

This shows that (11) is valid, and completes the proof.  $\square$

**LEMMA 2.** Assume that (1) admits a nonoscillatory solution. Then

$$\int_t^{\tau_{-1}(t)} p(u) du < 1 \quad \text{for all sufficiently large } t. \quad (16)$$

**Proof.** Let  $x$  be an eventually positive solution of (1). Then, there exists  $t_1 \geq t_0$  such that  $x(t), x(\tau(t)) > 0$  for all  $t \geq t_1$ . Then  $x$  is nonincreasing on the interval  $[t_1, \infty)$ . Integrating (12) over the interval  $[t, \bar{\tau}_{-1}(t))$ , where  $t \geq t_1$ , and using the nonincreasing nature of  $x \circ \bar{\tau}$ , we are led to

$$x(\bar{\tau}_{-1}(t)) + \left( \int_t^{\bar{\tau}_{-1}(t)} p(u) \, du - 1 \right) x(t) \leq 0 \quad \text{for all } t \geq t_1,$$

which implies (16). This completes the proof.  $\square$

As an immediate consequence of the lemma above, we may give the following remark for the oscillation of (1).

**Remark 1.** Assume existence of an increasing divergent sequence  $\{\xi_k\}_{k \in \mathbb{N}} \subset [t_0, \infty)$  satisfying

$$\int_{\xi_k}^{\bar{\tau}_{-1}(\xi_k)} p(u) \, du \geq 1 \quad \text{for all } k \in \mathbb{N}.$$

Then, every solution of (1) is oscillatory.

Obviously, (3) implies the condition in Remark 1.

### 3. The main result

The main objective of this section is to establish the following theorem. In the proof of this result, the inequality

$$re^x \geq x + \ln(er) \quad \text{for all } x \geq 0 \text{ and } r > 0, \quad (17)$$

which can be proved by using elementary calculus, plays an important role.

**THEOREM 1.** Assume that  $p$  is a continuous function which is not identically zero on  $[t, \bar{\tau}_{-1}(t))$  for all sufficiently large  $t$ , and that

$$\int_0^\infty p(u) \ln \left\{ e^{\int_u^{\bar{\tau}_{-1}(u)} p(v) \, dv} \right\} \, du = \infty. \quad (18)$$

Then, every solution of (1) is oscillatory.

Proof. For the sake of contradiction assume that (1) admits an eventually positive solution  $x$ . Pick  $t_1 \geq t_0$  such that  $x(t), x(\tau(t)) > 0$  for all  $t \geq t_1$ . Then,  $x$  is nonincreasing on the interval  $[t_1, \infty)$ . Set

$$\lambda(t) := -\frac{x'(t)}{x(t)} \geq 0 \quad \text{for } t \geq t_1. \quad (19)$$

Then, integrating (19) over the interval  $[t_1, t]$ , where  $t \geq t_1$ , we get

$$x(t) = x(t_1) \exp \left\{ - \int_{t_1}^t \lambda(u) du \right\} \quad \text{for all } t \geq t_1. \quad (20)$$

Substituting (20) into (12), we obtain

$$\lambda(t) \geq p(t) \exp \left\{ \int_{\bar{\tau}(t)}^t \lambda(u) du \right\} \quad \text{for all } t \geq t_1. \quad (21)$$

Using (17) after multiplying (21) with  $\int_t^{\bar{\tau}_{-1}(t)} p(u) du > 0$ , we get

$$\lambda(t) \int_t^{\bar{\tau}_{-1}(t)} p(u) du \geq p(t) \left( \int_{\bar{\tau}(t)}^t \lambda(u) du + \ln \left\{ e \int_t^{\bar{\tau}_{-1}(t)} p(u) du \right\} \right) \quad \text{for all } t \geq t_1,$$

and by collecting the terms involving  $\lambda$  on the right-hand side of the equation, we have

$$p(t) \ln \left\{ e \int_t^{\bar{\tau}_{-1}(t)} p(u) du \right\} \leq \lambda(t) \int_t^{\bar{\tau}_{-1}(t)} p(u) du - p(t) \int_{\bar{\tau}(t)}^t \lambda(u) du \quad \text{for all } t \geq t_1. \quad (22)$$

For the last term on the right-hand side of (22), we see by changing the order of the integration that

$$\int_{t_2}^t p(u) \int_{\bar{\tau}(u)}^u \lambda(v) dv du \geq \int_{t_2}^{\bar{\tau}(t)} \lambda(v) \int_v^{\bar{\tau}_{-1}(v)} p(u) du dv \quad \text{for all } t \geq t_2, \quad (23)$$

where  $t_2 \geq t_1$  with  $\bar{\tau}(t_2) \geq t_1$ . Using (23) after integrating (22) over the interval  $[t_2, t]$ , where  $t \geq t_2$ , we obtain

$$\begin{aligned}
 & \int_{t_2}^t p(v) \ln \left\{ e^{\int_v^{\bar{\tau}_{-1}(v)} p(u) du} \right\} dv \\
 & \leq \int_{t_2}^t \lambda(v) \int_v^{\bar{\tau}_{-1}(v)} p(u) du dv - \int_{t_2}^t p(u) \int_{\bar{\tau}(u)}^u \lambda(v) dv du \\
 & \leq \int_{t_2}^t \lambda(v) \int_v^{\bar{\tau}_{-1}(v)} p(u) du dv - \int_{t_2}^{\bar{\tau}(t)} \lambda(v) \int_v^{\bar{\tau}_{-1}(v)} p(u) du dv \\
 & = \int_{\bar{\tau}(t)}^t \lambda(v) \int_v^{\bar{\tau}_{-1}(v)} p(u) du dv < \int_{\bar{\tau}(t)}^t \lambda(v) dv,
 \end{aligned} \tag{24}$$

where we have used Lemma 2 in the last step. From (18), (19) and (24), we get

$$\exp \left\{ \int_{t_2}^t p(v) \ln \left\{ e^{\int_v^{\bar{\tau}_{-1}(v)} p(u) du} \right\} dv \right\} < \exp \left\{ \int_{\bar{\tau}(t)}^t \lambda(v) dv \right\} = \frac{x(\bar{\tau}(t))}{x(t)}$$

for all  $t \geq t_2$ ,

which yields by letting  $t \rightarrow \infty$  that

$$\lim_{t \rightarrow \infty} \frac{x(\bar{\tau}(t))}{x(t)} = \infty. \tag{25}$$

On the other hand, (18) implies existence of an increasing divergent sequence  $\{\xi_k\}_{k \in \mathbb{N}} \subset [t_0, \infty)$  such that

$$\int_{\xi_k}^{\bar{\tau}_{-1}(\xi_k)} p(u) du \geq \frac{1}{e} \quad \text{for all } k \in \mathbb{N},$$

which shows that (11) holds by Lemma 1. This contradicts (25), and thus every solution of (1) must be oscillatory.  $\square$

Now, we have the following example.

*Example 1.* Let  $\alpha > 0$  and consider the delay differential equation

$$x'(t) + \frac{\exp \{ \alpha \sin (\ln(\ln(t))) \}}{e t \ln(t)} x(\sqrt[t]{t}) = 0 \quad \text{for } t \geq 1. \tag{26}$$

It is not hard to see that  $p(t) = \exp \{ \alpha \sin (\ln(\ln(t))) \} / (et \ln(t))$  and  $\tau(t) = \sqrt[t]{t}$  for  $t \geq 1$ . By making change of variables, we have

$$\int_{\tau(t)}^t p(u) du = \frac{1}{e} \int_{\sqrt[t]{t}}^t \frac{\exp \{ \alpha \sin (\ln(\ln(u))) \}}{eu \ln(u)} du = \frac{1}{e} \int_{\ln(\ln(t))-1}^{\ln(\ln(t))} e^{\alpha \sin(v)} dv \quad (27)$$

for all  $t \geq 1$ .

On the other hand, the periodicity and the oscillating nature of the sin function, we learn that

$$\sin(t) \leq \sin((3\pi + 1)/2) < -\frac{1}{2}$$

for all  $t \in [2k\pi + (3\pi - 1)/2, 2k\pi + (3\pi + 1)/2]$  (which is an interval with a length of 1) and all  $k \in \mathbb{N}$ , which yields by the increasing nature of the exponential function that  $e^{\alpha \sin(t)} < 1$  for all  $t \in [2k\pi + (3\pi - 1)/2, 2k\pi + (3\pi + 1)/2]$  and all  $k \in \mathbb{N}$ . Then, it follows from (27), the discussion above and making use of simple calculus that

$$\liminf_{t \rightarrow \infty} \frac{1}{e} \int_{\ln(\ln(t))-1}^{\ln(\ln(t))} e^{\alpha \sin(v)} dv = \frac{1}{e} \int_{(3\pi-1)/2}^{(3\pi+1)/2} e^{\alpha \sin(v)} dv < \frac{1}{e}.$$

Hence, (2) does not hold for (26). Clearly,  $\tau$  is increasing, hence  $\bar{\tau}_{-1}(t) = t^e$  for  $t \geq 1$ . By using change of variables and Jensen's famous inequality for concave functions, we get

$$\begin{aligned} & \int_1^\infty \frac{\exp \{ \alpha \sin (\ln(\ln(u))) \}}{eu \ln(u)} \ln \left\{ e \int_u^{u^e} \frac{\exp \{ \alpha \sin (\ln(\ln(v))) \}}{ev \ln(v)} dv \right\} du \\ &= \int_1^\infty \frac{\exp \{ \alpha \sin (\ln(\ln(u))) \}}{eu \ln(u)} \ln \left\{ \int_{\ln(\ln(u))}^{\ln(\ln(u))+1} e^{\alpha \sin(r)} dr \right\} du \\ &= \frac{1}{e} \int_0^\infty e^{\alpha \sin(s)} \ln \left\{ \int_s^{s+1} e^{\alpha \sin(r)} dr \right\} ds \\ &\geq \frac{\alpha}{e} \int_0^\infty e^{\alpha \sin(s)} \left( \int_s^{s+1} \sin(r) dr \right) ds \\ &= \frac{\alpha}{e} \left( \sin(1) \int_0^\infty e^{\alpha \sin(s)} \sin(s) ds + (1 - \cos(1)) \int_0^\infty e^{\alpha \sin(s)} \cos(s) ds \right). \end{aligned} \quad (28)$$



Set  $f_\alpha(t) := e^{\alpha t}t$  for  $t \in \mathbb{R}$ . Hence, we have

$f_\alpha(\sin(t)) + f_\alpha(-\sin(t)) = f_\alpha(\sin(t))(1 - e^{-2\alpha \sin(t)}) \geq 0$  for all  $t \in [0, \pi)$ , which holds with equality if and only if  $t = 0$ , and this yields

$$\begin{aligned} \int_0^{2\pi} f_\alpha(\sin(s)) \, ds &= \int_0^\pi f_\alpha(\sin(s)) \, ds + \int_\pi^{2\pi} f_\alpha(\sin(s)) \, ds \\ &= \int_0^\pi f_\alpha(\sin(s)) \, ds + \int_0^\pi f_\alpha(\sin(s + \pi)) \, ds \\ &= \int_0^\pi [f_\alpha(\sin(s)) + f_\alpha(-\sin(s))] \, ds > 0. \end{aligned}$$

So that

$$\begin{aligned} \int_0^\infty f_\alpha(\sin(s)) \, ds &= \sum_{k=0}^\infty \int_{2k\pi}^{2(k+1)\pi} f_\alpha(\sin(s)) \, ds \\ &= \sum_{k=0}^\infty \int_0^{2\pi} f_\alpha(\sin(s)) \, ds = \infty. \end{aligned} \quad (29)$$

Also, for all  $t \geq 0$ , we have

$$\begin{aligned} \left| \int_0^t \exp\{\alpha \sin(s)\} \cos(s) \, ds \right| &= \frac{1}{\alpha} |e^{\alpha \sin(t)} - 1| \\ &\leq \frac{1}{\alpha} (e^\alpha + 1). \end{aligned} \quad (30)$$

Thus, using (29) and (30) in (28), we see that (18) holds. Every solution of (26) is therefore oscillatory by Theorem 1.

## 4. Final comments

It is apparently obvious that (18) for (6) and (8) reduces to (7) and (9), respectively. Theorem 1 hence generalizes the main results of the papers [1] and [7]. We also would like to mention that our results in the previous section can be easily extended to the case of several delays, which has the form

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

where  $n$  is a positive integer, for  $i = 1, 2, \dots, n$ ,  $\tau_i \in C([t_0, \infty), \mathbb{R})$  satisfies  $\lim_{t \rightarrow \infty} \tau_i(t) = \infty$  and  $\tau_i(t) \leq t$  for all sufficiently large  $t$ , and  $p_i \in C([t_0, \infty), \mathbb{R}_0^+)$ .

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