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NONOSCILLATORY FUNCTIONAL-DIFFERENTIAL EQUATIONS

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NONOSCILLATORY FUNCTIONAL DIFFERENTIAL EQUATIONS

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Our aim in this paper is to obtain sufficient conditions under which certain functional differential equations have a “large” number of non-oscillatory solutions. Using the characteristic equation of a “majorant” delay differential equation with constant coefficients and Schauder’s fixed point theorem, we obtain conditions under which the functional differential equation in question has a nonoscillatory solution. Then a known comparison theorem is employed as a tool to demonstrate that if the functional differential equation has a nonoscillatory solution, then it really has a “large” number of such solutions.

Our aim in this paper is to obtain sufficient conditions under which the functional differential equation

$$(1) \quad x'(t) + \sum_{i=1}^n p_i(t)x(t - \tau_i(t)) = 0$$

has a “large” number of nonoscillatory solutions. It is to be noted that the literature is scarce concerning conditions under which there exist nonoscillatory solutions. Using the characteristic equation of a “majorant” delay differential equation with constant coefficients and Schauder’s fixed point theorem, we obtain conditions under which (1) has a nonoscillatory solution. Then we employ a known comparison theorem [see 1, p. 224, also 4, Ch. 6] as a tool to demonstrate that if (1) has a nonoscillatory solution then it really has a “large” number of such solutions.

As it is customary, a solution is said to be oscillatory if it has arbitrarily large zeros. A differential equation is called oscillatory if all of its solutions oscillate; otherwise, it is called nonoscillatory. In this paper we restrict our attention to real valued solutions $x(t)$.

2. Non-oscillations.

THEOREM 1. *Consider the differential equation*

$$(1) \quad x'(t) + \sum_{i=1}^n p_i(t)x(t - \tau_i(t)) = 0$$

where $p_i(t)$ and $\tau_i(t)$ are continuous functions such that $|p_i(t)| \leq P_i$, $|\tau_i(t)| \leq T_i$, $|p'_i(t)| \leq A_i$ and $|\tau'_i(t)| \leq B_i$, $i = 1, 2, \dots, n$, where P_i , T_i , A_i and B_i are positive constants. Assume that

$$(2) \quad \lambda = \sum_{i=1}^n P_i e^{\lambda T_i}$$

has a positive root. Then equation (1) has a nonoscillatory solution of the form

$$(3) \quad x(t) = \exp\left(-\int_{t_0}^t \lambda(s) ds\right)$$

where $\lambda(t)$ is a bounded continuous function.

Proof. Suppose that λ_0 is a positive root of (2), i.e.,

$$\lambda_0 = \sum_{i=1}^n P_i e^{\lambda_0 T_i}.$$

We will prove that (1) has a nonoscillatory solution of the form (3). Substituting (3) into (1) we obtain

$$(4) \quad \lambda(t) = \sum_{i=1}^n p_i(t) \exp\left(\int_{t-\tau_i(t)}^t \lambda(s) ds\right).$$

It suffices to show that (4) has a bounded solution. We will employ Schauder's fixed point theorem. Define the sets

$$X = \{\lambda(t) : \text{bounded continuous functions mapping } \mathbf{R} \text{ into } \mathbf{R}\}$$

with sup-norm, which is a Banach space, and

$$M = \{\lambda(t) \in X : \|\lambda(t)\| \leq \lambda_0\}$$

which is a closed and convex subset of X . Consider the mapping F on M given by

$$F\lambda(t) = \sum_{i=1}^n p_i(t) \exp\left(\int_{t-\tau_i(t)}^t \lambda(s) ds\right).$$

Observe that

$$\begin{aligned} \|F\lambda(t)\| &\leq \sum_{i=1}^n |p_i(t)| \exp\left(\left|\int_{t-\tau_i(t)}^t \|\lambda(s)\| ds\right|\right) \\ &\leq \sum_{i=1}^n P_i e^{\lambda_0 T_i} = \lambda_0. \end{aligned}$$

Hence $F: M \rightarrow M$.

To show that (4) has a solution it suffices to show that the mapping F has a fixed point. To this end it remains to show that F is continuous and that FM is a relatively compact subset of X .

We will show that F is continuous by showing that each of the mappings

$$F_i \lambda(t) = \exp\left(\int_{t-\tau_i}^t \lambda(s) ds\right), \quad i = 1, 2, \dots, n,$$

is continuous. Let $\lambda_n \rightarrow \lambda$ where $\lambda_n, \lambda \in M$. Then

$$\begin{aligned} |F_i \lambda(t) - F_i \lambda_n(t)| &= F_i \lambda(t) \left| \frac{F_i \lambda_n(t)}{F_i \lambda(t)} - 1 \right| \\ &= F_i \lambda(t) \left| \exp\left(\int_{t-\tau_i}^t [\lambda_n(s) - \lambda(s)] ds\right) - 1 \right|. \end{aligned}$$

But

$$\left| \int_{t-\tau_i(t)}^t [\lambda_n(s) - \lambda(s)] ds \right| \leq \|\lambda_n - \lambda\| \cdot T_i \rightarrow 0 \quad \text{as } n \rightarrow \infty.$$

and because $F_i \lambda(t)$ is bounded, it follows that F_i is continuous.

To prove that FM is a relatively compact subset of X it suffices to prove that if K is a positive constant and λ is a function in X such that $\|\lambda\| \leq K$, then $(F\lambda(t))'$ is uniformly bounded. We have

$$\begin{aligned} (F\lambda(t))' &= \sum_{i=1}^n p_i'(t) \exp\left(\int_{t-\tau_i(t)}^t \lambda(s) ds\right) \\ &\quad + \sum_{i=1}^n p_i(t) [\lambda(t) - \lambda(t - \tau_i(t))(1 - \tau_i'(t))] \\ &\quad \cdot \exp\left(\int_{t-\tau_i(t)}^t \lambda(s) ds\right) \end{aligned}$$

and therefore

$$|(F\lambda(t))'| \leq \sum_{i=1}^n A_i e^{KT_i} + \sum_{i=1}^n P_i K B_i e^{KT_i}.$$

Therefore Schauder's fixed point theorem applies and the proof is complete.

Note that the r.h.s. of (2) is a positive convex function of λ and so (2) has either two real roots, one real root, or no real root. Except in the case

that all the P_i are zero, the roots are always positive. Thus (2) really just means $T_1, \dots, T_n, P_1, \dots, P_n$ are fairly small.

For the delay differential equation

$$(1)' \quad x'(t) + \sum_{i=1}^n p_i x(t - \tau_i) = 0$$

whose coefficients and delays are positive constants, it has been proved [5], see also [3], that every solution oscillates if and only if the characteristic equation

$$(2)' \quad \lambda + \sum_{i=1}^n p_i e^{-\lambda \tau_i} = 0$$

has no real roots. This is equivalent to saying that (1)' has a nonoscillatory solution if and only if (2)' has a real root.

The following are immediate corollaries of Theorem 1.

COROLLARY 1. *Equation (1) is nonoscillatory provided that the "majorant" delay differential equation*

$$(5) \quad x'(t) + \sum_{i=1}^n P_i x(t - T_i) = 0,$$

where P_i and T_i are as defined in Theorem 1, is nonoscillatory.

COROLLARY 2. *The functional differential equation with constant coefficients and constant arguments*

$$(6) \quad x'(t) + \sum_{i=1}^n p_i x(t - \tau_i) = 0$$

is nonoscillatory provided that the delay differential equation

$$(7) \quad x'(t) + \sum_{i=1}^n |p_i| x(t - |\tau_i|) = 0$$

is nonoscillatory.

3. A comparison theorem and its applications. Next we will demonstrate how the following comparison result [see 1, p. 224, also 4, Ch. 6] may be used as a tool to establish that if a functional differential equation has a nonoscillatory solution then it has a "large" number of such solutions in a sense that will be made clear below.

THEOREM 2. (*Comparison Theorem.*) Consider the delay differential equation

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

where $0 = \tau_0 < \tau_1 < \dots < \tau_n = \tau$ are constants, p_0, p_1, \dots, p_n are continuous functions and $p_1(t), p_2(t), \dots, p_n(t)$ positive on $[0, \infty)$. Let $\theta, \tilde{\theta}: [-\tau, 0) \rightarrow \mathbf{R}$ be continuous and such that

$$(8) \quad \theta(t) < \tilde{\theta}(t) \quad \text{on } [-\tau, 0) \quad \text{and} \quad \theta(0) = \tilde{\theta}(0) > 0.$$

Let x and \tilde{x} be the unique solutions of $(*)$ with initial functions θ and $\tilde{\theta}$ respectively. Assume that

$$(9) \quad \tilde{x}(t) > 0 \quad \text{on } [0, \infty).$$

Then

$$(10) \quad x(t) > \tilde{x}(t) \quad \text{on } (0, \infty).$$

REMARK 1. If we denote by $x(t, t_0, \theta)$ the unique solution of $(*)$ with initial function θ at $t = t_0$, then $x(t, t_0, -\theta) = -x(t, t_0, \theta)$. From this observation we obtain a dual to the above theorem by simply reversing the signs of the inequalities in (8), (9), and (10). That is, under the hypotheses of Theorem 2 we have, on $(0, \infty)$,

$$x(t, 0, \theta) > \tilde{x}(t, 0, \tilde{\theta}) > 0 \quad \text{and} \quad x(t, 0, -\theta) < \tilde{x}(t, 0, -\tilde{\theta}) < 0.$$

Finally a close look at the proof of the comparison theorem [see 1, p. 224] shows that the functional arguments in $(*)$ do not have to be constants. The results is true if we assume tha $\tau_i(t)$ are continuous function satisfying the following condition

$$(11) \quad \begin{cases} \text{(i) } \tau_0(t) \equiv 0 \quad \text{and} \quad \tau_j(t) \not\equiv 0 \quad \text{for } j = 1, 2, \dots, n; \\ \text{(ii) } \exists \tau > 0 \quad \text{such that } 0 \leq \tau_j(t) \leq \tau, \quad j = 1, 2, \dots, n. \end{cases}$$

First we apply the comparison theorem to the delay differential equation

$$(1)' \quad x'(t) + \sum_{i=1}^n p_i x(t - \tau_i) = 0$$

where p_i and τ are positive constants. As discussed above $(1)'$ has a nonoscillatory solution provided that the characteristic equation

$$(2)' \quad f(\lambda) \equiv \lambda + \sum_{i=1}^n p_i e^{-\lambda \tau_i} = 0$$

has a real root. The condition, for example,

$$(12) \quad \left(\sum_{i=1}^n p_i \right) \rho \leq \frac{1}{e} \quad \text{where } \tau = \max\{\tau_1, \tau_2, \dots, \tau_n\}$$

implies that $f(0)f(-1/\tau) \leq 0$ and therefore (2)' has a real (negative) root in the interval $(-1/\tau, 0)$.

Now assume that (2)' has a real root λ_0 . Then (1)' has the nonoscillatory solution

$$\mu e^{\lambda_0 t} \quad \text{for any } \mu \in \mathbf{R}, \mu \neq 0.$$

But then, by the comparison theorem, any solution of (1)' with initial function $\phi(t)$ satisfying

$$\phi(t) < \phi(0)e^{\lambda_0 t}, \quad -\tau \leq t < 0 \quad \text{and} \quad \phi(0) > 0$$

and any solution of (1)' with initial function $\psi(t)$ satisfying

$$\psi(t) > \psi(0)e^{\lambda_0 t}, \quad -\tau \leq t < 0 \quad \text{and} \quad \psi(0) < 0$$

is nonoscillatory. In particular (and also when λ is not known) we have the following result.

COROLLARY 3. *Assume that (2)' has a real root. Then any solution of (1)' with initial function ϕ or ψ satisfying*

$$\phi(t) < \phi(0), \quad -\tau \leq t < 0 \quad \text{and} \quad \phi(0) > 0$$

or

$$\psi(t) > \psi(0), \quad -\tau \leq t < 0 \quad \text{and} \quad \psi(0) < 0$$

is nonoscillatory.

EXAMPLE 1. For the delay differential equation

$$(13) \quad x'(t) + \frac{1}{2}e^{-1/3}x(t - \frac{1}{3}) + \frac{1}{2}e^{-1/2}x(t - \frac{1}{2}) = 0$$

condition (12) is satisfied. Therefore its characteristic equation

$$(14) \quad \lambda + \frac{1}{2}e^{-1/3-\lambda/3} + \frac{1}{2}e^{-1/2-\lambda/2} = 0$$

has a real (negative) root in the interval $(-2, \infty)$. Observe that $\lambda = -1$ is a root of (14). Thus (13) has the nonoscillatory solution μe^{-t} for any $\mu \in \mathbf{R}, \mu \neq 0$. Also, using the comparison theorem, any solution of (13) with initial function ϕ or ψ satisfying

$$\phi(t) < \phi(0)e^{-t}, \quad -\tau \leq t < 0 \quad \text{and} \quad \phi(0) > 0$$

or

$$\psi(t) > \psi(0)e^{-t}, \quad -\tau \leq t < 0 \quad \text{and} \quad \psi(0) < 0$$

is nonoscillatory.

In view of Theorems 1 and 2 and Remark 1, we obtain the following result equation (1).

COROLLARY 4. *Consider the differential equation (1) subject to the hypotheses of Theorem 1 and in addition assume that $p_i(t) > 0$, $i = 1, 2, \dots, n$, and condition (11) is satisfied. Then, any solution of (1) with initial function ϕ or ψ satisfying*

$$\phi(t) < \phi(0), \quad -\tau \leq t < 0 \quad \text{and} \quad \phi(0) > 0$$

or

$$\psi(t) > \psi(0), \quad -\tau \leq t < 0 \quad \text{and} \quad \psi(0) < 0$$

is nonoscillatory.

Finally we apply the comparison theorem to the delay differential equation

$$(15) \quad x'(t) + p(t)x(t - \tau) = 0, \quad t \geq t_0,$$

where τ is a positive constant and $p(t)$ is a τ -periodic continuous function with

$$(16) \quad K \equiv \int_{t-\tau}^t p(s) ds \leq \frac{1}{e}.$$

With these hypotheses equation (15) has a nonoscillatory solution of the form

$$(17) \quad x(t) = \exp\left(\lambda \int_{t_0}^t p(s) ds\right)$$

with $\lambda < 0$. In fact, substituting (17) into (15), we obtain

$$g(\lambda) \equiv \lambda e^{K\lambda} + 1 = 0.$$

It suffices to show that $g(\lambda)$ has a negative root.

Case 1. $K < 0$. Then $g(-\infty) = -\infty$ and $g(0) = 1$. Therefore $g(\lambda)$ has a root in $(-\infty, 0)$.

Case 2. $K = 0$. Then $\lambda = -1$ is a root

Case 3. $K > 0$. Then $g(-1/K) = (Ke - 1)/Ke \leq 0$ and $g(0) = 1$. Therefore $g(\lambda)$ has a root in $[-1/K, 0)$.

Thus in each case (15) has a nonoscillatory solution of the form given by (17). If in addition to (16) we assume that $p(t) > 0$ then the comparison theorem applies and we have the following result.

COROLLARY 5. *Consider the differential equation (15) under the assumptions that $p(t) > 0$ and (16) holds. Then the solution of (15) with initial function ϕ and ψ satisfying*

$$\phi(t) < \phi(t_0), \quad t_0 - \tau \leq t < t_0 \quad \text{and} \quad \phi(t_0) > 0$$

or

$$\psi(t) > \psi(t_0), \quad t_0 - \tau \leq t < t_0 \quad \text{and} \quad \psi(t_0) < 0$$

is nonoscillatory.

EXAMPLE 2. Consider the differential equation

$$x'(t) + (\sin t)x(t - 2\pi) = 0, \quad t \geq 0.$$

Observe that $\sin t$ is a 2π -periodic function and condition (15) is satisfied, with $K = 0$. Note that $e^{\cos t}$ is a multiple of the nonoscillatory solution given by (17).

REMARK 2. When $p(t) > 0$ the condition $K > 1/e$ implies, see [2], that every solution of (15) oscillates. This is our motivation for the following

Conjecture. If $K > 1/e$ then (15) is oscillatory.

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