

OSCILLATORY AND ASYMPTOTIC BEHAVIOUR OF n ORDER NEUTRAL FUNCTIONAL DIFFERENTIAL EQUATIONS

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Abstract

This paper considers oscillatory and asymptotic behaviour of following n order neutral functional differential equation:

$$\frac{d^n}{dt^n}[x(t) - cx(t-\tau)] + (-1)^{n-1} \int_{-\tau^*}^0 x(t+\theta) d\eta(\theta) = 0, \quad (1)$$

where $\tau > 0$, $\tau^* > 0$, $1 > c \geq 0$, $\eta(\theta)$ is nondecreasing function with bounded variation on $[-\tau^*, 0]$.

In this paper the author obtains some results for any integer n and $c \in [0, 1)$. When $c=0$ or $n=1$, these results coincide with the results in G. Ladas's paper [4] and the author's papers [1, 2].

§1. Introduction

In this paper we consider oscillatory and asymptotic behaviour of following order neutral functional differential equation:

$$\frac{d^n}{dt^n}[x(t) - cx(t-\tau)] + (-1)^{n-1} \int_{-\tau^*}^0 x(t+\theta) d\eta(\theta) = 0,$$

where $\tau > 0$, $\tau^* > 0$, $1 > c \geq 0$, $\eta(\theta)$ is nondecreasing function with bounded variation on $[-\tau^*, 0]$.

The author^[1, 2] gave some results about oscillatory and asymptotic behaviour of first order NDDE. Xu-Yuan Tong^[3] gave some sufficient conditions, under which n order linear RFDE is oscillatory or nonoscillatory. G. Ladas and I. Stavralaki, O. Arino, I. Gyori, A. Jawhari^[5] gave some results about oscillatory behaviour of order RDDE.

When $c=0$, the results in this paper coincide with the results of RFI. Existence of solution on $(-\infty, +\infty)$ for equation (1), has been given by J. Hale^[6]. The results of nonautonomous n order NFDE will be given by the author in another paper.

§2. Main Results and Proofs

Suppose $\{t_k, k=1, 2, \dots, m\}$, $0 > t_1 > t_2 > \dots > t_m \geq -\tau^*$, is a sequence in $[-\tau^*, 0]$ and $\eta(\theta)$ has positive damp on $\{t_k\}$.

Theorem 1. In the case $n=1$, each of the following conditions is a sufficient condition for all the solution of $(1)_1$ to be oscillating:

$$(A) \quad \sum_{k=1}^m [\eta(t_k^+) - \eta(t_k^-)] (-t_k) > E_1^*(c), \quad (2)$$

$$E_1^*(c) = \max_{z>0} [ze^{-z}(1-ce^{\mu z})] = z_1^*(c) \exp(z_1^*(c)) [1 - c \exp(\mu z_1^*(c))],$$

where $z_1^*(c)$ satisfies the equation

$$(1 - z_1^*(c) [1 - c \exp(\mu z_1^*(c))] - c \mu z_1^*(c) \exp(\mu z_1^*(c))) = 0,$$

$$\mu = \tau \left[\sum_{k=1}^m (\eta(t_k^+) - \eta(t_k^-)) \right] / \left[\sum_{k=1}^m (\eta(t_k^+) - \eta(t_k^-)) (-t_k); \right.$$

$$\left. m\tau \geq \sum_{k=1}^m (-t_k), \right.$$

$$(B) \quad \left[\sum_{k=1}^m (\eta(t_k^+) - \eta(t_k^-)) \right]^{1/m} \left[\sum_{k=1}^m (-t_k) \right] > E_1(c), \quad (3)$$

$$\text{where } E_1(c) = \max_{z>0} [ze^{-z}(1-ce^z)] = z_1(c) e^{-z_1(c)} [1 - ce^{z_1(c)}],$$

$z_1(c)$ satisfies the equation

$$1 - z_1(c) - ce^{z_1(c)} = 0;$$

(C) For some $k_0, k_0 \in \{1, 2, \dots, m\}$, we have

$$[\eta(t_{k_0}^+) - \eta(t_{k_0}^-)] (-t_{k_0}) > E_1^*(c); \quad (4)$$

(D) For some $p, p > 1$, we have

$$(1/m)^{p-1} \left\{ \sum_{k=1}^m [\eta(t_k^+) - \eta(t_k^-)]^{1/p} (-t_k)^{1/p} \right\}^p > E_1^*(c); \quad (5)$$

(E) Set $\xi = \max_{k=1, 2, \dots, m} \{t_k\} = t_1$,

$$\sum_{k=1}^m [\eta(t_k^+) - \eta(t_k^-)] \cdot (-\xi) > E_1^*(c). \quad (6)$$

Proof (I) Taking $x(t) = e^{-\lambda t}$ in $(1)_1$, we obtain a characteristic equation

$$f_1(\lambda) = -\lambda(1 - ce^{\lambda\tau}) + \int_{-\tau^*}^0 e^{-\lambda\theta} d\eta(\theta) = 0. \quad (7)$$

Now we prove $f_1(\lambda) > 0$ for all real λ . If this is proved, then $(1)_1$ is oscillatory, according to J. K. Hale's book. Now we are in a position to prove this result.

Assume the characteristic equation $f_1(\lambda) = 0$ has no real root. Because the neutral operator for $(1)_1$ is the stable operator ($0 < c < 1$), $f_1(\lambda) = 0$ has finite number of roots with nonpositive real part, $\lambda_j = \alpha_j + i\beta_j, j=1, 2, \dots, N, \alpha_j \leq 0, e^{-\alpha_j t}$ are positive exponential functions. Set $|\alpha_1| = \max_{j=1, 2, \dots, N} |\alpha_j| = a$, i. e. $a + \alpha_j > 0 (j=2, \dots, N)$. Take $\mu \in (0, \max_{j=2, \dots, N} (a + \alpha_j))$. It is obvious that if t is a sufficient large number,

then any solution $x(t)$ of $(1)_1$ can be written as (Ref. 7.4, 12.10 in [6]).

$$\begin{aligned} & \sum_{j=1}^N A_j t^{k_j} e^{-\alpha_j t} \cos(\beta_j t + \gamma_j) + O(e^{-\gamma t}) \quad (\gamma > 0) \\ &= e^{\alpha t} \left\{ A_1 t^{k_1} \cos(\beta_1 t + \gamma_1) + \sum_{j=1}^N A_j t^{k_j} e^{-(\alpha + \alpha_j)t} \cos(\beta_j t + \gamma_j) \right\} + O(e^{-\gamma t}) \\ &= e^{\alpha t} \{ A_1 t^{k_1} \cos(\beta_1 t + \gamma_1) + O(e^{-\mu t}) \} + O(e^{-\gamma t}), \end{aligned}$$

where k_j concerns the multiplicity of root λ_j . Since the function $e^{\alpha t} A_1 t^{k_1} \cos(\beta_1 t + \gamma_1)$ is oscillatory, any solution $x(t)$ of $(1)_1$ is also oscillatory.

(II) Otherwise, assume there exists $\lambda_0 \in \mathbb{R}$, such that $f_1(\lambda_0) \leq 0$, i. e.,

$$\begin{aligned} & -\lambda_0(1 - ce^{\lambda_0 \tau}) + \int_{-\tau^*}^0 e^{-\lambda_0 \theta} d\eta(\theta) \leq 0, \\ & \int_{-\tau^*}^0 e^{-\lambda_0 \theta} d\eta(\theta) \leq \lambda_0(1 - ce^{\lambda_0 \tau}). \end{aligned}$$

In fact $\lambda_0 \notin (-\infty, 0]$. Then, we suppose $\lambda_0 > 0$, $1 - ce^{\lambda_0 \tau} > 0$. We easily obtain

$$\sum_{k=1}^m e^{-\lambda_0 t_k^+} [\eta(t_k^+) - \eta(t_k^-)] \leq \lambda_0(1 - ce^{\lambda_0 \tau}).$$

(III) (A) We first prove sufficient condition (2). Because

$$\sum_{i=1}^m k_i e^{z_i} \geq \exp \left[\sum_{i=1}^m k_i z_i \right] \quad \left(\sum_{i=1}^m k_i = 1 \right),$$

we have

$$\begin{aligned} & \frac{\lambda_0(1 - ce^{\lambda_0 \tau})}{\sum_{k=1}^m [\eta(t_k^+) - \eta(t_k^-)]} \geq \sum_{i=1}^m \frac{[\eta(t_i^+) - \eta(t_i^-)] e^{-\lambda_0 t_i}}{\sum_{k=1}^m [\eta(t_k^+) - \eta(t_k^-)]} \\ & \geq \exp \left[\sum_{i=1}^m \frac{[\eta(t_i^+) - \eta(t_i^-)] (-\lambda_0 t_i)}{\sum_{k=1}^m [\eta(t_k^+) - \eta(t_k^-)]} \right], \\ & \frac{\lambda_0(1 - ce^{\lambda_0 \tau})}{\sum_{k=1}^m [\eta(t_k^+) - \eta(t_k^-)]} \left[\sum_{i=1}^m (\eta(t_i^+) - \eta(t_i^-)) (-t_i) \exp \left[\frac{-\lambda_0 \sum_{i=1}^m (-t_i) [\eta(t_i^+) - \eta(t_i^-)]}{\sum_{k=1}^m [\eta(t_k^+) - \eta(t_k^-)]} \right] \right] \\ & \geq \sum_{i=1}^m [\eta(t_i^+) - \eta(t_i^-)] (-t_i). \end{aligned}$$

Set

$$z = \lambda_0 \sum_{i=1}^m (-t_i) [\eta(t_i^+) - \eta(t_i^-)] / \sum_{i=1}^m [\eta(t_i^+) - \eta(t_i^-)],$$

$$\mu = \tau \sum_{i=1}^m [\eta(t_i^+) - \eta(t_i^-)] / \sum_{i=1}^m [\eta(t_i^+) - \eta(t_i^-)] (-t_i),$$

i. e., $\lambda_0 \tau = \mu z$. We have $0 < \lambda_0 < -\lg c / \tau$, $0 < z < -\lg c / \mu$.

$$\sum_{i=1}^m [\eta(t_i^+) - \eta(t_i^-)] (-t_i) \leq ze^{-z}(1 - ce^{\mu z}).$$

Set $G^*(z) = ze^{-z}(1 - ce^{\mu z})$, we obtain $G^*(z) = e^{-z}p(z) = 0$, where

$$p(z) = (1 - z)(1 - ce^{\mu z}) - c\mu ze^{\mu z}.$$

Because $p(0) = 1 - c > 0$, $p(-\lg c / \mu) = \lg c < 0$, there exists $z_0^*(c) \in (0, -\lg c / \mu)$ such that $p(z_0^*(c)) = 0$, i. e. $1 - c \exp(\mu z_0^*(c)) > 0$. Also we have

$$1 - z_0^*(c) = c\mu z_0^*(c) \exp(\mu z_0^*(c)) / (1 - c \exp(\mu z_0^*(c))) > 0,$$

e., $z_0^*(c) < 1$. Notice that

$$\begin{aligned} G^{**}(z_0^*(c)) &= \exp(-z_0^*(c)) [p'(z_0^*(c)) - p(z_0^*(c))] \\ &= \exp(-z_0^*(c)) p'(z_0^*(c)) \\ &= -\exp(-z_0^*(c)) \left[\frac{1 - c \exp(\mu z_0^*(c))}{z_0^*(c)} \right] \\ &\quad [z_0^*(c) + [(1-\mu)z_0^*(c) - 2][z_0^*(c) - 1]] < 0. \end{aligned}$$

(For $\mu \geq 1$, $(1-\mu)z_0^*(c) - 2 \leq -2 < 0$; For $\mu < 1$, $(1-\mu)z_0^*(c) - 2 < 1 - \mu - 2 < 0$).

We have

$$\begin{aligned} G^*(z_0^*(c)) &= z_0^*(c) \exp(-\mu z_0^*(c)) [1 - c \exp(-\mu z_0^*(c))] = E_1^*(c) \\ &= \max_{z \in (0, -\lg c / \mu)} G^*(z), \end{aligned}$$

e.,
$$\left[\sum_{i=1}^m (\eta(t_i^+) - \eta(t_i^-)) \right] (-t_i) \leq E_1^*(c).$$

This contradicts the hypothesis (2). So $(1)_1$ is oscillatory.

(B) The proof of sufficient condition (3). Notice

$$\begin{aligned} &\sum_{k=1}^m [\eta(t_k^+) - \eta(t_k^-)] e^{-\lambda_0 t_k} \\ &\geq m \left[\prod_{k=1}^m [\eta(t_k^+) - \eta(t_k^-)] \right]^{1/m} \exp\left(\lambda_0 \sum_{k=1}^m (-t_k) / m\right), \\ \text{e.,} \quad &\left[\prod_{k=1}^m [\eta(t_k^+) - \eta(t_k^-)] \right]^{1/m} \leq \frac{\lambda_0 (1 - ce^{\lambda_0 \tau})}{m \cdot \exp\left(\lambda_0 \sum_{k=1}^m (-t_k) / m\right)}, \\ &\left[\sum_{k=1}^m (-t_k) \right] \left[\prod_{k=1}^m [\eta(t_k^+) - \eta(t_k^-)] \right]^{1/m} \\ &\leq \frac{\lambda_0 \left(\sum_{k=1}^m (-t_k) \right)}{m} \cdot \frac{[1 - c \exp(\lambda_0 \sum_{k=1}^m (-t_k) / m)]}{\exp\left[\lambda_0 \sum_{k=1}^m (-t_k) / m\right]}, \end{aligned}$$

let
$$z_0 = \lambda_0 \left[\sum_{k=1}^m (-t_k) \right] / m, \quad G(z_0) = z_0 e^{-z_0} (1 - ce^{z_0}).$$

We have

$$\left[\prod_{k=1}^m [\eta(t_k^+) - \eta(t_k^-)] \right] \cdot \left[\sum_{k=1}^m (-t_k) \right] \leq \max_{z_0} G(z_0) = E_1(c).$$

This contradicts the hypothesis (3). So if (3) is true, then $(1)_1$ is oscillatory.

(C) From sufficient condition (2), we can prove sufficient conditions (4), (6).

Notice Cauchy inequality

$$\sum_{k=1}^m [\eta(t_k^+) - \eta(t_k^-)]^{1/p} (-t_k)^{1/p} \leq \left[\sum_{k=1}^m [\eta(t_k^+) - \eta(t_k^-)] (-t_k) \right]^{1/m} m^{1-1/p}.$$

We can prove sufficient condition (5). Theorem 1 is proved.

It is obvious that some results in the author's papers [1, 2] coincide with Theorem 1 of this paper.

Theorem 2. If n is odd, then each of the following conditions is a sufficient

condition for all the solution of $(1)_n$ to be oscillating. If n is even, then each of the following conditions is a sufficient condition for all bounded solution of $(1)_n$ to be oscillating.

$$(A) \quad \sum_{k=1}^m [\eta(t_k^+) - \eta(t_k^-)] (-t_k/n)^n > E_n(c), \quad (9)$$

where

$$\begin{aligned} E_n(c) &= E_n^*(c) (\mu/\tau)^{n-1}, \\ E_n^*(c) &= \max_z \{ [ze^{-z}]^n [1 - ce^{\mu z}] \} \\ &= [z_n^*(c) \exp(-z_n^*(c))]^n (1 - c \exp(\mu z_n^*(c))), \end{aligned}$$

$z_n^*(c)$ satisfies the equation

$$\begin{aligned} g^*(z) &= n(1-z) [1 - ce^{\mu z}] - c\mu ze^{\mu z} = 0, \\ \mu &= \tau \left[\sum_{k=1}^m [\eta(t_k^+) - \eta(t_k^-)] \right] / \left[\sum_{i=1}^m (-t_i/n)^n [\eta(t_i^+) - \eta(t_i^-)] \right]. \end{aligned}$$

(B) For some k_0 , $k_0 \in \{1, 2, \dots, m\}$, we have

$$[\eta(t_{k_0}^+) - \eta(t_{k_0}^-)] (-t_{k_0}/n)^n > E_n(c);$$

(C) For $\zeta = \max_{k=1, 2, \dots, m} \{t_k\} = t_1$, we have

$$(-\zeta/n)^n \sum_{k=1}^m [\eta(t_k^+) - \eta(t_k^-)] > E_n(c);$$

$$(D) \quad [\eta(0) - \eta(-\tau^*)] c\tau^n > \tilde{E}_n(c),$$

where

$$\tilde{E}_n(c) = \max_z z^n (e^{-z} - c) = [z_0^*(c)]^n [\exp(-z_0^*(c)) - c],$$

$z_0^*(c)$ satisfies the equation

$$g(z) = n(e^{-z} - c) - ze^{-z} = 0.$$

Proof Taking $e^{-\lambda t}$ in $(1)_n$, we obtain a characteristic equation

$$f_n(\lambda) = (-\lambda)^n (1 - ce^{\lambda\tau}) + (-1)^{n-1} \int_{-\tau^*}^0 e^{-\lambda\theta} d\eta(\theta) = 0.$$

(I) When n is odd, (13) is changed into

$$f_n(\lambda) = -\lambda^n (1 - ce^{\lambda\tau}) + \int_{-\tau^*}^0 e^{-\lambda\theta} d\eta(\theta) = 0.$$

If we can prove the equation $f_n(\lambda) = 0$ has no real root, then $(1)_n$ is oscillatory. can prove this result by a similar argument as in the proof of Theorem 1. Now prove $f_n(\lambda) > 0$ for all real λ . Otherwise, there exists $\lambda_0 \in \mathbb{R}$ such that $f_n(\lambda_0) \leq 0$,

$$\int_{-\tau^*}^0 e^{-\lambda_0\theta} d\eta(\theta) \leq \lambda_0^n (1 - ce^{\lambda_0\tau}).$$

(A) We first prove sufficient condition (9). From (15) we know $\lambda_0 > 0$ and

$$\sum_{i=1}^m [\eta(t_i^+) - \eta(t_i^-)] e^{-\lambda_0 t_i} \leq \int_{-\tau^*}^0 e^{-\lambda_0\theta} d\eta(\theta)$$

Similarly, as in the proof of Theorem 1, we can obtain

$$\frac{\lambda_0(1-ce^{\lambda_0\tau})}{\sum_{k=1}^m [\eta(t_k^+) - \eta(t_k^-)]} \geq \exp \left\{ \left[\sum_{i=1}^m \frac{[\eta(t_i^+) - \eta(t_i^-)](-t_i)}{\sum_{k=1}^m [\eta(t_k^+) - \eta(t_k^-)]} \cdot \frac{\lambda_0}{n} \right] n \right\}$$

at

$$z = \lambda_0 \left[\sum_{i=1}^m (-t_i/n)^n [\eta(t_i^+) - \eta(t_i^-)] \right] / \left[\sum_{k=1}^m [\eta(t_k^+) - \eta(t_k^-)] \right],$$

e., $\lambda_0 \tau = \mu z$,

$$\begin{aligned} \sum_{i=1}^m [\eta(t_i^+) - \eta(t_i^-)] (-t_i/n)^n &\leq z^n e^{-nz} (1 - ce^{\mu z}) (\mu/\tau)^{n-1} \\ &\leq \max_z [z^n e^{-nz} (1 - ce^{\mu z})] (\mu/\tau)^{n-1} \\ &= E_n^*(c) (\mu/\tau)^{n-1} = E_n(c), \\ E_n^*(c) &= [z_n^*(c) \exp(-z_n^*(c))]^n [1 - c \exp(\mu z_n^*(c))], \end{aligned}$$

here $z_n^*(c)$ satisfies

$$g^*(z) = n(1-z)(1 - ce^{\mu z}) - c\mu z e^{-\mu z}$$

notice $g^*(0) = n(1-c) > 0$, $g^*(-\lg c/\mu) = \lg c < 0$. So we can prove that there exists $(c) \in (0^0 - \lg c/\mu)$ such that $g^*(z_n^*(c)) = 0$. This contradicts the hypothesis (9). We have proved $(1)_n$ is oscillatory.

(B) To prove sufficient condition (10), notice that for all $k_0, k_0 \in \{1, 2, \dots, m\}$, we have

$$[\eta(t_{k_0}^+) - \eta(t_{k_0}^-)] [-t_{k_0}/n] < \sum_{k=1}^m [\eta(t_k^+) - \eta(t_k^-)] [-t_k/n]^n.$$

(C) To prove sufficient condition (11), notice that for $\zeta = t_1$, we have

$$\sum_{k=1}^m [\eta(t_k^+) - \eta(t_k^-)] (-\zeta/n)^n < \sum_{k=1}^m [\eta(t_k^+) - \eta(t_k^-)] [-t_k/n]^n.$$

(D) Now we prove sufficient condition (12). From (15) we obtain $\lambda_0 > 0$, $1 - \lambda_0 \tau > 0$, i. e., $\lambda_0 \in (0, -\lg c/\tau)$. It is obvious that

$$[\eta(0) - \eta(-\tau^*)] \leq \lambda_0^n (e^{-\lambda_0 \tau} - c)/c = [(\lambda_0 \tau)^n (e^{-\lambda_0 \tau} - c)] / (c \tau^n).$$

at $\lambda_0 \tau = z$, $G(z) = z^n (e^{-z} - c)$. We have

$$G^1(z) = z^{n-1} g(z) = z^{n-1} (n(e^{-z} - c) - ze^{-z}) = 0.$$

notice $g(0) = n(1-c) > 0$, $g(-\lg c) = c \lg c < 0$. So we can prove that there exists $(c) \in (0, -\lg c)$ such that $g(z_0^*(c)) = G'(z_0^*(c)) = 0$, and

$$\tilde{E}_n(c) = \max_z G(z) = [z_0^*(c)]^n [c \exp(-z_0^*(c)) - c],$$

e., $[\eta(0) - \eta(-\tau^*)] < \tau^n \leq \tilde{E}_n(c)$.

This contradicts the hypothesis (12). So $(1)_n$ is oscillatory.

(II) When n is even, the characteristic equation is changed into

$$f_n(\lambda) = \lambda^n (1 - ce^{\lambda \tau}) - \int_{-\tau^*}^0 d\eta(\theta) = 0.$$

We can prove there does not exist a positive root of $f_n(\lambda) = 0$, i. e., there does not exist bounded nonoscillatory solutions of $(1)_n$, i. e., all solutions bounded of $(1)_n$ are

oscillatory. Notice $f_n(0) = -\int_{-\tau}^0 d\eta(\theta) < 0$. Now we prove $f_n(\lambda) < 0$ for all $\lambda \in \mathbb{R}^+$. Otherwise, if there exists $\lambda_0 > 0$ such that $f_n(\lambda_0) \geq 0$, then similarly, as in the proof of (I), we can obtain (15) and come to the conclusion of Theorem 2. Theorem 2 is proved.

Theorem 3. Consider the equation

$$\frac{d^n}{dt^n} [x(t) - cx(t-\tau)] + (-1)^{n-1} \int_{t_1}^{t_2} x(t+\theta) d\eta(\theta) = 0.$$

For all positive integer n , the sufficient condition, under which there exists bounded nonoscillatory solution of (1), is that

$$\tau^n [\eta(t_1) - \eta(t_2)] \leq E_n^\mu(c), \quad ($$

where

$$E_n^\mu(c) = \max_{z>0} [z^n(e^{-z}-c)e^{\mu z}], \quad \mu = (\tau + t_m)/\tau.$$

Proof Taking $e^{-\lambda t}$ in (1)', we have a characteristic equation

$$F(\lambda) = (-\lambda)^n(1 - ce^{\lambda\tau}) + (-1)^{n-1} \int_{t_m}^{t_1} e^{-\lambda\theta} d\eta(\theta) = 0, \quad ($$

$$F(0) = (-1)^{n-1} \int_{t_m}^{t_1} d\eta(\theta) = \begin{cases} > 0, & \text{when } n \text{ is odd.} \\ < 0, & \text{when } n \text{ is even.} \end{cases}$$

Suppose $z_\mu^*(c)$ satisfies

$$\max_{z>0} [z^n(e^{-z}-c)e^{\mu z}] = [z_\mu^*(c)]^n [\exp(-z_\mu^*(c)) - c] \exp(\mu z_\mu^*(c)) = E_n^\mu(c).$$

And we have

$$F(z_\mu^*(c)/\tau) = \{[-z_\mu^*(c)/\tau]^n [1 - c \exp(z_\mu^*(c))] \exp[-(-\theta^*) z_\mu^*(c)/\tau] \\ + (-1)^{n-1} [\eta(t_1) - \eta(t_m)]\} \exp[(-\theta^*) z_\mu^*(c)/\tau],$$

where $\theta^* \in [t_m, t_1]$. Notice

$$G'(z) = z^{n-1} e^{\mu z} \{ (e^{-z} - c)n + z[(\mu - 1)e^{-z} - c\mu] \}, \\ g(z) = n(e^{-z} - c) + z[(\mu - 1)e^{-z} - c\mu], \\ g(0) = n(1 - c) > 0, \quad g(-\lg c) = c \lg c < 0.$$

So there exists $z_\mu^*(c) \in (0, -\lg c)$ such that

$$g(z_\mu^*(c)) = G'(z_\mu^*(c)) = 0, \quad \text{i. e.,} \quad \max_z G(z) = G(z_\mu^*(c)).$$

When n is odd, we have

$$F(z_\mu^*(c)/\tau) = -\exp[(-\theta^*) z_\mu^*(c)/\tau] \{ [z_\mu^*(c)]^n [1 - c \exp(z_\mu^*(c))] \\ \cdot \exp[-(-\theta^*) z_\mu^*(c)/\tau] / \tau^n - [\eta(t_1) - \eta(t_m)] \} \\ < -\exp[(-\theta^*) z_\mu^*(c)/\tau] \{ E_n^\mu(c) / \tau^n - [\eta(t_1) - \eta(t_m)] \} < 0.$$

When n is even, we have

$$F(z_\mu^*(c)/\tau) = \{ [z_\mu^*(c)/\tau]^n [1 - c \exp(z_\mu^*(c))] \exp[-(-\theta^*) z_\mu^*(c)/\tau] \\ - [\eta(t_1) - \eta(t_m)] \} \exp[(-\theta^*) z_\mu^*(c)/\tau] \\ > \{ E_n^\mu(c) / \tau^n - [\eta(t_1) - \eta(t_m)] \} \exp[(-\theta^*) z_\mu^*(c)/\tau] > 0.$$

So we can prove that there exists $\lambda_0 \in (0, z_\mu^*(c)/\tau)$ such that $F(\lambda_0) = 0$, i. e., there

exists nonoscillatory solution $x(t) = e^{-\lambda_0 t}$ of $(1)'_n$. Theorem 3 is proved.

Theorem 4. For any positive integer n , the sufficient condition, under which $(1)_n$ is oscillatory, is that

$$\tau^n [\eta(t_1) - \eta(t_m)] > E_n^\mu(c), \quad (18)$$

where $E_n^\mu(c) = \max_{z>0} \{z^n(e^{-z} - c)e^{\mu z}\}$, $\bar{\mu} = (\tau + t_1)/\tau$.

Proof Taking $e^{-\lambda t}$ in $(1)'_n$, we obtain the characteristic equation (17).

(I) When n is odd, (17) is changed into

$$F(\lambda) = -\lambda^n(1 - ce^{\lambda\tau}) + \int_{t_m}^{t_1} e^{-\lambda\theta} d\eta(\theta) = 0.$$

Now we prove $F(\lambda) > 0$ for all $\lambda \in \mathbb{R}$. Otherwise, there then exists $\lambda_0 \in \mathbb{R}$ such that $F(\lambda_0) \leq 0$, i.e.,

$$e^{\lambda_0(-t_1-\tau)} \tau^n [\eta(t_1) - \eta(t_m)] \leq \tau^n \int_{t_m}^{t_1} \frac{e^{-\lambda_0\theta}}{e^{\lambda_0\tau}} d\eta(\theta) \leq (\lambda_0\tau)^n (e^{-\lambda_0\tau} - c).$$

So we have

$$\tau^n [\eta(t_1) - \eta(t_m)] \leq (\lambda_0\tau)^n (e^{-\lambda_0\tau} - c) e^{-\lambda_0\tau\bar{\mu}},$$

where $\bar{\mu} = (\tau + t_1)/\tau$ i. e., $\tau^n [\eta(t_1) - \eta(t_m)] \leq E_n^\mu(c)$.

This contradicts the hypothesis (18). So $(1)'_n$ is oscillatory.

(II) When n is even, (17) is changed into

$$F(\lambda) = \lambda^n(1 - ce^{\lambda\tau}) - \int_{t_m}^{t_1} e^{-\lambda\theta} d\eta(\theta) = 0.$$

We prove $F(\lambda) < 0$, for $\lambda \in \mathbb{R}^+$, i. e., all bounded solution of $(1)'_n$ are oscillatory. Otherwise, there then exists $\lambda_0 \in \mathbb{R}^+$ such that $F(\lambda_0) \geq 0$, i. e.,

$$\begin{aligned} \lambda_0^n(1 - ce^{\lambda_0\tau}) &\geq \int_{t_m}^{t_1} e^{\lambda_0\theta} d\eta(\theta), \\ \tau^n [\eta(t_1) - \eta(t_m)] &\leq (\lambda_0\tau)^n (e^{-\lambda_0\tau} - c) e^{\lambda_0\tau\bar{\mu}} \\ &\leq \max_{z>0} z^n (e^{-z} - c) e^{\bar{\mu}z} = E_n^\mu(c). \end{aligned}$$

This contradicts the hypothesis (18). So all bounded solutions of $(1)'_n$ are oscillatory.

Theorem 4 is proved.

Corollary 1. If $(1)'_n$ is the simplest form

$$\frac{d^n}{dt^n} [x(t) - cx(t-\tau)] + (-1)^{n-1} px(t-\tau_1) = 0, \quad (\tau > 0, p > 0, \tau_1 > 0), \quad (19)$$

then for all positive integer n , (19) is oscillatory if and only if

$$\tau^n p > E_n^\mu(c). \quad (20)$$

Proof Notice that if $-\tau_1 = t_1 = t_2 = \dots = t_m < 0$, then (19) coincides with $(1)'_n$. Because $\bar{\mu} = (\tau + t_1)/\tau$ in (18), $\mu = (\tau + t_m)/\tau$ in (16), we have $\bar{\mu} = \mu = (\tau - \tau_1)/\tau$ (if $\tau_1 = \tau > 0$, then $\bar{\mu} = \mu = 0$) (16) and (18) are changed into (20). (if $\tau_1 = \tau$, then (20) is changed into $\tau^n p > \tilde{E}_n(c)$). According to Theorem 3, Theorem 4, we can prove Corollary 1.

Corollary 2. The sufficient condition, under which the equation

$$\frac{d^n}{dt^n} [x(t) - cx(t-\tau)] + (-1)^{n-1} \sum_{i=1}^m p_i x(t-\tau_i) = 0, \\ \tau_m > \tau_{m-1} > \dots > \tau_1 > 0, \tau > 0, p_i > 0, i = 1, 2, \dots, m, \quad (21)$$

is oscillatory, is that

$$\tau^n \left[\sum_{i=1}^m p_i \right] > E_n^R(c). \quad (22)$$

The necessary condition is that

$$\tau^n \left[\sum_{i=1}^m p_i \right] > E_n^R(c). \quad (23)$$

§ 3. Some Examples

Example 1.

$$\left[x(t) - \frac{1}{4e} x\left(t - \frac{3}{8}\right) \right]' + \int_{-2}^{-1} x(t+\theta) d\eta(\theta) = 0, \quad (24)$$

where

$$\eta(\theta) = \begin{cases} 3, & \theta = -1, \\ \theta + 2, & -2 < \theta < -1, \\ -1, & \theta = -2, \end{cases}$$

i. e., $m=2$, $t_2=-2$, $t_1=-1$, $\tau=3/8$, $c=1/4e$.

It is obvious that $\mu=2$. The root of the equation $1-z-c\mu e^{\mu z}=0$ is

$$z_1^*(1/(4e)) = 1/2, \quad E_1^*(1/(4e)) = 1/(8\sqrt{e}), \\ (-t_1)[\eta(t_1^+) - \eta(t_1^-)] + (-t_2)[\eta(t_2^+) - \eta(t_2^-)] \\ = 1 \times 2 + 2 \times 1 = 4 > 1/(8\sqrt{e}) = E_1^*(1/(4e)).$$

From the condition (2) or another condition of Theorem 1, we see that (24) is oscillatory.

$$\text{Example 2.} \quad \left[x(t) - \frac{1}{2e} x\left(t - \frac{3}{8}\right) \right]'' - \int_{-2}^{-1} x(t+\theta) d\eta(\theta) = 0 \quad (25)$$

The definition of $\eta(\theta)$ is similar to that in Example 1. Now the equation $n(1 - ce^{\mu z}) - c\mu ze^{\mu z} = 0$ is changed into

$$2(1-z)(1-z^{2e}/(2e)) - 2ze^{2e}/(2e) = 0.$$

The root of this equation is $z_2^*(1/(2e)) = 1/2$. We have

$$E_n^*(c) = E_n^*\left(\frac{1}{2e}\right) = \left(\frac{1}{2} e^{-1/2}\right)^2 \left(1 - \frac{1}{2e} \cdot e\right) = \frac{1}{8e}, \\ E_2\left(\frac{1}{2e}\right) = E_2^*\left(\frac{1}{2e}\right) \left(\frac{\mu}{\tau}\right)^{2-1} = \frac{3}{32e}.$$

$$(-t_1)^2[\eta(t_1^+) - \eta(t_1^-)]/4 + (-t_2)^2[\eta(t_2^+) - \eta(t_2^-)]/4 = 3/2 > E_2(1/(2e)).$$

According to Theorem 2, we see that (25) is oscillatory.

Example 3.

$$\left[x(t) - \frac{27}{29} e^{-1/5} x\left(t - \frac{20}{81}\right) \right]''' + \int_{-2}^{-1} x(t+\theta) d\eta(\theta) = 0. \quad (26)$$

the definition of $\eta(\theta)$ is the same as in Example 1.

$$\mu = \frac{20}{81} \times 3 / \left[\left(\frac{1}{3} \right)^3 \times 2 + \left(\frac{2}{3} \right)^3 \times 1 \right] = 2$$

the root of the equation

$$3(1-z) \left(1 - \frac{27}{29} e^{-1/5} e^{2z} \right) - \frac{27}{29} e^{-1/5} 2ze^{2z} = 0$$

$z_3^* \left(\frac{27}{29} e^{-1/5} \right) = 1/10$. And we have

$$E_3^* \left(\frac{27}{29} e^{-1/5} \right) = \frac{1}{1000} \times \frac{2}{29} \times e^{-3/10},$$

$$E_3 \left(\frac{27}{29} e^{-1/5} \right) = \frac{2}{29} \times e^{-3/10} \times 10^{-3} \times \left(\frac{81}{10} \right)^2 < \frac{2}{29},$$

$$\frac{(-t_1)^3}{3^3} [\eta(t_1^+) - \eta(t_1^-)] + \frac{(-t_2)^3}{3^3} [\eta(t_2^+) - \eta(t_2^-)] = \frac{10}{27} > \frac{2}{29} > E_3 \left(\frac{27}{29} e^{-1/5} \right).$$

According to Theorem 2, we see that (26) is oscillatory.

Example 4.

$$\left[x(t) - \frac{1}{3e^2} x(t-2) \right]''' + \int_{-2}^{-1} x(t+\theta) d\eta(\theta) = 0, \quad (27)$$

here $c = 1/(3e^2)$, $\tau = 2$, $\tau_1 = -t_1 = 1$, $\tau_2 = -t_2 = 2$, $\mu = 0$. $\eta(\theta)$ are respectively $7/270$, $(\theta+2)/270$, $-1/270$, when $\theta = -1$, $-1 > \theta > -2$, $\theta = -2$. Now the equation $n(e^{-s}-c) + z[(\mu-1)e^{-s}-c\mu] = 0$ is changed into $3(e^{-s}-1/(3e^2)) - ze^{-s} = 0$. Its root is $z_\mu^*(1/3e^2)$. And we have

$$E_3^0 \left(\frac{1}{3e^2} \right) = \frac{16}{3e^2}, \quad \tau^* [\eta(t_1) - \eta(t_2)] = \frac{32}{135}.$$

It is obvious that $E_3^0(1/3e^2) > \tau^*[\tau(-1) - \eta(-2)]$. According to Theorem 3, we see that there exists nonoscillatory solution of (27).

Example 5.

$$\left[x(t) - \frac{1}{7e^3} x(t-4) \right]'' - \int_{-2}^{-1} x(t+\theta) d\eta(\theta) = 0, \quad (28)$$

here $c = 1/7e^3$, $\tau = 4$, $t_1 = -1$, $t_2 = -2$, $\eta(\theta)$ are respectively $3/100$, $(\theta+2)/100$, $-1/100$, when $\theta = -1$, $-2 < \theta < -1$, $\theta = -2$. $\mu = 1 + \frac{t_2}{\tau} = \frac{1}{2}$. $z_{1/2}^*(1/7e^3) = 3$ satisfies

$$n(e^{-s}-c) + z[(\mu-1)e^{-s}-c\mu] = 2(e^{-s}-1/7e^3) + z(-1/2e^3-1/14e^3) = 0.$$

And we have

$$E_n^u(c) = E_{1/2}^{1/2}(1/7e^3) = \frac{54}{7} e^{-3/2},$$

$$\tau^* [\eta(t_1) - \eta(t_2)] = \frac{16}{25}.$$

So we have $E_n^{1/2}(1/7e^3) > \tau^*[\eta(t_1) - \eta(t_2)]$. According to Theorem 3, we see that there exists bounded nonoscillatory solution of (28).

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