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ASYMPTOTIC PROPERTIES OF SOLUTIONS OF DIFFERENTIAL SYSTEMS WITH DEVIATING ARGUMENTS

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Summary. The purpose of this paper is to study the asymptotic behavior of solutions of the nonlinear differential system (S) which is either superlinear or sublinear and $\int^\infty p_i(t) dt < \infty$, $i = 1, 2, \dots, n - 1$.

Keywords: Nonlinear differential system with deviating arguments, superlinear nonlinear differential system, sublinear nonlinear differential system, oscillatory solution, nonoscillatory solution.

Classification AMS: 34K25.

INTRODUCTION

In this paper we consider the differential system with deviating arguments

$$(S) \quad \begin{aligned} y'_i(t) &= p_i(t) y_{i+1}(t), \quad i = 1, 2, \dots, n - 2; \quad n \geq 2 \\ y'_{n-1}(t) &= p_{n-1}(t) f_{n-1}(y_n(g_n(t))), \\ y'_n(t) &= f_n(t, y_1(g_1(t))), \end{aligned}$$

where the following conditions are assumed to be fulfilled:

- (a) $p_i(t)$ is continuous and nonnegative on $[a, \infty)$; $p_i(t) \neq 0$ on any infinite sub-interval of $[a, \infty)$, $\int^\infty p_i(t) dt < \infty$, $i = 1, 2, \dots, n - 1$.
- (b) $g_i(t)$ is continuous on $[a, \infty)$, $\lim_{t \rightarrow \infty} g_i(t) = \infty$, $i = 1, n$; $g_n(t) \leq t$ for $t \geq a$.
- (c) $f_{n-1}(u)$ is continuous on R ; $|f_{n-1}(u)| \leq K|u|^\beta$, for $0 < \beta \leq 1$, $0 < K = \text{const.}$
- (d) $f_n(t, v)$ is continuous on $[a, \infty) \times R$ and $|f_n(t, v)| \leq \omega(t, |v|)$ for $(t, v) \in [a, \infty) \times R$ where $\omega(t, z)$ is continuous on $[a, \infty) \times [0, \infty)$ and nondecreasing in z for every $t \in [a, \infty)$.

System (S) is called superlinear or sublinear according to whether $\omega(t, z)/z$ is nondecreasing or nonincreasing in z for $z > 0$. The purpose of this paper is to study the asymptotic behavior of solutions of system (S) which is either superlinear or sublinear. Hereafter the term "solution" will be understood to mean a solution $y(t) = \{y_1(t), y_2(t), \dots, y_n(t)\}$ of (S) which exists on some half-line $[\tau, \infty)$, $\tau > a$, and satisfies $\sup \left\{ \sum_{i=1}^n |y_i(t)| : t \geq \tau' \right\} > 0$ for any $\tau' \geq \tau$. Such a solution is said to be

oscillatory [weakly oscillatory] if each of its components [at least one component] has arbitrarily large zeros. A solution is said to be nonoscillatory [weakly nonoscillatory] if each of its components [at least one component] is eventually of constant sign.

Let $i_k \in \{1, 2, \dots, n-1\}$, $k = 1, 2, \dots, n-1$, and $t, s \in [a, \infty]$. We define:

$$I_0(t, s) = J_0(t, s) \equiv 1;$$

$$I_k(t, s; p_{i_1}, p_{i_2}, \dots, p_{i_k}) = \int_s^t p_{i_1}(x) I_{k-1}(x, s; p_{i_2}, p_{i_3}, \dots, p_{i_k}) dx;$$

$$J_k(t, s; p_{i_1}, p_{i_2}, \dots, p_{i_k}) = \int_s^t p_{i_k}(x) J_{k-1}(t, x; p_{i_1}, p_{i_2}, \dots, p_{i_{k-1}}) dx;$$

$$\delta_0^k(t) = \bar{\delta}_0^k(t) \equiv 1;$$

$$\delta_j^k(t) = J_j(\infty, t; p_{k+j-1}, \dots, p_{k+1}, p_k);$$

$$\bar{\delta}_j^k(t) = I_j(\infty, t; p_k, p_{k+1}, \dots, p_{k+j-1}) \quad \text{for } j = 1, 2, \dots, n-k;$$

$$g^*(t) = \max \{g_1(t), t\}, \quad g_*(t) = \min \{g_1(t), t\},$$

$$h^*(t) = \sup_{a \leq s \leq t} g^*(s), \quad h_*(t) = \inf_{s \geq t} g_*(s).$$

It is easy to prove that the following identities hold:

$$I_k(t, s; p_{i_1}, p_{i_2}, \dots, p_{i_k}) = J_k(t, s; p_{i_1}, p_{i_2}, \dots, p_{i_k})$$

$$\text{for } k = 1, 2, \dots, n-1.$$

OSCILLATION THEOREMS

We first prove a theorem which enables us to classify all solutions of (S) according to their behavior as $t \rightarrow \infty$.

Theorem 1. Assume that either (S) is superlinear and

$$(1) \quad \int_0^\infty \prod_{j=1}^{n-1} \delta_j^i(g_*(t)) \omega(t, c) dt < \infty \quad \text{for all } c > 0$$

or (S) is sublinear and

$$(2) \quad \int_0^\infty \frac{\delta_1^i(g_*(t))}{\delta_1^i(g_1(t))} \omega(t, c \prod_{j=1}^{n-1} \delta_j^i(g_*(t))) dt < \infty \quad \text{for all } c > 0,$$

$$i = 1, 2, \dots, n-1.$$

If $y(t) = \{y_1(t), y_2(t), \dots, y_n(t)\}$ is a solution of (S), then exactly one of the following cases occurs:

$$(I) \quad \limsup_{t \rightarrow \infty} |y_i(t)| = \infty, \quad i = 1, 2, \dots, n;$$

(II) there exists an integer $k \in \{1, 2, \dots, n - 1\}$ and a nonzero constant α_k such that

$$\lim_{t \rightarrow \infty} \frac{y_i(t)}{\delta_{k-i}^t(t)} = (-1)^{k-i} \alpha_k \quad \text{for } i = 1, 2, \dots, k;$$

$$\lim_{t \rightarrow \infty} y_{i+k}(t) \delta_i^k(t) = 0 \quad \text{for } i = 1, 2, \dots, n - k;$$

(III) there exists a constant α_n such that

$$\lim_{t \rightarrow \infty} \frac{y_i(t)}{\delta_{n-i}^i(t)} = (-1)^{n-i} f_{n-1}(\alpha_n) \quad \text{for } i = 1, 2, \dots, n - 1;$$

$$\lim_{t \rightarrow \infty} y_n(t) = \alpha_n.$$

Proof. We assume that (S) is superlinear and (1) holds. Let $y(t)$ be a solution of (S) defined on $[\tau, \infty)$. Let $T \geq \tau$ be such that $h_*(T) \geq \tau$ and $\delta_1^i(T) \leq 1$ for $i = 1, 2, \dots, n - 1$. Integrating the first $(n - 1)$ equations of (S) from T to t and combining them we have

$$(3_l) \quad |y_1(t)| \leq \sum_{j=1}^l |y_j(T)| I_{j-1}(t, T; p_1, p_2, \dots, p_{j-1}) + \\ + I_l(t, T; p_1, p_2, \dots, p_l |y_{l+1}|), \quad l = 1, 2, \dots, n - 2; \quad t \geq T;$$

$$(3_{n-1}) \quad |y_1(t)| \leq \sum_{j=1}^{n-1} |y_j(T)| I_{j-1}(t, T; p_1, p_2, \dots, p_{j-1}) + \\ + I_{n-1}(t, T; p_1, p_2, \dots, p_{n-1} |f_{n-1}(y_n(g_n))|), \quad t \geq T.$$

Integrating the last equation of (S) from T to t and using (d) we obtain

$$(4_n) \quad |y_n(t)| \leq |y_n(T)| + \int_T^t \omega(s, |y_1(g_1(s))|) ds, \quad t \geq T.$$

Using (b), (c), (4_n) and Taylor's theorem we get

$$(5) \quad |f_{n-1}(y_n(g_n(t)))| \leq M + N \int_T^t \omega(s, |y_1(g_1(s))|) ds, \quad t \geq T, \\ \text{where } M = K |y_n(t)|^\beta, \quad N = K\beta |y_n(T)|^{\beta-1}.$$

Integrating the first $(n - 1)$ equations of (S) from T to t and combining them (using (5)) we have

$$(4_l) \quad |y_l(t)| \leq \sum_{j=1}^{n-1} |y_j(T)| I_{j-l}(t, T; p_l, p_{l+1}, \dots, p_{j-1}) + \\ + M I_{n-l}(t, T; p_l, \dots, p_{n-1}) + \\ + N I_{n-l+1}(t, T; p_l, p_{l+1}, \dots, p_{n-1}, \omega(\cdot, |y_1(g_1(\cdot))|)), \\ l = 1, 2, \dots, n - 1; \quad t \geq T.$$

Suppose that $\limsup_{t \rightarrow \infty} |y_1(t)| = \infty$. Let there exist an integer $i \in \{2, 3, \dots, n\}$ such

that $\limsup_{t \rightarrow \infty} |y_i(t)| < \infty$. Then from (3_{i-1}) we get a contradiction with the assumption. Case (I) is proved.

Suppose that $\limsup_{t \rightarrow \infty} |y_1(t)| < \infty$. From (1) we get that the function $\prod_{j=1}^{n-1} \delta_j^1(t) \omega(t, c)$ is integrable on $[T, \infty)$ for all $c > 0$. It is easy to prove that $p_1(t) y_2(t) \in L^1[T, \infty)$ (from (4_2) we have

$$\begin{aligned} \int_T^\infty p_1(t) |y_2(t)| dt &\leq \sum_{j=2}^{n-1} |y_j(T)| \delta_{j-1}^1(T) + M \delta_{n-1}^1(T) + \\ &+ N \int_T^\infty \prod_{j=1}^{n-1} \delta_j^1(s) \omega(s, |y_1(g_1(s))|) ds. \end{aligned}$$

From the first equation of (S) we obtain

$$(6) \quad \begin{aligned} y_1(t) &= \alpha_1 - \int_t^\infty p_1(s) y_2(s) ds, \quad t \geq T, \\ \text{where } \alpha_1 &= y_1(T) + \int_T^\infty p_1(s) y_2(s) ds. \end{aligned}$$

From (6) we have $\lim_{t \rightarrow \infty} y_1(t) = \alpha_1$.

From (4_{i+1}) for $i = 1, 2, \dots, n-1$, we obtain

$$\begin{aligned} \delta_i^1(t) |y_{i+1}(t)| &\leq \delta_i^1(t) \left[\sum_{j=i+1}^{n-1} |y_j(T)| \delta_{j-i-1}^{i+1}(T) + M \delta_{n-i-1}^{i+1}(T) + \right. \\ &+ N \int_T^{t_1} \omega(s, |y_1(g_1(s))|) \prod_{j=i+1}^{n-1} \delta_j^i(s) ds \left. \right] + \\ &+ N \int_{t_1}^t \omega(s, |y_1(g_1(s))|) \prod_{j=1}^{n-1} \delta_j^i(s) ds, \quad t \geq T. \end{aligned}$$

Hence we see that $\delta_i^1(t) |y_{i+1}(t)|$ can be made arbitrarily small by taking t_1 sufficiently large and then letting t increase without bound. Thus, $\lim_{t \rightarrow \infty} \delta_i^1(t) y_{i+1}(t) = 0$, $i = 1, 2, \dots, n-1$; and we arrive at Case (II) (with $k = 1$) if $\alpha_1 \neq 0$.

Suppose that $\alpha_1 = 0$. From (1) we get that the functions $\delta_1^1(g_1(t)) \prod_{j=2}^{n-1} \delta_j^1(t) \omega(t, 1)$, $\prod_{j=1}^{n-1} \delta_j^1(t) \omega(t, 1)$ and $\prod_{j=2}^{n-1} \delta_j^1(t) \omega(t, c \delta_1^1(g_1(t)))$ are integrable on $[T, \infty)$ for all $c > 0$. Choose a $T_1 \geq T$ such that $T_1^* = h_*(T_1) \geq T$, $|y_1(g_1(t))| \leq 1$ for $t \geq T_1$,

$$N \int_{T_1}^\infty \delta_1^1(g_1(s)) \prod_{j=2}^{n-1} \delta_j^1(s) \omega(s, 1) ds \leq \frac{1}{3}$$

and

$$N \int_{T_1}^\infty \prod_{j=1}^{n-1} \delta_j^1(s) \omega(s, 1) ds \leq \frac{1}{3}.$$

From (6) with regard to (4_2) we get

$$\begin{aligned}
(7) \quad |y_1(t)| &\leq \delta_1^1(t) \left[\sum_{j=2}^{n-1} |y_j(T)| \bar{\delta}_{j-2}^2(T) + M \bar{\delta}_{n-2}^2(T) + \right. \\
&\quad \left. + N \int_T^t \prod_{j=2}^{n-1} \delta_1^j(s) \omega(s, |y_1(g_1(s))|) ds \right] + \\
&\quad + N \int_t^{\infty} \prod_{j=1}^{n-1} \delta_1^j(s) \omega(s, |y_1(g_1(s))|) ds, \quad t \geq T.
\end{aligned}$$

Putting $u_1(t) = \sup_{s \geq t} |y_1(s)|$ and using the decreasing nature of the right-hand side of (7), we obtain

$$\begin{aligned}
(8) \quad \frac{u_1(t)}{\delta_1^1(t)} &\leq K_1 + N \int_{T_1}^t \prod_{j=2}^{n-1} \delta_1^j(s) \omega(s, |y_1(g_1(s))|) ds + \\
&\quad + \frac{N}{\delta_1^1(t)} \int_t^{\infty} \prod_{j=1}^{n-1} \delta_1^j(s) \omega(s, |y_1(g_1(s))|) ds, \quad t \geq T_1,
\end{aligned}$$

where K_1 is a positive constant.

For each $t \geq T_1$ we denote

$$R_t^1 = \{s \in [T_1, \infty); g_1(s) \leq t\}, \quad A_t^1 = \{s \in [T_1, \infty); g_1(s) > t\}.$$

We then have

$$\begin{aligned}
\frac{u_1(g_1(s))}{\delta_1^1(g_1(s))} &\leq \sup_{T_1 \leq \sigma \leq t} \frac{u_1(\sigma)}{\delta_1^1(\sigma)} \quad \text{for } s \in R_t^1, \\
u_1(g_1(s)) &\leq u_1(t) \quad \text{for } s \in A_t^1.
\end{aligned}$$

Using the inequality

$$(9) \quad \omega(s, ab) \leq a \omega(s, b), \quad 0 < a \leq 1, \quad b > 0,$$

which is a consequence of the superlinearity of (S), we can derive the following inequality from (8):

$$\begin{aligned}
\frac{u_1(t)}{\delta_1^1(t)} &\leq K_1 + N \sup_{T_1 \leq s \leq t} \frac{u_1(s)}{\delta_1^1(s)} \left[\int_{R_t^1 \cap [T_1, t)} \delta_1^1(g_1(s)) \prod_{j=2}^{n-1} \delta_1^j(s) \omega(s, 1) ds + \right. \\
&\quad \left. + \frac{1}{\delta_1^1(t)} \int_{R_t^1 \cap [t, \infty)} \delta_1^1(g_1(s)) \prod_{j=1}^{n-1} \delta_1^j(s) \omega(s, 1) ds \right] + \\
&\quad + N \frac{u_1(t)}{\delta_1^1(t)} \left[\delta_1^1(t) \int_{A_t^1 \cap [T_1, t)} \prod_{j=2}^{n-1} \delta_1^j(s) \omega(s, 1) ds + \right. \\
&\quad \left. + \int_{A_t^1 \cap [t, \infty)} \prod_{j=1}^{n-1} \delta_1^j(s) \omega(s, 1) ds \right] \leq \\
&\leq K_1 + \sup_{T_1 \leq s \leq t} \frac{u_1(s)}{\delta_1^1(s)} N \int_{T_1}^{\infty} \delta_1^1(g_1(s)) \prod_{j=2}^{n-1} \delta_1^j(s) \omega(s, 1) ds +
\end{aligned}$$

$$\begin{aligned}
& + \frac{u_1(t)}{\delta_1^1(t)} N \int_{T_1}^{\infty} \prod_{j=1}^{n-1} \delta_1^j(s) \omega(s, 1) ds \leq \\
& \leq K_1 + \frac{1}{3} \sup_{T_1^* \leq s \leq t} \frac{u_1(s)}{\delta_1^1(s)} + \frac{1}{3} \frac{u_1(t)}{\delta_1^1(t)}, \quad t \geq T_1,
\end{aligned}$$

and consequently

$$\frac{u_1(t)}{\delta_1^1(t)} \leq \bar{K}_1 + \frac{1}{2} \sup_{T_1 \leq s \leq t} \frac{u_1(s)}{\delta_1^1(s)}, \quad t \geq T_1,$$

where $\bar{K}_1 = \frac{3}{2}K_1 + \frac{1}{2} \sup_{T_1^* \leq s \leq T_1} u_1(s)/\delta_1^1(s)$. It follows that

$$\left| \frac{y_1(t)}{\delta_1^1(t)} \right| \leq \frac{u_1(t)}{\delta_1^1(t)} \leq \sup_{T_1 \leq s \leq t} \frac{u_1(s)}{\delta_1^1(s)} \leq 2\bar{K}_1, \quad t \geq T_1.$$

From the last inequality we have

$$(10) \quad |y_1(g_1(t))| \leq K_1^* \delta_1^1(g_1(t)) \quad \text{for } t \geq T,$$

where K_1^* is a positive constant.

The function $p_2(t) y_3(t)$ is integrable on $[T, \infty)$ (because (4₃) with regard to (10) yields

$$\begin{aligned}
\int_T^{\infty} p_2(t) |y_3(t)| dt & \leq \sum_{j=3}^{n-1} |y_j(T)| \delta_{j-2}^2(T) + M \delta_{n-2}^2(T) + \\
& + N \int_T^{\infty} \prod_{j=2}^{n-1} \delta_1^j(s) \omega(s, K_1^* \delta_1^1(g_1(s))) ds,
\end{aligned}$$

and we have

$$(11) \quad y_2(t) = \alpha_2 - \int_t^{\infty} p_2(s) y_3(s) ds, \quad t \geq T,$$

where $\alpha_2 = y_2(T) + \int_T^{\infty} p_2(s) y_3(s) ds$.

Therefore, $\lim_{t \rightarrow \infty} y_2(t) = \alpha_2$.

From (6) with regard to (11) we obtain

$$y_1(t) = -\alpha_2 \int_t^{\infty} p_1(x_1) dx_1 + \int_t^{\infty} p_1(x_1) \int_{x_1}^{\infty} p_2(x_2) y_3(x_2) dx_2 dx_1.$$

The last inequality implies

$$\lim_{t \rightarrow \infty} \frac{y_1(t)}{\delta_1^1(t)} = -\alpha_2.$$

From (4_{*l*}) ($l = i + 2, i = 1, 2, \dots, n - 2$) in view of (10) we get

$$\begin{aligned}
\delta_i^2(t) |y_{i+2}(t)| & \leq \delta_i^2(t) \left[\sum_{j=i+2}^{n-1} |y_j(T)| \delta_{j-i-2}^{i+2}(T) + M \delta_{n-i-2}^{i+2}(T) \right] + \\
& + N \delta_i^2(t) \int_T^{t_1} \omega(s, K_1^* \delta_1^1(g_1(s))) \prod_{j=i+2}^{n-1} \delta_1^j(s) ds +
\end{aligned}$$

$$+ N \int_{t_1}^t \omega(s, K_1^* \delta_1^i(g_1(s))) \prod_{j=2}^{n-1} \delta_1^j(s) ds, \quad t \geq T,$$

$i = 1, 2, \dots, n-3$, and

$$\begin{aligned} \delta_{n-2}^2(t) |y_n(t)| &\leq \delta_{n-2}^2(t) |y_n(T)| + \delta_{n-2}^2(t) \int_T^t \omega(s, K_1^* \delta_1^1(g_1(s))) ds + \\ &+ \int_{t_1}^t \prod_{j=2}^{n-1} \delta_1^j(s) \omega(s, K_1^* \delta_1^1(g_1(s))) ds, \quad t \geq T. \end{aligned}$$

Hence we see that $\delta_i^2(t) |y_{i+2}(t)|$, $i = 1, 2, \dots, n-2$ can be made arbitrarily small by taking t_1 sufficiently large and then letting t increase without bound. Thus, $\lim_{t \rightarrow \infty} \delta_i^2(t) y_{i+2}(t) = 0$, $i = 1, 2, \dots, n-2$; and we arrive at Case (II) (with $k = 2$) if $\alpha_2 \neq 0$.

Further, we suppose that there exists an integer $m \in \{2, 3, \dots, n-3\}$ such that $\alpha_i = y_i(T) + \int_T^\infty p_i(s) y_{i+1}(s) ds = 0$ for $i = 1, 2, \dots, m$. We show that either Case (II) or Case (III) can occur. We have

$$(12_i) \quad y_i(t) = - \int_t^\infty p_i(s) y_{i+1}(s) ds; \quad i = 1, 2, \dots, m; \quad t \geq T.$$

From (1) we get that the functions

$$\begin{aligned} &\omega(t, c \prod_{j=1}^{m-1} \delta_1^j(g_1(t))) \delta_1^m(g_1(t)) \prod_{j=m+1}^{n-1} \delta_1^j(t), \\ &\omega(t, c \prod_{j=1}^{m-1} \delta_1^j(g_1(t))) \prod_{j=m}^{n-1} \delta_1^j(t) \quad \text{and} \\ &\omega(t, c \prod_{j=1}^m \delta_1^j(g_1(t))) \prod_{j=m+1}^{n-1} \delta_1^j(t) \quad \text{are integrable on } [T, \infty) \end{aligned}$$

for all $c > 0$. Choose a T_m such that $T_m^* = h_*(T_m) \geq T$,

$$\begin{aligned} \frac{|y_1(t)|}{\prod_{j=1}^{m-1} \delta_1^j(t)} &\leq 1 \quad \text{for } t \geq T_m, \\ N \int_{T_m}^\infty \omega(s, \prod_{j=1}^{m-1} \delta_1^j(g_1(s))) \delta_1^m(g_1(s)) \prod_{j=m+1}^{n-1} \delta_1^j(s) ds &\leq \frac{1}{2} \quad \text{and} \\ N \int_{T_m}^\infty \omega(s, \prod_{j=1}^{m-1} \delta_1^j(g_1(s))) \prod_{j=m}^{n-1} \delta_1^j(s) ds &\leq \frac{1}{2}. \end{aligned}$$

From (12_i) ($i = 1, 2, \dots, m$) with regard to (4_{m+1}) we get

$$\begin{aligned} |y_1(t)| &\leq \delta_{m-1}^1(t) \delta_1^m(t) \left[\sum_{j=m+1}^{n-1} |y_j(T)| \delta_{j-m-1}^{m+1}(T) + M \delta_{n-m-1}^{m+1}(T) + \right. \\ &+ N \int_T^t \omega(s, |y_1(g_1(s))|) \prod_{j=m+1}^{n-1} \delta_1^j(s) ds \left. + \right. \\ &+ N \delta_{m-1}^1(t) \int_T^\infty \omega(s, |y_1(g_1(s))|) \prod_{j=m}^{n-1} \delta_1^j(s) ds, \quad t \geq T. \end{aligned}$$

The last inequality implies

$$(13) \quad \frac{|y_1(t)|}{\prod_{j=1}^{m-1} \delta_1^j(t)} \leq \frac{|y_1(t)|}{\delta_{m-1}^1(t)} \delta_1^m(t) \left[\sum_{j=m+1}^{n-1} |y_j(T)| \delta_{j-m-1}^{m+1}(T) + M \delta_{n-m-1}^{m+1}(T) + \right. \\ \left. + N \int_T^t \omega(s, |y_1(g_1(s))|) \prod_{j=m+1}^{n-1} \delta_1^j(s) ds \right] + \\ + N \int_T^\infty \omega(s, |y_1(g_1(s))|) \prod_{j=m}^{n-1} \delta_1^j(s) ds, \quad t \geq T.$$

We now define

$$u_m(t) = \sup_{s \geq t} \frac{|y_1(s)|}{\prod_{j=1}^{m-1} \delta_1^j(s)}.$$

For each $t \geq T_m$ we denote

$$R_t^m = \{s \in [T_m, \infty); g_1(s) \leq t\}, \quad A_t^m = \{s \in [T_m, \infty); g_1(s) > t\}.$$

Proceeding similarly as in the last case we obtain

$$(14) \quad |y_1(g_1(t))| \leq K_m^* \prod_{j=1}^m \delta_1^j(g_1(t)), \quad t \geq T,$$

where K_m^* is a positive constant.

It is easy to prove that $p_{m+1}(t) y_{m+2}(t) \in L^1[T, \infty)$ and

$$(15) \quad y_{m+1}(t) = \alpha_{m+1} - \int_T^\infty p_{m+1}(s) y_{m+2}(s) ds, \quad t \geq T, \\ \text{where } \alpha_{m+1} = y_{m+1}(T) + \int_T^\infty p_{m+1}(s) y_{m+2}(s) ds.$$

From (15) we have $\lim_{t \rightarrow \infty} y_{m+1}(t) = \alpha_{m+1}$. From (12_i) ($i = 1, 2, \dots, m$) with regard to (15) we get

$$y_i(t) = (-1)^{m-i+1} \alpha_{m+1} J_{m-i+1}(\infty; t; p_m, p_{m-1}, \dots, p_i) + \\ + (-1)^{m-i} J_{m-i+2}(\infty; t; p_{m+1} y_{m+2}, p_m, \dots, p_i), \quad t \geq T.$$

Using L'Hospital's rule we have

$$\lim_{t \rightarrow \infty} \frac{y_i(t)}{\delta_{m-i+1}^i(t)} = (-1)^{m-i+1} \alpha_{m+1}, \quad i = 1, 2, \dots, m.$$

From (4_{m+1+i}) ($i = 1, 2, \dots, n - m - 1$) with regard to (14) we can prove that $\lim_{t \rightarrow \infty} y_{m+1+i}(t) \delta_i^{m+1}(t) = 0$ for $i = 1, 2, \dots, n - m - 1$. If $\alpha_{m+1} \neq 0$ then Case (II) occurs for $k = m + 1$.

Suppose that $\alpha_{n-2} = 0$. It is easy to prove that in this case (12_i) (for $i = 1, 2, \dots, n - 2$) and (14) (for $m = n - 2$) hold, $p_{n-1}(t) f_{n-1}(y_n(g_n(t))) \in L^1[T, \infty)$ and

$$(16) \quad y_{n-1}(t) = \alpha_{n-1} - \int_T^\infty p_{n-1}(s) f_{n-1}(y_n(g_n(s))) ds, \quad t \geq T,$$

where

$$\alpha_{n-1} = y_{n-1}(T) + \int_T^\infty p_{n-1}(s) f_{n-1}(y_n(g_n(s))) ds.$$

From (16) we have $\lim_{t \rightarrow \infty} y_{n-1}(t) = \alpha_{n-1}$. Using (12_i) ($i = 1, 2, \dots, n-2$) and (16) we obtain

$$\lim_{t \rightarrow \infty} \frac{y_i(t)}{\delta_{n-i-1}^i(t)} = (-1)^{n-i-1} \alpha_{n-1}, \quad i = 1, 2, \dots, n-2.$$

From (4_n) we have $\lim_{t \rightarrow \infty} \delta_1^{n-1}(t) y_n(t) = 0$. If $\alpha_{n-1} \neq 0$ then Case (II) occurs for $k = n-1$.

Suppose that $\alpha_{n-1} = 0$. In this case we easily see that (12_i) (for $i = 1, 2, \dots, n-2$) and (14) (for $m = n-1$) hold, $f_n(t, y_1(g_1(t))) \in L^1[T, \infty)$ and

$$(17) \quad y_n(t) = \alpha_n - \int_t^\infty f_n(s, y_1(g_1(s))) ds, \quad t \geq T,$$

where $\alpha_n = y_n(T) + \int_T^\infty f_n(s, y_1(g_1(s))) ds$.

From (17) we have $\lim_{t \rightarrow \infty} y_n(t) = \alpha_n$.

From (12_i) ($i = 1, 2, \dots, n-2$) with regard to (16) we have

$$y_i(t) = (-1)^{n-i} J_{n-i}(\infty, t; p_{n-1} f_{n-1}(y_n(g_n)), p_{n-2}, \dots, p_{i+1}, p_i)$$

$$i = 1, 2, \dots, n-1,$$

and

$$\lim_{t \rightarrow \infty} \frac{y_i(t)}{\delta_{n-i}^i(t)} = (-1)^{n-i} f_{n-1}(\alpha_n), \quad i = 1, 2, \dots, n-1.$$

Case (III) occurs.

Next, suppose that (S) is sublinear and (2) holds. Case (I) and Case (II) (for $k = 1$) can be proved analogously as in the case when system (S) is superlinear. Suppose that $\alpha_1 = 0$. From (2) we get that functions

$$\prod_{j=2}^{n-1} \delta_1^j(s) \omega(s, c \delta_1^1(g_1(s))) \quad \text{and} \quad \frac{\delta_1^1(s)}{\delta_1^1(g_1(s))} \prod_{j=2}^{n-1} \delta_1^j(s) \omega(s, \delta_1^1(g_1(s)))$$

are integrable on $[T, \infty)$ for all $c > 0$. We shall show that $y_1(t) = O(\delta_1^1(t))$ as $t \rightarrow \infty$. Suppose the contrary. Then it is possible to select $T_{1,1}$, $T_{2,1}$ and $T_{3,1}$ in such a way that

$$T < T_{1,1} < T_{2,1} < T_{3,1}, \quad T_{1,1}^* = h_*(T_{1,1}) \geq T,$$

$$|y_1(T_{1,1}^*)| \geq \delta_1^1(T_{1,1}^*),$$

$$\sup_{T_{1,1}^* \leq s \leq t} \frac{|y_1(s)|}{\delta_1^1(s)} = \sup_{T_{2,1} \leq s \leq t} \frac{|y_1(s)|}{\delta_1^1(s)} \quad \text{for } t \geq T_{2,1},$$

$$N \int_{T_{2,1}}^\infty \prod_{j=2}^{n-1} \delta_1^j(s) \omega(s, \delta_1^1(g_1(s))) ds \leq \frac{1}{2};$$

$$\begin{aligned}
& N \int_{T_{2,1}}^{\infty} \frac{\delta_1^1(s)}{\delta_1^1(g_1(s))} \prod_{j=2}^{n-1} \delta_1^j(s) \omega(s, \delta_1^1(g_1(s))) ds \leq \frac{1}{4} \quad \text{and} \\
& \sum_{j=2}^{n-1} |y_j(T)| \delta_{j-2}^2(T) + M \delta_{n-2}^2(T) + \\
& + N \int_T^{T_{2,1}} \prod_{j=2}^{n-1} \delta_1^j(s) \omega(s, |y_1(g_1(s))|) ds \leq \frac{1}{4} \frac{|y_1(T_{3,1})|}{\delta_1^1(T_{3,1})}.
\end{aligned}$$

We rewrite (7) as follows:

$$\begin{aligned}
(18) \quad & \frac{|y_1(t)|}{\delta_1^1(t)} \leq \sum_{j=2}^{n-1} |y_j(T)| \delta_{j-2}^2(T) + M \delta_{n-2}^2(T) + \\
& + N \int_T^{T_{2,1}} \prod_{j=2}^{n-1} \delta_1^j(s) \omega(s, |y_1(g_1(s))|) ds + N \int_{T_{2,1}}^t \prod_{j=2}^{n-1} \delta_1^j(s) \cdot \\
& \cdot \omega(s, |y_1(g_1(s))|) ds + \frac{N}{\delta_1^1(t)} \int_t^{\infty} \prod_{j=1}^{n-1} \delta_1^j(s) \omega(s, |y_1(g_1(s))|) ds, \\
& t \geq T_{2,1}.
\end{aligned}$$

Define

$$v_1(t) = \sup_{T_{*1,1} \leq s \leq t} \frac{|y_1(s)|}{\delta_1^1(s)} \quad \text{for } t \geq T_{1,1}^*.$$

Noting that the right-hand side of (18) is an increasing function of t and using the inequality

$$(19) \quad \omega(s, ab) \leq a \omega(s, b), \quad a \geq 1, \quad b > 0,$$

which is a consequence of the sublinearity of (S), we obtain

$$\begin{aligned}
(20) \quad & \frac{1}{4} \delta_1^1(t) v_1(t) \leq N \delta_1^1(t) \int_{T_{2,1}}^t \prod_{j=2}^{n-1} \delta_1^j(s) \omega(s, \delta_1^1(g_1(s))) v_1(g_1(s)) ds + \\
& + N \int_t^{\infty} \prod_{j=1}^{n-1} \delta_1^j(s) v_1(g_1(s)) \omega(s, \delta_1^1(g_1(s))) ds, \quad t \geq T_{3,1}.
\end{aligned}$$

For each $t \geq T_{1,1}$ we denote

$$\bar{R}_t^1 = \{s \in [T_{1,1}; \infty); g_1(s) \leq t\}, \quad \bar{A}_t^1 = \{s \in [T_{1,1}; \infty); g_1(s) > t\}.$$

We then have

$$\begin{aligned}
& v_1(g_1(s)) \leq v_1(t) \quad \text{for } s \in \bar{R}_t^1, \\
& \delta_1^1(g_1(s)) v_1(g_1(s)) \leq \sup_{\sigma \geq t} [\delta_1^1(\sigma) v_1(\sigma)] \quad \text{for } s \in \bar{A}_t^1.
\end{aligned}$$

From (20) we have

$$\frac{1}{4} \delta_1^1(t) v_1(t) \leq N \delta_1^1(t) v_1(t) \left[\int_{\bar{R}_t^1 \cap [T_{2,1}; t)} \prod_{j=2}^{n-1} \delta_1^j(s) \omega(s, \delta_1^1(g_1(s))) ds + \right.$$

$$\begin{aligned}
& + \frac{1}{\delta_1^1(t)} \int_{\mathcal{R}_t^1 \cap [t, \infty)} \prod_{j=1}^{n-1} \delta_1^j(s) \omega(s, \delta_1^1(g_1(s))) ds \Big] + \\
& + N \sup_{s \geq t} [\delta_1^1(s) v_1(s)] \left[\delta_1^1(t) \int_{\mathcal{A}_t^1 \cap [T_{2,1}; t)} \frac{1}{\delta_1^1(g_1(s))} \prod_{j=2}^{n-1} \delta_1^j(s) \cdot \right. \\
& \cdot \omega(s, \delta_1^1(g_1(s))) ds + \left. \int_{\mathcal{A}_t^1 \cap [t, \infty)} \frac{1}{\delta_1^1(g_1(s))} \prod_{j=1}^{n-1} \delta_1^j(s) \omega(s, \delta_1^1(g_1(s))) ds \right] \leq \\
& \leq \delta_1^1(t) v_1(t) N \int_{T_{2,1}}^{\infty} \prod_{j=2}^{n-1} \delta_1^j(s) \omega(s, \delta_1^1(g_1(s))) ds + \\
& + \sup_{s \geq t} [\delta_1^1(s) v_1(s)] N \int_{T_{2,1}}^{\infty} \frac{1}{\delta_1^1(g_1(s))} \prod_{j=1}^{n-1} \delta_1^j(s) \omega(s, \delta_1^1(g_1(s))) ds \leq \\
& \leq \frac{1}{4} \delta_1^1(t) v_1(t) + \frac{1}{4} \sup_{s \geq t} [\delta_1^1(s) v_1(s)], \quad t \geq T_{3,1}.
\end{aligned}$$

Thus we arrive at $0 < \sup_{s \geq t} [\delta_1^1(s) v_1(s)] \leq \frac{1}{2} \sup_{s \geq t} [\delta_1^1(s) v_1(s)]$, $t \geq T_{3,1}$; a contradiction. Further, we proceed in the same way as in the proof of the case when system (S) is superlinear. This completes the proof.

We now turn to an investigation of the behavior of oscillatory solutions of system (S).

Condition (G*): There exists a sequence $\{\bar{i}_n\}_{n=1}^{\infty}$ such that $\bar{i}_n \rightarrow \infty$ as $n \rightarrow \infty$ and

$$h^*(\bar{i}_n) = \bar{i}_n \text{ for } n = 1, 2, \dots$$

Condition (H*): There exists a sequence $\{\tilde{i}_n\}_{n=1}^{\infty}$ such that $\tilde{i}_n \rightarrow \infty$ as $n \rightarrow \infty$ and

$$h_*(H(\tilde{i}_n)) = \tilde{i}_n \text{ for } n = 1, 2, \dots, \text{ where } H(t) = \inf_{s \geq t} g_n(s).$$

Theorem 2. (i) Assume that (S) is superlinear, $\beta = 1$ and conditions (1) and (H*) are satisfied. Then every oscillatory solution $y(t)$ of (S) fulfils Case (I) of Theorem 1.

(ii) Assume that (S) is sublinear and conditions (2) and (G*) are satisfied. Then every oscillatory solution $y(t)$ of (S) fulfils Case (III) of Theorem 1 with $\alpha_n = 0$.

Proof. Let $y(t)$ be an oscillatory solution of (S) defined on $[\tau, \infty)$. Choose a $T \geq \tau$ such that $h_*(T) \geq \tau$ and $\delta_1^i(T) \leq 1$, $i = 1, 2, \dots, n-1$. Since the solution $y(t)$ is oscillatory, Case (II) and Case (III) (with $\alpha_n \neq 0$) of Theorem 1 can never occur, so that it must fulfil Case (I) or Case (III) of Theorem 1 with $\alpha_n = 0$.

(i) Consider the case where (S) is superlinear, $\beta = 1$ and conditions (1) and (H*) are satisfied. Suppose that Case (III) with $\alpha_n = 0$ holds. Because (12_i) ($i = 1, 2, \dots, \dots, n-2$), (16) and (17) hold we obtain

$$\begin{aligned}
|y_1(t)| & \leq K \int_t^{\infty} p_1(x_1) \int_{x_1}^{\infty} p_2(x_2) \dots \\
& \dots \int_{x_{n-2}}^{\infty} p_{n-1}(x_{n-1}) \int_{g_n x_{n-1}}^{\infty} \omega(s, |y_1(g_1(s))|) ds dx_{n-1} \dots dx_1, \quad t \geq T,
\end{aligned}$$

which implies

$$(21) \quad \frac{|y_1(t)|}{\prod_{j=1}^{n-1} \delta_1^j(t)} \leq K \int_{H(t)}^{\infty} \omega(s, |y_1(g_1(s))|) ds, \quad t \geq T.$$

Let us put

$$v(t) = \sup_{s \geq t} \frac{|y_1(s)|}{\prod_{j=1}^{n-1} \delta_1^j(s)}$$

and choose t_1 and t_2 such that

$$T < t_1 < t_2, \quad \frac{|y_1(t)|}{\prod_{j=1}^{n-1} \delta_1^j(t)} \leq 1 \quad \text{for } t \geq t_1 \quad \text{and} \quad h_*(H(t_2)) \geq t_1.$$

With the aid of (9) we derive from (21) the inequalities

$$\begin{aligned} v(t) &\leq K \int_{H(t)}^{\infty} \omega(s, v(g_1(s))) \prod_{j=1}^{n-1} \delta_1^j(g_1(s)) ds \leq \\ &\leq K v(h_*(H(t))) \int_{H(t)}^{\infty} \prod_{j=1}^{n-1} \delta_1^j(g_1(s)) \omega(s, 1) ds, \quad t \geq t_2, \end{aligned}$$

which implies

$$(22) \quad \frac{v(t)}{v(h_*(H(t)))} \leq K \int_{H(t)}^{\infty} \prod_{j=1}^{n-1} \delta_1^j(g_1(s)) \omega(s, 1) ds, \quad t \geq t_2.$$

But this is a contradiction, because the right-hand side of (22) tends to zero as $t \rightarrow \infty$, while the left-hand side equals 1 along a sequence diverging to infinity by condition (H_*) .

(ii) Consider the case when (S) is sublinear and the conditions (2) and (G^*) are satisfied. Suppose that Case (I) holds. We can select t_3, t_4 and t_5 in the following manner:

$$\begin{aligned} T < t_3 < t_4 < t_5, \quad t_3^* = h_*(t_3) \geq T, \quad |y_1(t_3^*)| \geq 1, \\ \sup_{t_3^* \leq s \leq t} |y_1(s)| &= \sup_{t_4 \leq s \leq t} |y_1(s)| \quad \text{for } t \geq t_4, \\ N \int_{t_4}^{\infty} \prod_{j=1}^{n-1} \delta_1^j(s) \omega(s, 1) ds &\leq \frac{1}{4} \quad \text{and} \\ \sum_{j=1}^{n-1} |y_j(T)| \delta_{j-1}^1(T) + M \delta_{n-1}^1(T) + \\ + N \int_T^{t_4} \prod_{j=1}^{n-1} \delta_1^j(s) \omega(s, |y_1(g_1(s))|) ds &\leq \frac{1}{2} |y_1(t_5)|. \end{aligned}$$

We define $u(t) = \sup_{t_3^* \leq s \leq t} |y_1(s)|$.

Using $u(t)$ and (19) in the inequality

$$\begin{aligned} |y_1(t)| &\leq \sum_{j=1}^{n-1} |y_j(T)| \delta_{j-1}^1(T) + M \delta_{n-1}^1(T) + \\ &+ N \int_{t_4}^{t_5} \prod_{j=1}^{n-1} \delta_1^j(s) \omega(s, |y_1(g_1(s))|) ds + \\ &+ N \int_{t_4}^{t_5} \omega(s, |y_1(g_1(s))|) \prod_{j=1}^{n-1} \delta_1^j(s) ds, \quad t \geq t_4, \end{aligned}$$

which follows from (4₁), we find

$$u(t) \leq \frac{1}{2} u(t) + N \int_{t_4}^{t_5} \prod_{j=1}^{n-1} \delta_1^j(s) \omega(s, u(g_1(s))) ds, \quad t \geq t_5$$

and hence

$$\begin{aligned} (23) \quad \frac{1}{2} u(t) &\leq N \int_{t_4}^{t_5} u(g_1(s)) \prod_{j=1}^{n-1} \delta_1^j(s) \omega(s, 1) ds \leq \\ &\leq N u(h^*(t)) \int_{t_4}^{t_5} \prod_{j=1}^{n-1} \delta_1^j(s) \omega(s, 1) ds, \quad t \geq t_5. \end{aligned}$$

From (23) we obtain

$$\frac{u(t)}{u(h^*(t))} \leq \frac{1}{2} \quad \text{for } t \geq t_5.$$

Because of (G*) this is a contradiction. This completes the proof of Theorem 2.

Theorem 3. Assume that

(24) $|f_n(t, x)| \leq q(t) |x|$ for $(t, x) \in [a, \infty) \times R$, where $q(t)$ is continuous and nonnegative on $[a, \infty)$. Assume moreover that conditions (G*) and (H_{*}) hold and $\beta = 1$. If

$$(25) \quad \int_a^\infty \frac{\delta_1^i(g_*(t))}{\delta_1^i(g_1(t))} \prod_{j=1}^{n-1} \delta_1^j(g_*(t)) q(t) dt < \infty \quad \text{for } i = 1, 2, \dots, n-1;$$

then all solutions of (S) are weakly nonoscillatory.

Proof. Suppose to the contrary that there exists an oscillatory solution $y(t)$ of (S). Since by (24) system (S) is both superlinear and sublinear, and since (25) is equivalent to (1) or (2), we can apply Theorem 2 to conclude that $y(t)$ fulfils both Case (I) and Case (III) (with $\alpha_n = 0$). But this is impossible, and so (S) has no oscillatory solutions.

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Súhrn

ASYMPTOTICKÉ VLASTNOSTI RIEŠENÍ DIFERENCIÁLNYCH SYSTÉMOV
S POSUNUTÝMI ARGUMENTAMI

EVA ŠPÁNIKOVÁ

Cieľom článku je vyšetrovať asymptotické vlastnosti riešení nelineárneho systému diferenciálnych rovníc (S), ktorý je superlineárny alebo sublineárny a $\int^{\infty} p_i(t) dt < \infty$, $i = 1, 2, \dots, n - 1$.

Резюме

АСИМПТОТИЧЕСКИЕ СВОЙСТВА РЕШЕНИЙ СИСТЕМ
ДИФФЕРЕНЦИАЛЬНЫХ УРАВНЕНИЙ С ОТКЛОНЯЮЩИМСЯ АРГУМЕНТОМ

EVA ŠPÁNIKOVÁ

В этой статье рассматриваются асимптотические свойства решений суперлинейной или сублинейной нелинейной системы дифференциальных уравнений (S) и $\int^{\infty} p_i(t) dt < \infty$, $i = 1, 2, \dots, n - 1$.

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