A COMPARISON THEOREM
FOR CERTAIN FUNCTIONAL DIFFERENTIAL EQUATIONS

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ABSTRACT. The oscillatory character of solutions to the functional differential equation \( x^{(n)}(t) + a(t)f(x(g(t))) = Q(t) \) is investigated, by comparison with the oscillatory character of solutions to \( x^{(n)}(t) + s(t)f(x(t)) = 0 \) where \( s(t) \geq \gamma a(t) \), \( 0 < \gamma < 1 \). Here, \( Q(t) \) represents a bounded, oscillatory forcing function, and \( g(t) \) tends to \( \infty \) as \( t \to \infty \) or \( g(t) \geq t - c \) for large \( t \) but is otherwise arbitrary.

Consider the functional differential equation

\[
(1) \quad x^{(n)}(t) + a(t)f(x(g(t))) = Q(t),
\]

whose solutions may be compared with those of the differential equation

\[
(2) \quad x^{(n)}(t) + s(t)f(x(t)) = 0,
\]

where \( s(t) \geq \gamma a(t) \) for all sufficiently large \( t \), \( 0 < \gamma < 1 \).

The questions of existence and uniqueness of solutions to initial value problems with functional arguments have been considered recently in [4], [5] and [6]. The oscillatory behaviour of solutions to functional differential equations has been examined by Waltman [8] for second order equations of the form \( x(t) + a(t)f(x(t), x(g(t))) = 0 \). Some generalizations of these results can be found in [1].

Recently, Henry [2] has submitted some numerical techniques for approximating solutions to functional differential equations. The choice of algorithm employed in approximating such solutions is often determined by prior knowledge of the behaviour of these solutions. The purpose of this work is to determine the oscillatory behaviour of solutions to (1), by comparing the solutions of (1) to the solutions of the well-known equation (2), whose solutions have been examined considerably in the literature; see for example [7].


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Let $F$ be the family of solutions of (1) which are indefinitely continu-
able to the right; i.e., if $x(t) \in F$, then there exists $t_0 > 0$ such that $x(t)$
exists on $[t_0, \infty)$. A solution $x(t) \in F$ is oscillatory if $x(t)$ has arbitrarily
large zeros, and $x(t) \neq 0$ on any ray $[t_1, \infty)$ for which $t_1 \geq t_0$. Also $x(t) \in F$
is bounded if there exists $M > 0$ such that $|x(t)| \leq M$ for all large $t$.

The following assumptions will be made for equation (1), the first of
which is due to A. G. Kartsatos [3].

(i) $Q(t)$ is continuous on $I = [t_Q, \infty)$, $t_Q > 0$, and there exists a function
$R(t) \in C^n[t_Q, \infty)$ for which $R^{(n)}(t) = Q(t)$ on $I$. Moreover, $R(t_0) = \lambda_1$, $R(t_0') = \lambda_2$,
where $-\lambda_2 \leq R(t) \leq \lambda_1$ on $I$, and $\{t_n\}, \{t_n'\}$ are any two sequences for which
$\lim_{n \to \infty} t_n = \lim_{n \to \infty} t_n' = \infty$.

(ii) $g(t)$ is continuous on $I$ and nondecreasing in $x$ and $g(x) > 0$
for $x \neq 0$.

(iii) $g(t)$ is continuous on $I$ and tends to $\infty$ as $t \to \infty$.

It is worth noting that $Q(t) = 0$ on $I$ is acceptable in (i), and $g(t)$ is not
necessarily a delay or advanced argument in (iii). For example, it would be
permissible to have $g(t) = t + \sin(t)$.

Theorem 1. Assume (i)–(iii) hold, and in addition, suppose

(iv) $a(t) > 0$ and continuous on $I$ and there exists a real number $\gamma,$
$0 < \gamma < 1$, such that for any continuous $s(t) \geq \gamma a(t), t \geq t_0$, the equation

$$v^{(n)}(t) + s(t)f(v(t)) = 0$$

has all its bounded solutions oscillatory.

Let $x(t) \in F$ be bounded. Then if $n$ is even, $x(t)$ is oscillatory, while
if $n$ is odd, $x(t)$ is oscillatory or $\lim \inf |x(t)| = 0$.

Proof. Suppose all bounded solutions to (3) are oscillatory, and suppose
$x(t)$ is a bounded nonscillatory solution to (1); i.e., suppose $x(t) > 0$ for all $t \geq a \geq t_0$. Since $g(t) \to \infty$, there exists a number $k$ such that $0 < x(t) < k,$
and $0 < x(g(t)) < k$ for all $t \geq \beta \geq a$ for some $\beta$.

Consider $w(t) = x(t) - R(t)$, which is a solution to

$$w^{(n)}(t) + a(t)[w(g(t)) + R(g(t))] = 0, \quad t \geq \beta.$$ 

Since $x(g(t)) = w(g(t)) + R(g(t)) > 0$ for $t \geq \beta$, it follows from (ii) and (1) that
$f[w(g(t)) + R(g(t))] > 0$ and hence $w^{(n)}(t) < 0$. Moreover, since $x(t)$ and $R(t)$
are bounded for $t \geq \beta$, then so is $w(t)$. Thus, if $n$ is even, then $\dot{w}(t) > 0$
for $t \geq \gamma_1 \geq \beta$ for some $\gamma_1$. Now choose $m$ so that $t_m' \geq \gamma_1$. Then for all $t \geq t_m'$,
$w(t) > w(t')$ so that
Thus, \( u(t) - \lambda_2 > 0 \) for all large \( t \).

If \( n \) is odd, then \( \dot{w}(t) < 0 \) for all \( t \geq \gamma_2 \geq \beta \), and \( u(t) - \lambda_2 > 0 \) also; for if \( w(t) - \lambda_2 \leq 0 \) for some \( t \geq \lambda_2 \), then since \( u(t) \) is decreasing, \( u(t) - \lambda_2 \leq 0 \) for all \( t \geq \tau \). In particular, there is some \( t_m' \geq \tau \) for which \( u(t_m') - \lambda_2 \leq 0 \). But \( u(t_m') - \lambda_2 = u(t_m') + R(t_m') = x(t_m') > 0 \), which is a contradiction.

In either case, we now have

\[
\dot{w}(t) + R(t) \geq u(t) - \lambda_2 > 0
\]

for large \( t \).

Let \( \nu(t) = w(t) - \lambda_2 \). Then from (4), we have

\[
\nu^{(n)}(t) + a(t) \frac{f[u(g(t)) + \lambda_2 + R(g(t))] - f(u(t))}{f(u(t))} \nu(t) = 0
\]

or from (3) where

\[
s(t) = a(t) \frac{f[u(g(t)) + \lambda_2 + R(g(t))] - f(u(t))}{f(u(t))}.
\]

We now show \( s(t) \geq \gamma a(t) \) for every \( \gamma \), \( 0 < \gamma < 1 \). Since \( u^{(n)}(t) < 0 \) and \( u(t) \) is bounded, then as before, \( \dot{u}(t) > 0 \) if \( n \) is even, and \( \dot{u}(t) < 0 \) if \( n \) is odd. Thus, \( u(t) \) is monotone and therefore has a limit as \( t \to \infty \).

Let \( \lim_{t \to \infty} w(t) = L \). Then \( \lim_{t \to \infty} u(g(t)) = L \).

If \( L \neq \lambda_2 \), then

\[
\frac{f[u(g(t)) + R(g(t))] - f(u(t))}{f(u(t))} \geq \frac{f(u(t)) - \lambda_2}{f(u(t)) - \lambda_2}
\]

and

\[
\lim_{t \to \infty} \frac{f(u(g(t)) - \lambda_2}{f(u(t)) - \lambda_2} = \frac{f(L - \lambda_2)}{f(L - \lambda_2)} = 1.
\]

Thus, there exists a number \( T \), such that given \( \gamma \), \( 0 < \gamma < 1 \),

\[
\frac{f[u(g(t)) - \lambda_2]}{f(u(t))} > \gamma \quad \text{for all} \quad t \geq T,
\]

and hence, \( s(t) \geq \gamma a(t) \). By hypothesis (iv), \( \nu(t) \) is a solution to (3) and is, therefore, oscillatory, which contradicts \( \nu(t) > 0 \). Thus, \( x(t) \) must be oscillatory.

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If $L = \lambda_2$, then $n$ is odd, for if $n$ were even, then $\dot{w}(t) > 0$ implies $w(t)$ is increasing and $w(t) > \lambda_2$. Moreover, $w(t) = x(t) - R(t) > \lambda_2$, and for each term of the sequence $\{t'_n\}$,

$$w(t'_n) = x(t'_n) - R(t'_n) = x(t'_n) + \lambda_2 > \lambda_2.$$

Since $\lim_{n \to \infty} w(t'_n) = \lambda_2$ also, then $\lim_{n \to \infty} x(t'_n) = 0$ and therefore $\lim \inf x(t) = 0$.

The proof is similar if one assumes $x(t) < 0$.

In order to handle the unbounded solutions to (1), it becomes necessary to include some additional assumptions, and to state a lemma which is due to Grefsrud [1],

**Lemma.** Assume (i)-(iii) are satisfied and

1. $g(t) \geq t - c$ for large $t$, where $c$ is any positive constant,
2. there exist positive constants $\beta, \delta$ such that $f(\lambda x) \geq \lambda^\beta f(x)$ if $x > 0$ and $f(\lambda x) \leq \lambda^\delta f(x)$ if $x < 0$, $\lambda$ constant.

Let $v(t)$ be a nonoscillatory solution to (3). Then there is a real number $\gamma$, $0 < \gamma < 1$, such that $f[v(g(t))] / f(v(t)) > \gamma$ for all large $t$.

**Theorem 2.** If all solutions to (3) in Theorem 1 are oscillatory, then all unbounded solutions $x(t) \in F$ to (1) are also oscillatory if the additional assumptions (v) and (vi) of the lemma are included in Theorem 1.

**Proof.** Suppose $x(t) \in F$ is an unbounded nonoscillatory solution to (1); i.e., suppose $x(t) > 0$ and $x(g(t)) > 0$ for all $t \geq \alpha \geq t_0$, for some $\alpha$. Let $w(t) = x(t) - R(t)$, which satisfies

$$w^{(n)}(t) + a(t) f[w(g(t)) + R(g(t))] = 0, \quad t \geq \alpha.$$

Since $R(t)$ is bounded, then $w(t)$ is unbounded and

$$x(t) = w(t) + R(t) \geq w(t) - \lambda_2 > 0$$

for all $t \geq \beta \geq \alpha$ for some $\beta$.

Let $v(t) = w(t) - \lambda_2$. Then $v(t)$ satisfies

$$v^{(n)}(t) + a(t) f[v(g(t)) + \lambda_2 + R(g(t))] = 0,$$

or (3) where

$$s(t) = a(t) \frac{f[v(g(t)) + \lambda_2 + R(g(t))]}{f(v(t))}, \quad t \geq \beta.$$
We now show that \( s(t) > y \alpha(t) \), \( 0 < y < 1 \). Since \( \lambda_2 + R(g(t)) \geq 0 \), and \( f \) is nondecreasing, then

\[
\frac{f[v(g(t)) + \lambda_2 + R(g(t))]}{f(v(t))} \geq \frac{f(v(g(t)))}{f(v(t))} \geq y
\]

where the last inequality is a result of the lemma. Thus, \( s(t) \geq y \alpha(t) \), \( 0 < y < 1 \). But \( v(t) \) is then a solution to (3) and therefore, oscillatory, which contradicts \( v(t) > 0 \). Thus, \( x(t) \) must be oscillatory. Again, the proof is similar if one assumes \( x(t) < 0 \) for large \( t \).

Example 1. For \( n \) even, if \( s(t) \geq y/t^n \), \( 0 < y < 1 \), then all solutions to

\[
x^{(n)}(t) + (1/n)x^3(t + \sin t) = \cos(3t - 1)
\]

are oscillatory, since all solutions to

\[
x^{(n)}(t) + s(t)x^3(t) = 0
\]

are oscillatory according to Theorem 1 [7].

In Theorem 2, the added restriction \( g(t) \geq t - c \) has been placed on \( g(t) \) in order to guarantee oscillation for the unbounded solutions. The assumptions in Theorem 1 are not sufficient to handle the unbounded solutions, as the following example, due to Waltman [8], shows:

Example 2. \( x(t) = \sqrt{t} \) is a solution to

\[
\ddot{x}(t) + (1/2t^2)x(t/4) = 0,
\]

but all solutions to

\[
\ddot{x}(t) + (1/2t^2)x(t) = 0
\]

are oscillatory. All nontrivial solutions to (8) are also unbounded, and \( g(t) = t/4 \) does not satisfy \( g(t) \geq t - c \) in (7).

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