

OSCILLATORY BEHAVIOR OF THIRD ORDER DIFFERENTIAL EQUATIONS

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ABSTRACT. It is shown that if $p(x) \leq 0$, $q(x) > 0$ and if $y''' + py' + qy = 0$ has an oscillatory solution then every nonoscillatory solution is a constant multiple of one nonoscillatory solution.

A solution of

$$(1) \quad y''' + p(x)y' + q(x)y = 0$$

will be said to be oscillatory if it changes signs for arbitrarily large values of x . Other solutions will be said to be nonoscillatory. It will be assumed that $p(x)$, $q(x)$, and $p'(x)$ are continuous on $[0, +\infty)$.

The first theorem will be in the setting of Class I or Class II equations as defined by Hanan [3].

THEOREM 1. *Suppose (1) is of Class I or Class II. If (1) has an oscillatory solution and if N is a nontrivial nonoscillatory solution of its adjoint*

$$(2) \quad y''' + p(x)y' + (p'(x) - q(x))y = 0$$

then there are two independent oscillatory solutions of (1) that satisfy

$$(3) \quad \left(\frac{y'}{N}\right)' + \left(\frac{N'' + pN}{N^2}\right)y = 0.$$

PROOF. Since (1) is of Class I or Class II, so is (2) [3]. Thus, if N is a nontrivial nonoscillatory solution of (2) there is an $a \in [0, +\infty)$ such that $N(x) \neq 0$ for $x > a$. Further, since (1) has an oscillatory solution, there are two independent oscillatory solutions y_1 and y_2 of (2) [5]. It is easily verified that $y_1N' - Ny_1'$ and $y_2N' - Ny_2'$ are independent oscillatory solutions of (1) and (3).

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COROLLARY. *Suppose (1) is of Class I or II and has an oscillatory solution. If N and y are independent solutions of (2) such that N is non-oscillatory, then $Ny' - yN'$ is an oscillatory solution of (1).*

PROOF. Under the conditions of the Corollary (3) is oscillatory and $Ny' - yN'$ is a solution of (3).

The proof of the following theorem is essentially contained in the proof Theorem 1.5 [6], but is included here for completeness.

THEOREM 2. *Suppose $p(x) \leq 0$, $q(x) > 0$ and that (1) has an oscillatory solution. Suppose $N(x)$ is a solution of (2) defined by $N(a) = N'(a) = 0$, $N''(a) = 1$ for $a \in [0, +\infty)$. Then $N(x) > 0$, $N'(x) > 0$ and $N''(x) > N''(x) + p(x)N(x) > 1$ for $x > a$.*

PROOF. By [6], (1) is Class I. Thus (2) is Class II [3]. It follows that $N(x) > 0$ for $x > a$. Now $(N''(x) + p(x)N(x))' = q(x)N(x) > 0$ for $x > a$. Thus since $N'' + pN$ is an increasing function of x for $x > a$ and since $p(x) \leq 0$, $N''(x) > N''(x) + p(x)N(x) > N''(a) + p(a)N(a) = 1$ for $x > a$. It now follows that $N'(x) > 0$ for all $x > a$.

THEOREM 3. *Suppose (1) is Class I or II, that $q(x) > 0$ and that (2) has a nonoscillatory solution N such that $N(x) > 0$ and $N'(x) > 0$ for $x > a$. Then*

$$G[y(x)] \equiv Ny'^2 + (N'' + pN)y^2$$

is an increasing function of x for $x > a$, where y is any solution of (3).

PROOF.

$$\begin{aligned} G'[y(x)] &= 2Ny'y'' + N'y'^2 + 2y(N'' + pN)y' + qNy^2 \\ &= 2y'[N'y' - (N'' + pN)y] + N'y'^2 + 2yy'(N'' + pN) + qNy^2 \\ &= 3N'y'^2 + qNy^2 > 0 \quad \text{for } x > a. \end{aligned}$$

Thus, the result follows.

Our main result which generalizes results of Lazer [6] and Gregus [2] now follows.

THEOREM 4. *If $p(x) \leq 0$, $q(x) > 0$ and (1) has an oscillatory solution then every nonoscillatory solution is a constant multiple of one nonoscillatory solution.*

PROOF. Let N be a solution of (2) defined by $N(a) = N'(a) = 0$, $N''(a) = 1$ for $a \in [0, +\infty)$. Since $p(x) \leq 0$ and $q(x) > 0$, (1) is Class I and has a solution $z(x)$ such that $z(x) > 0$, $z'(x) < 0$, $z''(x) > 0$ for all $x \in [0, +\infty)$ [6]. Let u_1 and u_2 be independent solutions of (1) that satisfy (3). Then z , u_1 , and u_2 is a basis for the solution space of (1). Assuming that there

are two independent solutions of (1) that are nonoscillatory then $z + c_1u_1 + c_2u_2$ is a nonoscillatory solution of (1) for some c_1 and c_2 not both zero. Let $-y_1 = c_1u_1 + c_2u_2$ and let y_2 be from the space spanned by $\{u_1, u_2\}$ independent from y_1 . By [6], $|z(x) - y_1(x)| > 0$. Since y_1 is oscillatory and $z(x) > 0$ it is clear that $z(x) - y_1(x) > 0$ for $x \in [0, +\infty)$.

Since y_1, y_2, z are independent solutions of (1)

$$0 \neq k = \begin{vmatrix} y_1 & y_2 & z \\ y_1' & y_2' & z' \\ y_1'' & y_2'' & z'' \end{vmatrix}$$

where k is a constant.

Expanding, we obtain

$$z[N'' + pN] - z'N' + z''N = k_1 \neq 0$$

where k_1 is a constant. By the observation about z noted above and Theorem 2, $z[N'' + pN]$, $-z'N'$ and $z''N$ are each positive for $x > a$. Thus $0 < z[N'' + pN] < k_1$ for $x > a$. Let $\{x_n\}_{n=1}^\infty$ be a sequence such that $y_1'(x_n) = 0$ and $y_1''(x_n) < 0$ such that $x_n \rightarrow \infty$. Then

$$\begin{aligned} k_1 &> z(x_n)[N''(x_n) + p(x_n)N(x_n)] \\ &\geq y_1(x_n)[N''(x_n) + p(x_n)N(x_n)] > 0. \end{aligned}$$

But, by [4], $\lim_{x \rightarrow \infty} z(x) = 0$. Therefore $y_1^2(x_n)[N''(x_n) + p(x_n)N(x_n)] \rightarrow 0$ as $n \rightarrow \infty$. But this is not possible since $G[y_1(x)]$ in Theorem 3 is increasing.

The following result gives a condition for certain equations of Class II to have behavior similar to that observed by Ahmad and Lazer in [1].

THEOREM 5. *If $p(x) \leq 0$, $q(x) - p'(x) < 0$ and (1) has an oscillatory solution, then there exist two linearly independent oscillatory solutions of (1) whose zeros separate and such that a solution of (1) is oscillatory if and only if it is a nontrivial linear combination of them.*

PROOF. Since $p(x) \leq 0$ and $p'(x) - q(x) > 0$, there is a solution N of (2) such that $N(x) > 0$ for all $x \in [0, +\infty)$ [6]. Thus by Theorem 1 there are two linearly independent oscillatory solutions, y_1 and y_2 , of (1) whose zeros separate.

Suppose there is an oscillatory solution of (1) that is not a linear combination of y_1 and y_2 . Then by [5] there are two independent nonoscillatory solutions of (2), but this is contrary to Theorem 4.

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