

## ON ASYMPTOTIC BEHAVIOUR OF SOLUTIONS OF A FIRST ORDER FUNCTIONAL DIFFERENTIAL EQUATION

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**Abstract.** Necessary and sufficient conditions for oscillation of solutions of the equation

$$y'(t) + \gamma f(t, y(t), y(\Delta_1(t, y(t))), \dots, y(\Delta_n(t, y(t)))) = Q(t), \quad t \geq t_0 \in R, \quad \gamma = \pm 1, \quad n \geq 1$$

are obtained in the case when  $Q(t) \equiv 0$  on  $[t_0, \infty)$  and sufficient conditions for oscillation and/or nonoscillation are obtained in the case when  $Q(t) \not\equiv 0$  on  $[t_0, \infty)$ . The asymptotic behaviour of oscillatory and nonoscillatory solutions of this equation is studied, too.

In this paper we consider the first order functional differential equation

$$y'(t) + \gamma f(t, y(t), y(\Delta_1(t, y(t))), \dots, y(\Delta_n(t, y(t)))) = Q(t) \quad (1)$$

for  $\gamma = \pm 1$ ,  $t \geq t_0 \in R$ , which includes as a particular case the equations

$$y'(t) + ay(t - r(y(t))) = 0, \quad a > 0 \quad (2)$$

$$y'(t) - ay(t - h(t, y(t))) = 0, \quad a > 0, \quad (3)$$

used by Cooke [4] in modeling infectious diseases and studied in [4, 5, 14].

Our main purpose is to obtain necessary and sufficient conditions for oscillation of solutions of (1) when  $Q(t) \equiv 0$  for  $t \geq t_0$ , sufficient conditions for oscillation and/or nonoscillation of all solutions of (1) when  $Q(t) \not\equiv 0$  for  $t \geq t_0$ , and to study the asymptotic behaviour of oscillatory and nonoscillatory solutions of (1) in the cases when  $Q(t) \equiv 0$  and  $Q(t) \not\equiv 0$  for  $t \geq t_0$ .

The function  $\psi(t) \in C[t_0, \infty)$  is said to be oscillatory if there exists an infinite set  $\{\tau_\nu\}_{\nu=1}^\infty \subseteq [t_0, \infty)$  of zeros of  $\psi(t)$  such that  $\tau_\nu \rightarrow \infty$   $\nu \rightarrow \infty$ ; otherwise it is said to be nonoscillatory.

An oscillatory function  $\psi(t)$  is said to be quickly (moderately) oscillatory if  $|\tau_{\nu+1} - \tau_\nu| \rightarrow 0$ ,  $\nu \rightarrow \infty$  ( $\sup_\nu |\tau_{\nu+1} - \tau_\nu| < \infty$ ) for any pair of consecutive zeros of  $\psi(t)$ .

Further on, we suppose that the functions  $f, \Delta_i$  ( $i = \overline{1, n}$ ) and  $Q$  are continuous and that the conditions (H) are fulfilled:

- H1.  $f(t, u_0, u_1, \dots, u_n) > 0$  ( $< 0$ ) for  $u_0 u_i > 0$  ( $< 0$ ) ( $i = \overline{0, n}$ ) and  $t > t_0$ .  
 H2.  $\Delta_i(t, v) \rightarrow \infty$ , for  $t \rightarrow \infty$ , for any fixed  $v \in R$ ,  $\Delta_i(t, v) \leq \Delta_i(t, \bar{v})$ , for  $|v| \leq |\bar{v}|$  ( $i = \overline{1, n}$ ).

We need the following lemmas:

LEMMA 1. [12]. Let  $\psi(t) \in C^1[t_0, \infty)$  be a quickly oscillatory function and let  $\psi'(t)$  be bounded. Then  $\psi(t) \rightarrow 0$ , for  $t \rightarrow \infty$ .

LEMMA 2. [13]. Let  $\psi(t) \in C^1[t_0, \infty)$  be a moderately oscillatory function  $\psi'(t) \rightarrow 0$ , for  $t \rightarrow \infty$ . Then  $\psi(t) \rightarrow 0$ , for  $t \rightarrow \infty$ .

LEMMA 3. Suppose that the following conditions hold:

1. Conditions (H) are fulfilled,  $Q(t) \equiv 0$  for  $t \geq t_0$ ,  $\Delta_i(t, v) \leq t$ , for every  $v \in R$  ( $i = \overline{1, n}$ ).
2. The functions  $f(t, \dots, \cdot)$  and  $\Delta_i(t, \cdot)$  are Lipschitzian with Lipschitz constants  $A > 0$  and  $B_i > 0$  ( $i = \overline{1, n}$ ), respectively.
3.  $f(t, u_0, \dots, u_n)$  is bounded with respect to every fixed  $u_i$  and it is either nondecreasing or nonincreasing in  $u_i$  ( $i = \overline{1, n}$ ).

Then the necessary and sufficient condition for the existence of a nonoscillatory solution of (1), which tends to a nonzero constant as  $t \rightarrow \infty$ , is

$$\int_{t_0}^{\infty} |(ft, c, \dots, c)| dt < \infty \quad \text{for some } c \neq 0. \quad (4)$$

*Proof.* Necessity. Let  $y(t)$  be a nonoscillatory solution of (1) with  $\lim_{t \rightarrow \infty} y(t) = a \neq 0$  and let, for instance  $a > 0$  (the proof is similar when  $a < 0$ ). Then for each  $\varepsilon \in (0, a)$  there exists,  $t_1 \geq t_0$  such that  $|y(t) - a| < \varepsilon$  for  $t \geq t_1$  and by H2  $|y(\Delta_i(t, y(t))) - a| < \varepsilon$  for  $t \geq t_2 \geq t_1$  ( $i = \overline{1, n}$ ). Then

$$f(t, y(t), y(\Delta_1(t, y(t))), \dots, y(\Delta_n(t, y(t)))) \geq f(t, c, \dots, c) \quad \text{for } t \geq t_2 \quad (5)$$

where  $c = a - \varepsilon$  when  $f(t, \dots, \cdot)$  is nondecreasing and  $c = a + \varepsilon$  when  $f(t, \dots, \cdot)$  is nonincreasing. Integrating (1) from  $t_2$  to  $t$  and using (5), we get

$$0 = y(t) - y(t_2) + \gamma \int_{t_2}^t f(s, y(s), \dots, y(\Delta_n(s, y(s)))) ds$$

$$\left\{ \begin{array}{l} \geq a - \varepsilon - y(t_2) + \int_{t_2}^t f(s, c, \dots, c) ds, \quad \text{when } \gamma = 1 \\ \leq a + \varepsilon - y(t_2) + \int_{t_2}^t f(s, c, \dots, c) ds, \quad \text{when } \gamma = -1 \end{array} \right.$$

which yields (4).

Sufficiency. Let  $\gamma = 1$  and (4) hold for  $c > 0$  (The proof is similar when  $c < 0$ ). Denote  $\delta = c/2$  when  $f(t, \dots, \dots)$  nondecreasing and  $\delta = c$  when  $f(t, \dots, \dots)$  is nonincreasing. Using (4) and H2 we can find  $T_1 \geq t_0$  so that.

$$\int_{T_1}^{\infty} f(t, c, \dots, c) dt \leq \delta \tag{6}$$

and  $T_2 = \min_i \{ \inf_{t \geq T_1, v \in R} \Delta_i(t, v) \} \geq t_0$ . Let  $T_0 = \min\{T_1, T_2\}$  and  $f_0 = \sup_{t \geq T_0} f(t, c, \dots, c)$ .

Denote by  $X$  the space of all continuous functions  $x : [T_0, \infty) \rightarrow R$  with the topology of uniform convergence on compact subintervals  $[T_0, \sigma]$  of  $[T_0, \infty)$ , where  $\sigma > T_0$  is an integer, by  $Y$  the set of these elements  $x \in X$  for which

$$\sigma \geq x(t) \geq 2\delta \text{ for } t \geq T_0 \text{ and } |x(t) - x(\bar{t})| \geq f_0|t - \bar{t}| \text{ for } t, \bar{t} \in [T_0, \infty) \tag{7}$$

and by  $\Phi : Y \rightarrow X$  the operator, which is defined by the formula

$$(\Phi x)(t) = \begin{cases} 2\delta, & t \in [T_0, T_1] \\ 2\delta - \int_{T_1}^t f(s, x(s), x(\Delta_1(s, x(s))), \dots, x(\Delta_n(s, x(s)))) ds, & t \geq T_1. \end{cases}$$

It is easy to see that  $X$  is a Frechet space and  $Y$  is bounded, convex and closed. Let  $x \in Y$ . Then  $(\Phi x)(t)$  is continuous in  $[T_0, \infty)$  and

$$2\delta \geq (\Phi x)(t) \geq 2\delta - \int_{T_1}^t f(s, c, \dots, c) ds \geq 2\delta - \int_{T_1}^{\infty} f(s, c, \dots, c) ds \geq \delta \text{ for } t \geq T_0,$$

$$|(\Phi x)(t) - (\Phi x)(\bar{t})|, \text{ for } t, \bar{t} \in [T_0, T_1]$$

$$\begin{aligned} |(\Phi x)(t) - (\Phi x)(\bar{t})| &= \int_{T_1}^{\bar{t}} f(s, x(s), \dots, x(\Delta_n(s, x(s)))) - \\ &- \int_{T_1}^t f(s, x(s), \dots, x(\Delta_n(s, x(s)))) ds \geq \int_{T_1}^{\bar{t}} |f(s, x(s), \dots, x(\Delta_n(s, x(s))))| ds \geq \\ &\geq \int_t^{\bar{t}} f(s, c, \dots, c) ds \geq f_0|t - \bar{t}| \text{ for } \bar{t} > t \geq T_1 \end{aligned}$$

since (6) and (7) hold. Thus  $\Phi(Y) \subset Y$  and the functions in  $\Phi(Y)$  are equicontinuous on  $[T_0, \infty)$  and hence, on compact subintervals  $[T_0, \sigma] \subset [T_0, \infty)$ .

Let  $\{x_\nu\}_{\nu=1}^{\infty} \subset Y$  be uniformly convergent to  $x_0$ . It is clear that  $x_0 \in Y$  and

$|(\Phi x_\nu)(t) - (\Phi x_0)(t)| = 0$  for  $t \in [T_0, T_1]$ , and

$$\begin{aligned} (\Phi x_\nu)(t) - (\Phi x_0)(t) &\geq \int_{T_1}^t |f(s, x_\nu(s), \dots, x_\nu(\Delta_n(s, x_\nu(s)))) - \\ &\quad - f(s, x_0(s), \dots, x_0(\Delta_n(s, x_0(s))))| ds \geq \int_{T_1}^t F_\nu(s) ds \end{aligned}$$

for  $t \in [T_1, \sigma]$  when  $\sigma > T_1$  and  $F_\nu(s) = |f(s, x_\nu(s), \dots, x_\nu(\Delta_n(s, x_\nu(s)))) - f(s, x_0(s), \dots, x_0(\Delta_n(s, x_0(s))))|$ .

Since  $F_\nu(s) \leq 2f(s, c, \dots, c)$  and

$$\begin{aligned} F_\nu(s) &\leq A \left\{ |x_\nu(s) - x_0(s)| + \sum_{i=1}^n |x_\nu(\Delta_i(s, x_\nu(s)) - x_0(\Delta_i(s, x_0(s))))| \right\} \leq \\ &A \left\{ \|x_\nu(s) - x_0(s)\| + \sum_{i=1}^n [|x_\nu(\Delta_i(s, x_\nu(s)) - x_\nu(\Delta_i(s, x_0(s)))| + |x_\nu(\Delta_i(s, x_0(s)) - \right. \\ &\quad \left. x_0(\Delta_i(s, x_0(s)))|] \right\} \leq A \left\{ \|x_\nu(s) - x_0(s)\|_\sigma (n+1) + f_0 \sum_{i=1}^n |(\Delta_i(s, x_\nu(s)) - \right. \\ &\quad \left. \Delta_i(s, x_0(s)))| \right\} \leq A \left\{ \|x_\nu(s) - x_0(s)\|_\sigma (n+1) + f_0 \sum_{i=1}^n B_i |x_\nu(s) - x_0(s)| \right\} \\ &A \left( n+1 + f_0 \sum_{i=1}^n B_i \right) \|x_\nu - x_0\|_\sigma \rightarrow 0, \quad \nu \rightarrow \infty, \end{aligned}$$

we conclude according to Lebesgue's dominated convergence theorem, that  $\lim_{\nu \rightarrow \infty} [\sup_{[T_0, \sigma]} |(\Phi x_\nu)(t) - (\Phi x_0)(t)|] = 0$ , i.e.  $\Phi$  is a continuous operator.

By Schauder-Tykhonoff fixed point theorem [6, p. 9] it follows that there exists  $y \in Y$  such that  $y = \Phi y$  and the function  $y = y(t)$  is a solution of (1) for  $t \geq T_1$ . Since  $y'(t) = -f(s, y(s), \dots, y(\Delta_n(s, y(s)))) < 0$  for  $y \in Y$  and  $y(t) \geq \delta$  for  $t \geq T_0$ , we obtain that there exists  $\lim_{t \rightarrow \infty} y(t) \neq 0$ .

Let  $\gamma = -1$ . The proof is the same as above, but the operator  $\Phi$  is defined by the formula

$$(\Phi x)(t) = \begin{cases} \delta, & t \in [T_0, T_1] \\ \delta + \int_{T_1}^t f(s, x(s), x(\Delta_1(s, x(s))), \dots, x(\Delta_n(s, x(s)))) ds, & t \geq T_1. \end{cases}$$

Lemma 3 is proved.

**THEOREM 1.** *Let conditions of Lemma 3 hold. Then the condition*

$$\int_{t_0}^{\infty} |f(t, c, \dots, c)| dt = \infty, \quad \text{for any } c \neq 0 \quad (8)$$

is necessary and sufficient

- 1) either for oscillation or for monotonous convergence to zero as  $t \rightarrow \infty$  of all solutions of (1) when  $\gamma = 1$ ;
- 2) for oscillation of all bounded solutions of (1) when  $\gamma = -1$ .

*Proof.* Necessity. Suppose that (8) is false. Then (4) holds and according to Lemma 3 there exists a nonoscillatory solution of (1) which converges to a nonzero constant, which is a contradiction.

Sufficiency. Let (8) be true for any  $c \neq 0$ . Suppose that there exists a nonoscillatory solution  $y(t)$  of (1) and let, for instance,  $y(t) > 0$  for  $t \geq t_1 \geq t_0$  when  $\gamma = 1$  and  $0 < y(t) \leq L$  for  $t \geq t_1 \geq t_0$  when  $\gamma = -1$  ( $L = \text{const}$ ).

Let  $\gamma = 1$ . Then H1 and (1) imply that  $y'(t) > 0$  for  $t \geq t_1$  and there exists  $\lim_{t \rightarrow \infty} y(t) = k$  for some  $k = \text{const} > 0$ . If we suppose that  $k > 0$  then by Lemma 3 we obtain (4), which is a contradiction.

Let  $\gamma = -1$ . Then H1 and (1) imply that  $y'(t) > 0$  for  $t \geq t_1$ . Since  $y(t)$  is bounded, then  $\lim_{t \rightarrow \infty} y(t) \neq \text{const} \neq 0$  and by Lemma 3 we obtain (4) which is a contradiction again.

Theorem 1 is thus proved.

**THEOREM 2.** *Let conditions (H) hold,  $Q(t) \equiv 0$  on  $[t_0, \infty)$ ,  $f(t, u_0, \dots, u_n)$  be bounded with respect to  $t$  for every fixed  $u_i$  and nondecreasing in  $u_i$  ( $i = \overline{1, n}$ ). Then all bounded quickly oscillatory solutions of (1) tend to zero as  $t \rightarrow \infty$ .*

*Proof.* Let  $y(t)$  be a bounded quickly oscillatory solution of (1) such that  $|y(t)| \leq L$  for  $t \geq t_1 \geq t_0$  and  $L = \text{const} > 0$ . In view of H2 we can find  $t_2 \geq t_1$  so that  $\Delta_i(t, y(t)) \geq t_1$  for  $t \geq t_2$  ( $i = \overline{1, n}$ ) and hence  $|y(\Delta_i(t, y(t)))| \leq L$  for  $t \geq t_2$ . Then

$$f(t, -L, \dots, -L) \leq f(t, y(t), \dots, y(\Delta_n(t, y(t)))) \leq f(t, L, \dots, L) \quad \text{for } t \geq t_2$$

and from (1) it follows

$$-f(t, L, \dots, L) \leq y'(t) \leq -f(t, -L, \dots, -L) \quad \text{when } \gamma = 1$$

and

$$-f(t, L, \dots, L) \leq y'(t) \leq -f(t, L, \dots, L) \quad \text{when } \gamma = -1$$

i.e.  $y'(t)$  is bounded. By Lemma 1  $y(t) \rightarrow 0$ ,  $t \rightarrow \infty$ , and Theorem 2 is proved.

**THEOREM 3.** *Let conditions (H) hold,  $Q(t) \equiv 0$  on  $[t_0, \infty)$ ,  $f(t, \cdot, \dots, \cdot)$  be nondecreasing and  $\lim_{t \rightarrow \infty} |f(t, c, \dots, c)| = 0$  for any fixed  $c \neq 0$ . Then all bounded moderately oscillatory solutions of (1) tend to zero as  $t \rightarrow \infty$ .*

*Proof.* As in the proof of Theorem 2 we find

$$\left. \begin{array}{l} -f(t, L, \dots, L) \\ f(t, -L, \dots, -L) \end{array} \right\} \leq y'(t) \leq \left\{ \begin{array}{l} -f(t, -L, \dots, -L), \quad \text{when } \gamma = 1 \\ f(t, L, \dots, L), \quad \text{when } \gamma = -1 \end{array} \right.$$

and hence  $y'(t) \rightarrow 0$ ,  $t \rightarrow \infty$ . By Lemma 2  $y(t) \rightarrow 0$ ,  $t \rightarrow \infty$ , and Theorem 3 is proved.

**THEOREM 4.** *Let conditions (H) and (8) hold,  $Q(t) \equiv 0$  on  $[t_0, \infty)$  and  $f(t)$  be either nondecreasing or nonincreasing. Then 1) each nonoscillatory solution of (1), for which  $\inf_{t \geq t_0} |y(t)| > 0$ , is unbounded when  $\gamma = 1$ ;*

2) each nonoscillatory solution of (1) is unbounded when  $\gamma = -1$ .

*Proof.* Suppose the contrary and let  $0 < y(t) \leq L$  for  $t \geq t_1 \geq t_0$  and  $L = \text{const} > 0$ . (The proof is similar when  $-L \leq y(t) < 0$  for  $t \geq t_1 \geq t_0$ ).

Let  $\gamma = 1$ . Then there exist  $l = \text{const} > 0$  and  $t_2 \geq t_1$  such that  $y(t \geq l)$  for  $t \geq t_2$ . Via H2 we may find  $t_3 \geq t_2$  so that

$$l \leq y(\Delta_i(t, y(t))) \leq L \quad \text{for } t \geq t_3 \quad (i = \overline{1, n}). \quad (9)$$

Then (5) holds for  $c = l$  when  $f(t, \dots)$  is nondecreasing and for  $c = L$  when  $f(t, \dots)$  is nonincreasing. Integrating (1) from  $t_3$  to  $t$ , using (5) and (9) and letting  $t \rightarrow \infty$  we obtain the contradiction

$$\begin{aligned} l \leq y(t) &= y(t_3) - \int_{t_3}^t f(s, y(s), \dots, y(\Delta_n(s, y(s)))) ds \leq y(t_3) - \\ &\quad - \int_{t_3}^t f(s, c, \dots, c) ds \rightarrow -\infty, \quad t \rightarrow \infty. \end{aligned}$$

Thus  $y(t)$  is unbounded.

Let  $\gamma = -1$ . From (1) via H1 we obtain that  $y'(t) > 0$  for  $t \geq t_2 \geq t_1$ . Since  $y(t) > 0$  for  $t \geq t_1$  we may find  $t_3 \geq t_2$  and  $l = \text{const} > 0$  so that  $y(t) \geq l$  for  $t \geq t_3$ . Then as in the proof of the case when  $\gamma = 1$  we obtain the contradiction

$$\begin{aligned} L \geq y(t) &= y(t_3) + \int_{t_3}^t f(s, y(s), \dots, y(\Delta_n(s, y(s)))) ds \geq y(t_3) + \\ &\quad + \int_{t_3}^t f(s, c, \dots, c) ds \rightarrow \infty, \quad t \rightarrow \infty. \end{aligned}$$

So,  $y(t)$  is unbounded and Theorem 4 is proved.

Now, we shall study the asymptotic behaviour of oscillatory solutions of (1) when  $Q(t) \not\equiv 0$  for  $t \geq t_0$  and  $\gamma = 1$ .

**LEMMA 4.** *Let conditions (H) and (8) hold,  $f(t, \cdot, \dots, \cdot)$  be nondecreasing (nonincreasing),  $Q(t) \not\equiv 0$  for  $t \geq t_0$  and*

$$\int_{t_0}^{\infty} |Q(t)| dt < \infty. \quad (10)$$

Then

$$\liminf_{t \rightarrow \infty} |y(t)| = 0 \tag{11}$$

for all (all bounded) solutions of (1).

*Proof.* Let  $f(t, \cdot, \dots, \cdot)$  be nondecreasing and suppose there exists a nonoscillatory solution  $y(t)$  of (1) such that  $y(t) \geq l$  for  $t \geq t_1 \geq t_0$  and some  $l = \text{const} > 0$  (The proof is similar when  $y(t) \leq -l$  for  $t \geq t_1 \geq t_0$ ). Using H2 we obtain (5) for  $t \geq t_2 \geq t_1$  and  $c = l$ . Integrating (1) from  $t_2$  to  $t$ , using (5) and (10) and taking  $t \rightarrow \infty$  we obtain the contradiction

$$l \leq y(t) \leq y(t_2) + \int_{t_2}^t |Q(s)| ds - \int_{t_2}^t f(s, l, \dots, l) ds \rightarrow -\infty, t \rightarrow \infty.$$

Let  $f(t, \cdot, \dots, \cdot)$  be nonincreasing and there exists a bounded nonoscillatory solution  $y(t)$  of (1) such that  $l \leq y(t) \leq L$  for  $t \geq t_1 \geq t_0$  and some  $L > l > 0$  (The proof is similar when  $l < L < 0$ ). As above, we obtain (5) for  $c = L$  and  $t \geq t_2 \geq t_1$ . Integrating (1) from  $t_2$  to  $t$ , using (5) and allowing  $t \rightarrow \infty$  we obtain the contradiction

$$l \leq y(t) \leq y(t_2) + \int_{t_2}^t |Q(s)| ds - \int_{t_2}^t f(s, L, \dots, L) ds \rightarrow -\infty, t \rightarrow \infty.$$

Lemma 4 is proved.

**THEOREM 5.** *If conditions (H) and (10) hold, then:*

1) *Each oscillatory solution of (1), which does not change its sign, tends to zero as  $t \rightarrow \infty$ .*

2) *Each oscillatory solution of (1), which changes its sign, tends to zero as  $t \rightarrow \infty$  if the following conditions are fulfilled:*

a)  $f(t, \cdot, \dots, \cdot)$  is nondecreasing and

$$\int_{t_0}^{\infty} |f(t, c, \dots, c)| dt < \infty \quad \text{for any } c \neq 0; \tag{12}$$

b)  $\Delta_i(t, v) \leq t$  ( $i = \overline{1, n}$ ) for any fixed  $v \in R$ ;

c) there exists the uniform on  $t$  bound

$$\varphi(t) = \lim_{|u| \rightarrow \infty} \frac{f(t, u, \dots, u)}{u} \quad \text{such that } \int_{t_0}^{\infty} \tilde{f}(t) dt < \infty$$

$$\text{where } \tilde{f}(t) \geq \frac{f(t, u, \dots, u)}{u} \quad \text{for } u \neq 0.$$

*Proof.* First we will prove that all oscillatory solutions of (1) are bounded. Suppose the contrary, i.e. there exists an unbounded solution  $y(t)$  of (1). Then we can find  $t_1 \geq t_0$  so that  $\Delta_i(t, y(t)) \geq t_0$  ( $i = \overline{1, n}$ ) for  $t \geq t_1$  and sets  $\{\tau_\mu\}_{\mu=1}^\infty \subset [t_1, \infty)$  and  $\{\xi_\nu\}_{\nu=1}^\infty \subset (\tau_1, \infty)$  of zeros and extremal points of  $y(t)$ , respectively, with the properties:  $\tau_\mu \rightarrow \infty, \mu \rightarrow \infty; \xi_\nu \rightarrow \infty, \nu \rightarrow \infty$ , and if  $M_\nu = |y(\xi_\nu)|$ , then  $\sup_{[t_0, t_1]} |y(t)| \leq M_1 \leq M_2 \leq \dots$  and  $M_\nu \rightarrow \infty, \nu \rightarrow \infty$ , (the index  $\mu$  may be greater than the index  $\nu$ , since stickinesses of  $y(t)$  with the zero solution are possible).

Let  $y(t)$  does not change its sign and let for instance,  $y(t) \geq 0$  for  $t \geq t_0$  (The proof is similar when  $y(t) \leq 0$  for  $t \geq t_0$ ). Via H2 and H1 (1) yields

$$y'(t) \leq Q(t) \quad \text{for } t \geq t_1. \quad (13)$$

Integrating (13) from  $\tau_\mu$  to  $\xi_\nu$  and taking  $\nu \rightarrow \infty$  we get the contradiction

$$\infty > \int_{t_0}^{\infty} |Q(t)| dt \geq M_\nu \rightarrow \infty, \quad \nu \rightarrow \infty.$$

Let  $y(t)$  change its sign and  $(\tau_\mu, \tau_{\mu+1}) \ni \xi_\nu$  be its positive semicycle (The proof is similar when  $(\tau_\mu, \tau_{\mu+1})$  is a negative semicycle). Let  $t_1 \geq t_0$  be chosen so large that  $\int_{t_1}^{\infty} \varphi(t) dt < 1/2$ . Since  $y(t) \leq M_\nu$  and  $M_\nu \geq |y(\Delta_i(t, y(t)))|$  ( $i = \overline{1, n}$ ) for  $t \in (\tau_\mu, \tau_{\mu+1})$ , then

$$f(t, -M_\nu, \dots, -M_\nu) \leq f(t, y(t), \dots, y(\Delta_n(t, y(t)))) \quad \text{for } t \in (\tau_\mu, \tau_{\mu+1}).$$

Integrating (1) from  $\tau_\mu$  to  $\xi_\nu$ , dividing by  $M_\nu$  and tending  $\nu \rightarrow \infty$  we obtain the contradiction

$$\begin{aligned} 1 &\leq \frac{1}{M_\nu} \int_{\tau_\mu}^{\xi_\nu} |Q(t)| dt + \int_{\tau_\mu}^{\xi_\nu} \frac{f(t, -M_\nu, \dots, -M_\nu)}{-M_\nu} dt \leq \\ &\leq \frac{1}{M_\nu} \int_{t_0}^{\infty} |Q(t)| dt + \int_{t_1}^{\infty} \frac{f(t, -M_\nu, \dots, -M_\nu)}{-M_\nu} dt \xrightarrow{\nu \rightarrow \infty} \int_{t_1}^{\infty} \varphi(t) dt < \frac{1}{2}. \end{aligned}$$

Thus, all oscillatory solutions of (1) are bounded. If we suppose that there exists an oscillatory solution  $y(t)$  of (1) such that  $\limsup_{t \rightarrow \infty} |y(t)| = 2m$  for some  $m = \text{const} > 0$ , then using H2 and (10) we can find numbers  $t_0 \leq t_1 \leq \tau_\nu < \xi_\nu$  so, that  $\Delta_i(t, y(t)) \geq t_0$  ( $i = \overline{1, n}$ ) for  $t \geq t_1$ ,  $\int_{t_1}^{\infty} |Q(T)| dt < m/3$   $y(\tau_\nu) = 0$  and  $|y(\xi_\nu)| > m$ .

Let  $y(t)$  does not change its sign on  $[t_0, \infty)$ . As above we obtain (13). Integrating (13) from  $\tau_\nu$  to  $\xi_\nu$  and having in mind the above assumptions, we obtain the contradiction

$$m \leq \int_{t_1}^{\xi_\nu} |Q(t)| dt \leq \int_{t_1}^{\infty} |Q(T)| dt < \frac{m}{3}.$$



Let  $y(t)$  change its sign on  $[t_0, \infty)$  and  $y(\xi_\nu) > 0$  (The proof is similar when  $y(\xi_\nu) < 0$ ). Let  $t_1$  be chosen so large that

$$\int_{t_1}^{\infty} |f(t, -2m, \dots, -2m)| dt < \frac{m}{3}.$$

Integrating (1) from  $\tau_\nu$  to  $\xi_\nu u$  and using the assumptions on  $f$  and  $Q$  we obtain the contradiction

$$\begin{aligned} m \leq \int_{\tau_\nu}^{\xi_\nu} |Q(t)| dt - \int_{\tau_\nu}^{\xi_\nu} f(t, -2m, \dots, -2m) dt &\leq \int_{t_1}^{\infty} |Q(T)| dt + \\ &+ \int_{t_1}^{\infty} |f(t, -2m, \dots, -2m)| dt < \frac{2m}{3}. \end{aligned}$$

Theorem 5 is thus proved.

**THEOREM 6.** *Let conditions (H) and (12) hold,  $f(t, \dots)$  be nondecreasing,  $Q(t) > 0$  on  $[t_0, \infty)$  and*

$$\int_{t_0}^{\infty} |Q(t)| dt = \infty. \tag{14}$$

*Then all oscillatory solutions of (1) are unbounded.*

*Proof.* Let  $Q(t) > 0$  on  $[t_0, \infty)$  (The proof is similar when  $Q(t) < 0$  for  $t \geq t_0$ ) and there exists a bounded oscillatory solution  $y(t)$  of (1) such that

$$|y(t)| \leq c \text{ for } t \geq t_1 \geq t_0 \text{ and } |y(\Delta_i(t, y(t)))| \leq c \text{ (} i = \overline{1, n} \text{) for } t \geq t_2 \geq t_1$$

for some  $c > 0$ . Then  $f(t, y(t), \dots, y(\Delta_n(t, y(t)))) \leq f(t, c, \dots, c)$  for  $t \geq t_2$  and integrating (1) from  $t_2$  to  $t$  and using (12) and (14), we obtain the contradiction  $c \geq y(t) \geq y(t_2) + \int_{t_2}^t Q(s) ds - \int_{t_2}^t f(s, c, \dots, c) ds \rightarrow \infty, t \rightarrow \infty$ .

Theorem 6 is proved.

Now we will obtain sufficient conditions for nonoscillation of all solutions of (1) and we will study their asymptotic behaviour.

**THEOREM 7.** *Let conditions (H) and (14) hold,  $|Q(t) > 0$  on  $[t_0, \infty)$  and conditions a) -c) of Theorem 5 be fulfilled. Then all solutions of (1) are nonoscillatory.*

*Proof.* Let  $Q(t) > 0$  on  $[t_0, \infty)$  (The proof is similar when  $Q(t) < 0$  on  $[t_0, \infty)$ ). Suppose there exists an oscillatory solution  $y(t)$  of (1). According to Theorem 6,  $y(t)$  is unbounded.

Let  $t_1$  be a zero of  $y(t)$  such that  $\Delta_i(t, y(t)) \geq t_0$  ( $i = \overline{1, n}$ ) for  $t \geq t_1$  and  $\int_{t_1}^{\infty} \varphi(t) dt < \frac{1}{2}$ . As in the proof of the first part of Theorem 5 we obtain that  $f(t, y(t), \dots, y(\Delta_n(t, y(t)))) \leq f(t, M_\nu, \dots, M_\nu)$  for  $t \in (\tau_\mu, \tau_{\mu+1})$ .

Integrating (1) from  $\xi_\nu$  to  $\tau_{\mu+1}$ , dividing by  $M_\nu$  and taking  $\nu \rightarrow \infty$  we get the contradiction

$$1 \leq \int_{\xi_\nu}^{\tau_{\mu+1}} \frac{f(t, M_\nu, \dots, M_\nu)}{M_\nu} dt \leq \int_{t_1}^{\infty} \frac{f(t, M_\nu, \dots, M_\nu)}{M_\nu} dt \xrightarrow{\nu \rightarrow \infty} \int_{t_1}^{\infty} \varphi(t) dt < \frac{1}{2}.$$

Theorem 7 is proved.

**COROLLARY 1.** *Let conditions of Theorem 7 hold. Then all solutions of (1) are positive (negative) and unbounded above (below) when  $Q(t) > 0$  ( $< 0$ ) on  $[t_0, \infty)$ .*

*Proof.* Let  $Q(t) > 0$  on  $[t_0, \infty)$  (The proof is similar when  $Q(t) < 0$  on  $[t_0, \infty)$ ). According to Theorem 7, all solutions of (1) are nonoscillatory. Suppose there exists a solution  $y(t) < 0$  for  $t \geq t_1 \geq t_0$  of (1). From H1 and (1) we obtain  $y'(t) \geq Q(t)$  for  $t \geq t_1$ . Integrating this inequality from  $t_1$  to  $t$  and taking  $t \rightarrow \infty$  we obtain the contradiction

$$0 > y(t) \geq y(t_1) + \int_{t_1}^t Q(s) ds \xrightarrow{\nu \rightarrow \infty} y(t_1) + \int_{t_1}^{\infty} Q(s) ds = \infty.$$

Thus all solutions of (1) are positive.

Suppose that  $0 < y(t) \leq M$  for  $t \geq t_2 \geq t_1$  and some  $M = \text{const} > 0$ . Then  $y(\Delta_i(t, y(t))) \geq M$  for  $t \geq t_2 \geq t_1$  ( $i = \overline{1, n}$ ) and hence  $f(t, y(t), \dots, y(\Delta_n(t, y(t)))) \leq f(t, M, \dots, M)$  for  $t \geq t_2$ . Integrating (1) from  $t_2$  to  $t$  using (12) and (14) we obtain the contradiction

$$M \geq y(t) \geq y(t_2) + \int_{t_2}^t Q(s) ds - \int_{t_2}^t f(s, M, \dots, M) ds \rightarrow \infty, \quad t \leq \infty.$$

Corollary 1 is established.

**THEOREM 8.** *Let conditions (H) and (14),  $|Q(t)| > 0$  for  $t \geq t_0$  and  $f(t, \cdot, \dots, \cdot)$  be nonincreasing. If for any  $c > 0$*

$$\begin{aligned} \int_{t_0}^{\infty} [Q(t) - f(t, c, \dots, c)] dt = -\infty & \quad \text{when } Q(t) > 0 \\ \left( \int_{t_0}^{\infty} [Q(t) - f(t, -c, \dots, -c)] dt = \infty \right. & \quad \left. \text{when } Q(t) < 0 \right) \end{aligned} \quad (15)$$

*then all nonoscillatory solutions of (1) are positive (negative) and unbounded above (below).*

*Proof.* As in the proof of the first part of Corollary 1 we establish that the nonoscillatory solutions of (1) are positive. Suppose that  $y(t) \leq M$  for  $t \geq t_1 \geq t_0$  and  $M = \text{const} > 0$ . Then  $y(\Delta_i(t, y(t))) \leq M$  ( $i = \overline{1, n}$ ) and  $f(t, y(t), \dots, y\Delta_n(t, y(t))) \geq f(t, M, \dots, M)$  for  $t \geq t_2 \geq t_1$ . Integrating (1) from  $t_2$  to  $t$ , tending  $t \rightarrow \infty$  and using (15) we get

$$0 < y(t) \geq y(t_2) + \int_{t_2}^t [Q(s) - f(s, M, \dots, M)] ds \rightarrow -\infty, \quad t \rightarrow \infty.$$

This contradiction proves Theorem 8.

For the equation

$$y'(t) + \gamma f(t, y(\Delta_1(t, y(t)))) = Q(t), \quad t \geq t_0 \in R, \quad \gamma = \pm 1, \quad (16)$$

which is a particular case of (1), the following theorem holds:

**THEOREM 9.** *In addition to (H2) for  $n = 1$  and (10) suppose:*

1.  $f(t, u) \in C([t_0, \infty) \times R)$ ,  $uf(t, u) > 0$  for  $u \neq 0$  and  $t \geq t_0$ ,  $f(t, \cdot)$  is either nondecreasing when  $\gamma = -1$  and

$$0 < \inf_{t > t_0} |f(t, u)| \leq \sup_{t \geq t_0} |f(t, u)| < \infty \quad \text{for any fixed } u \in R. \quad (17)$$

2. *There exists the derivatives  $\partial\Delta_1(t, v)/\partial t$  and  $\partial\Delta_1(t, v)/\partial v$  and they are bounded and nonnegative.*

*Then all nonoscillatory solutions of (16), which are bounded, tend to zero as  $t \rightarrow \infty$ .*

*Proof.* Let  $y(t) > 0$  for  $t \geq t_1 \geq t_0$  (The proof is similar when  $y(t) < 0$  for  $t \geq t_1 \geq t_0$ ). As in the proof of Lemma 2 we establish (11) for all bounded nonoscillatory solutions of (16). Then

$$\liminf_{t \rightarrow \infty} |y(t, y(t))| = 0, \quad t \geq t_2 \geq t_1. \quad (18)$$

Suppose

$$\limsup_{t \rightarrow \infty} |y(\Delta_1(t, y(t)))| > m > 0, \quad t \geq t_2 \geq t_1. \quad (19)$$

In view of (18) and (19), there exists a sequence  $\{\lambda_\nu\}_{\nu=1}^\infty \subset [t_2, \infty)$  with the following properties:  $\lambda_\nu \rightarrow \infty$ ,  $\nu \rightarrow \infty$   $y(\Delta_1(\lambda_\nu u, y(\lambda_\nu))) > m$  for all  $\nu$  and there exists  $\mu_\nu \in (\lambda_\nu, \lambda_{\nu+1})$  such that  $y(\Delta_1(\mu_\nu, y(\mu_\nu))) < m/2$  for  $\nu \geq 1$ .

Let  $\alpha_\nu$  be the largest number less than  $\lambda_\nu$  such that  $m/2 = y(\Delta_1(\alpha_\nu, y(\alpha_\nu)))$  and  $\beta_\nu$  be the smallest number greater than  $\lambda_\nu$  such that  $m/2 = y(\Delta_1(\beta_\nu, y(\beta_\nu)))$  for  $\nu \geq 1$ . Now in the interval  $[\alpha_\nu, \lambda_\nu]$  there exists  $\gamma_\nu$  such that

$$\begin{aligned} & y'(\Delta_1(\gamma_\nu, y(\gamma_\nu))) \left[ \frac{\partial\Delta_1(\gamma_\nu, y(\gamma_\nu u))}{\partial t} + \frac{\partial\Delta_1(\gamma_\nu, y(\gamma_\nu u))}{\partial v} y'(\gamma_\nu) \right] = \\ & = \frac{y(\Delta_1(\lambda_\nu, y(\lambda_\nu))) - y(\Delta_1(\alpha_\nu, y(\alpha_\nu)))}{\lambda_\nu - \alpha_\nu} > \frac{m - m/2}{\beta_\nu - \alpha_\nu} = \frac{m}{2(\beta_\nu - \alpha_\nu)} \end{aligned} \quad (20)$$

by the mean value theorem.

But in view of (16), (10) and condition 1 of Theorem 9 we obtain that  $y'(t)$ , and hence  $v'(\Delta_1(t, y(t)))$ , are bounded for  $t > t_2$ . Then via condition 2 of Theorem 9 we obtain the estimate

$$\beta_n u - \alpha_\nu > M \quad \text{for } \nu \geq 1, \quad M = \text{const} > 0. \quad (21)$$

On the other hand,  $y(\Delta_1(t, y(t))) \geq m/2$  on  $[\alpha_\nu, \beta_\nu]$  because of the way  $\alpha_\nu$  and  $\beta_\nu$  were chosen. Denote  $u = \bigcup_{\nu=1}^{\infty} [\alpha_\nu, \beta_\nu]$ . Then

$$f(t, y(\Delta_1(t, y(t)))) \geq f(t, m/2) \quad \text{for } t \in u \quad (22)$$

when  $f(t, \cdot)$  is nondecreasing (The proof is similar when  $f(t, \cdot)$  is nonincreasing).

If we suppose that  $\int_{t_2}^{\infty} f(t, y(\Delta_1(t, y(t)))) dt = \infty$ , then from (16) using (10) we obtain the contradiction

$$0 < y(t) \leq y(t_2) + \int_{t_2}^t |Q(s)| ds - \int_{t_2}^t f(s, y(\Delta_1(s, y(s)))) ds \rightarrow -\infty, \quad t \rightarrow \infty.$$

Thus  $\int_{t_2}^{\infty} f(s, y(\Delta_1(s, y(s)))) ds < \infty$ . Using (21) and (22) we get

$$\begin{aligned} \int_{t_2}^{\infty} f(s, y(\Delta_1(s, y(s)))) ds &\geq \int_u f(s, y(\Delta_1(s, y(s)))) ds \geq \int_u f(s, m/2) ds = \\ &\sum_{\nu=1}^{\infty} \int_{\alpha_\nu}^{\beta_\nu} f(s, m/2) ds > \sum_{\nu=1}^{\infty} f_0(\beta_\nu - \alpha_\nu) > f_0 M \lim_{n \rightarrow \infty} \sum_{\nu=1}^n \nu = \infty \end{aligned}$$

where  $f_0 = \inf_{t \geq t_2} f(t, \frac{m}{2})$ .

This contradiction proves Theorem 9.

*Remark.* Theorem 9 is proved by the technique of Chen [3].

We note that sufficient conditions for oscillation of solutions of first order functional differential equations have been obtained in [1, 2, 7-11, 15] and in the papers cited in [7, 15]. Asymptotic behaviour of oscillatory and nonoscillatory solutions of cited equations is not studied yet.

Finally we shall apply Theorems 1, 2 and 4 to the equations (2) and (3).

Consider equation (2). It is a particular case of (1) with  $\gamma = 1$ ,  $f(t, u) = au$  and  $\Delta(t, v) = t - r(v)$ . If  $r(v)$  is Lipschitzian and  $r(v) \geq r(\bar{v})$  for  $|v| \leq |\bar{v}|$  then all solutions of (2) are either oscillatory or tend monotonously to zero as  $t \rightarrow \infty$  according to Theorem 1. By Theorem 2 all bounded quickly oscillatory solutions of (2) tend to zero as  $t \rightarrow \infty$  and by Theorem 4 every nonoscillatory solution  $y(t)$  of (2), for which  $\inf_{t \geq t_0} |y(t)| > 0$ , is unbounded.

Consider equation (3). It is a particular case of (1) with  $\gamma = -1$ ,  $f(t, u) = au$  and  $\Delta(t, v) = t - h(t, v)$ . If  $h(t, \cdot)$  is Lipschitzian and  $h(t, v) \geq h(t, \bar{v})$  for  $|v| \leq |\bar{v}|$  then according to Theorem 1 all bounded solutions of (3) are oscillatory, by Theorem 2 all bounded quickly oscillatory solutions of (3) tend to zero as  $t \rightarrow \infty$  and by Theorem 4 all nonoscillatory solutions of (3) are unbounded.

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