

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

D. C. Angelova and D. D. Bainov

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, Δ_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

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

$$\begin{cases} \geq a - \varepsilon - y(t_2) + \int_{t_2}^t f(s, c, \dots, c) ds, & \text{when } \gamma = 1 \\ \leq a + \varepsilon - y(t_2) + \int_{t_2}^t f(s, c, \dots, c) ds, & \text{when } \gamma = -1 \end{cases}$$

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 $f(t, \cdot, \dots, \cdot)$ nondecreasing and $\delta = c$ when $f(t, \cdot, \cdot, \dots)$ is nonincreasing. Using (4) and H2 we can find $T_1 \geq t_0$ so that.

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

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

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

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

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

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

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

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. Φ 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 Φ 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 μ may be greater than the index ν , 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 τ_μ to ξ_ν 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 τ_μ to ξ_ν , dividing by M_ν 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 τ_ν to ξ_ν 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 τ_ν to ξ_ν 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 ξ_ν to $\tau_{\mu+1}$, dividing by M_ν 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 $c > 0$*

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

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: $\lambda_\nu \rightarrow \infty$, $\nu \rightarrow \infty$ $y(\Delta_1(\lambda_\nu, y(\lambda_\nu))) > m$ for all ν 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 α_ν be the largest number less than λ_ν such that $m/2 = y(\Delta_1(\alpha_\nu, y(\alpha_\nu)))$ and β_ν be the smallest number greater than λ_ν 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 γ_ν such that

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

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 α_ν and β_ν 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

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

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.

REFERENCES

- [1] C. Anderson, *Asymptotic oscillation results for solutions to first order nonlinear differential difference equations of advanced type*, J. Math. Anal. Appl. **24** (1968), 430–439.
- [2] Ja. Bykov, A. Matakev, *Oscillation properties of first order functional differential equations*, Issled. Integro-diff. equat., Ilim-Frunze, 1979, 22–28 (in Russian).
- [3] L. Chen, *On the nonoscillatory Properties of solutions of a functional differential equation*, Bull. Soc. Math. Grece **17** (1976), 11–19.
- [4] K. Cooke, *Functional differential systems: Some models and perturbation problems*, Int. Symp. Differ. Equat. Dynamic Syst., Academic Press, New York, 1965, 167–188.
- [5] K. Cooke, *Asymptotic theory for a delay differential equation $u' = -au(t - r(u(t)))$* , J. Math. Anal. Appl. **19** (1967), 160–173.
- [6] W. Coppel, *Stability and Asimptotic Behaviour of Differential Equations*, Heath, Boston, 1965.
- [7] Y. Kitamura, T. Kusano, *Oscillation of first order nonlinear differential equations with deviating arguments*, Proc. Amer. Math. Soc. **78** (1980), 64–68.
- [8] R. Koplatadze, *On monotonous solutions of first order nonlinear differential eyrrutions with a retarded argument*, Proc. Inst. Appl. Math. I. N. Vecua **8** (1980j), 24–27 (in Russian).
- [9] H. Onose, *Oscillation of functional differential equation arising from an industrial problemr*, J. Austral. Math. Soc. (A) **26** (1978), 323–329.
- [10] C. Ladde, *Class of functional equations with applications*, Nonlin. Anal. TMA **2** (1978), 259–261.
- [11] Ja. Pessin, *On the behaviour of solutions of a strongly nonlinear differential equation with delay*, Differ. Equat. **10** (1974), 1025–1036 (in Russian).
- [12] Ch. Philos, V. Staikos, *Quick oscillations with damping*, Techn. Report, Univ. Ioanina **94** (1977), 1–12.
- [13] Ch. Philos, V. Staikos, *Non-slow oscillations with dumping*, Techn. Report, Univ. Ioanina **92** (1977), 1–14.
- [14] B. Stephan, *Asymptotic behaviour of a functinal differential equation with bounded lag*, SIAM J. Appl. Math. **17** (1969), 272–279.
- [15] L. Tomaras, *Oscillatory behaviour of first order delay differential equations*, Bull. Austral. Math. Soc. **19** (1978), 183–190.