Oscillatory Behavior of Second Order Nonlinear Differential Equations with a Sublinear Neutral Term

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Abstract. The authors establish some new criteria for the oscillation of solutions of second order nonlinear differential equations with a sublinear neutral term by reducing the equation to a linear one. Their results are illustrated with an example.

Keywords: oscillation, second order, neutral differential equations, sublinear neutral term.

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1 Introduction

This paper deals with the oscillatory behavior of all solutions of the nonlinear second order differential equation with a sublinear neutral term

\begin{equation}
(a(t)x(t) + p(t)x^{\alpha}(\sigma(t)))' + q(t)x^{\beta}(\tau(t)) = 0,
\end{equation}

where we assume that

(i) $\alpha$ and $\beta$ are the ratios of positive odd integers with $0 < \alpha < 1$;

(ii) $a, p, q : [t_0, \infty) \to \mathbb{R}^+$ are continuous functions with

\begin{equation}
\int_{t_0}^{\infty} \frac{1}{a(s)}ds < \infty;
\end{equation}

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one. We let equations, our approach is, in some sense, to reduce the equation to a linear with a sublinear neutral term; see [1] as one example.

few results dealing with the oscillation of second order differential equations refer the reader to [2, 3, 4, 5, 6, 7, 8, 10] for recent references. However, there are ration and nonoscillation of solutions of various differential equations, and we

For convenience we set functions

where equality holds if and only if

x

(1.1) we mean a function x(t) on [t_0, \infty), for any positive continuous functions p_1, p_2: [t_0, \infty) \to \mathbb{R}^+, we set:

g_1(t) = (1 - \alpha)\alpha^{\frac{\alpha}{\alpha - 1}} p_1^{\frac{\alpha}{\alpha - 1}}(t)p_2^{\frac{1}{\alpha - 1}}(t), \quad P(t) = (1 - p_1(t) - g_1(t)/A(t)),
g_2(t) = (\beta - 1)\beta^{\frac{\beta}{\beta - 1}} [g(t)P^\beta(\tau(t))]^{\frac{1}{\beta - 1}} p_2^{\frac{\beta}{\beta - 1}}(t),
P^*(t) = 1 - \left( p_1(t) + \frac{g_1(t)}{A^2(\sigma(t))} \right) \left( \frac{A(\sigma(t))}{A(t)} \right),
g_2^*(t) = (\beta - 1)\beta^{\frac{\beta}{\beta - 1}} [g(t) (P^*(t))^{\beta}]^{\frac{1}{\beta - 1}} p_2^{\frac{\beta}{\beta - 1}}(t),
Q^*(t) = (p_2(t) - g_2(t)/A(\tau(t))), \quad Q_1(t) = p_2(t) - g_2^*(t)/A^2(t).

We now present our first oscillation result, it is for the case where \beta > 1.

2 Main results

We will need the following lemma in the proofs of our results.

Lemma 1. ([9]) If X and Y are nonnegative, then

\begin{align}
X^\lambda + (\lambda - 1)Y^\lambda - \lambda XY^{\lambda - 1} & \geq 0 \quad \text{if } \lambda > 1, \\
X^\lambda - (1 - \lambda)Y^\lambda - \lambda XY^{\lambda - 1} & \leq 0 \quad \text{if } \lambda < 1,
\end{align}

where equality holds if and only if X = Y.
Theorem 1. Let \( \beta > 1 \) and conditions (i)-(iii) and (1.2) hold. Assume that there are positive continuous functions \( p_1, p_2 : [t_0, \infty) \to \mathbb{R}^+ \) such that \( P(t), Q^*(t) \), and \( Q_1(t) \) are positive for \( t \geq t_0 \). If there exists a positive function \( \rho \in C^1([t_0, \infty), \mathbb{R}) \) such that

\[
\limsup_{t \to \infty} \int_{t_0}^{t} \left[ \rho(s)Q^*(s) - \frac{a(\tau(s))(\rho'(s))^2}{4\rho(s)\tau'(s)} \right] ds = \infty
\] (2.3)

and

\[
\limsup_{t \to \infty} \int_{t_0}^{t} \left[ A(s)Q_1(s) - \frac{1}{4\alpha A(s)} \right] ds = \infty,
\] (2.4)

then equation (1.1) is oscillatory.

Proof. Let \( x(t) \) be a nonoscillatory solution of equation (1.1), say \( x(t) > 0 \), \( x(\tau(t)) > 0 \), and \( x(\sigma(t)) > 0 \) for \( t \geq t_1 \) for some \( t_1 \geq t_0 \). It is easy to see that \( y(t) > 0 \) for \( t \geq t_1 \) and that equation (1.1) can be written as

\[
(a(t)y'(t))' + q(t)x^\beta(\tau(t)) = 0.
\]

From this we see that \( a(t)y'(t) \) is decreasing and so either (I) \( y'(t) > 0 \) or (II) \( y'(t) < 0 \) for \( t \geq t_2 \) for some \( t_2 \geq t_1 \).

First we consider Case (I). From the definition of \( y(t) \) we can write

\[
x(t) = y(t) - [p(t)x^\alpha(\sigma(t)) - p_1(t)x(\sigma(t))] - p_1(t)x(\sigma(t)).
\]

Now applying (2.2) with

\[
\lambda = \alpha, \quad X = p^{1/\alpha} x \quad \text{and} \quad Y = \left( p_1 p^{-\frac{1}{\alpha}} \right)^{\frac{1}{\alpha-1}}
\]

we obtain

\[
p(t)x^\alpha(t) - p_1(t)x(t) \leq (1 - \alpha)\alpha^{\alpha-\alpha} p_1^{\alpha-1}(t)p^{\frac{1}{1-\alpha}}(t) := g_1(t) \quad \text{for} \quad t \geq t_2.
\]

Since \( x(t) \leq y(t) \), we have

\[
x(t) \geq y(t) - p_1(t)x(\sigma(t)) - g_1(t) \geq y(t) - p_1(t)y(\sigma(t)) - g_1(t) \geq y(t) - p_1(t)y(\sigma(t)) - g_1(t) \quad (2.5)
\]

\[
y(t) - p_1(t)y(t) - g_1(t).
\] (2.6)

Since \( y(t) \) is positive and increasing and \( A(t) \) is positive and decreasing to zero, there exists \( t_3 \geq t_2 \) such that

\[
y(t) \geq A(t) \text{ for } t \geq t_3.
\] (2.7)

Using (2.7) in (2.6), we have

\[
x(t) \geq \left( 1 - p_1(t) - \frac{1}{A(t)}g_1(t) \right) y(t) := P(t)y(t),
\]

and substituting this into equation (1.1) gives

\[
(a(t)y'(t))' + q(t)P^\beta(\tau(t))y^\beta(\tau(t)) \leq 0.
\] (2.8)
Hence,
\[
(a(t)y'(t))' \leq -q(t)\beta P\beta(\tau(t))y^\beta(\tau(t)) = -q(t)\beta P^\beta(\tau(t))y^\beta(\tau(t))
\]
\[
= [p_2(t)y(\tau(t)) - q(t)\beta P^\beta(\tau(t))y^\beta(\tau(t))] - p_2(t)y(\tau(t)).
\]  \tag{2.9}

If we now apply (2.1) with
\[
\lambda = \beta, \quad X = [q(t)P^\beta(\tau(t))]^{1/\beta}y(\tau(t)),
\]
\[
Y = \left(\frac{1}{\beta}p_2(t)[q(t)P^\beta(\tau(t))]^{-1/\beta}\right)^{1/(\beta - 1)},
\]
we have
\[
p_2(t)y(\tau(t)) - q(t)\beta P^\beta(\tau(t))y^\beta(\tau(t)) \leq (\beta - 1)\beta^{-\beta} [q(t)P^\beta(\tau(t))]^{-1/\beta} p_2^{\beta^2\tau}(t) = g_2(t) \tag{2.10}
\]
for \(t \geq t_3\). Using (2.10) in (2.9), we obtain
\[
(a(t)y'(t))' \leq -q(t)\beta P^\beta(\tau(t))y^\beta(\tau(t))
\]
\[
= g_2(t) - p_2(t)y(\tau(t)) = \left(\frac{g_2(t)}{y(\tau(t))} - p_2(t)\right)y(\tau(t)),
\]
so from (2.7),
\[
(a(t)y'(t))' \leq -\left(p_2(t) - \frac{g_2(t)}{y(\tau(t))}\right)y(\tau(t)) = -Q^*(t)y(\tau(t)). \tag{2.11}
\]

Define the function
\[
w(t) = \rho(t)\frac{a(t)y'(t)}{y(\tau(t))}, \quad \text{for } t \geq t_3.
\]

Then \(w(t) > 0\) for \(t \geq t_3\) and
\[
w'(t) = \rho'(t)\frac{a(t)y'(t)}{y(\tau(t))} + \rho(t)\frac{(a(t)y'(t))'}{y(\tau(t))} - \rho(t)\frac{a(t)y'(t)y'(\tau(t))\tau'(t)}{y^2(\tau(t))}.
\]
Since \(a(t)y'(t)\) is positive and nonincreasing,
\[
a(t)y'(t) \leq a(\tau(t))y'(\tau(t)).
\]

Using this inequality, (2.11) and completing the square on the first and third terms, we see that
\[
w'(t) \leq -\rho(t)Q^*(t) + \frac{a(\tau(t))(\rho'(t))^2}{4\rho(t)\tau'(t)}.
\]
Integrating the last inequality from \(t_3\) to \(t\) gives
\[
\int_{t_3}^{t} \left[\rho(s)Q^*(s) - \frac{a(\tau(s))(\rho'(s))^2}{4\rho(s)\tau'(s)}\right] ds \leq w(t_2),
\]
which contradicts condition (2.3).

Next, we consider Case (II), so suppose $y'(t) < 0$ for $t \geq t_1$. Define the function $v(t)$ by

$$v(t) = \frac{a(t)y'(t)}{y(t)} \quad \text{for } t \geq t_1; \tag{2.12}$$

then $v(t) < 0$ for $t \geq t_1$. It is easy to see that

$$y'(s) \leq \frac{a(t)}{a(s)}y'(t) \quad \text{for } s \geq t,$$

and an integration yields

$$y(u) - y(t) \leq a(t)y'(t) \left( \int_t^u \frac{ds}{a(s)} \right).$$

Taking the limit as $u \to \infty$, we obtain

$$\frac{a(t)y'(t)}{y(t)} A(t) \geq -1, \tag{2.13}$$

that is,

$$v(t)A(t) \geq -1. \tag{2.14}$$

On the other hand, from (2.13),

$$\left( \frac{y(t)}{A(t)} \right)' \geq 0 \quad \text{for } t \geq t_1. \tag{2.15}$$

Since $y(t)/A(t)$ is positive and increasing and $A(t)$ is positive and decreasing to zero, there exists $t_2 \geq t_1$ such that

$$y(t) \geq A^2(t) \quad \text{for } t \geq t_2. \tag{2.16}$$

As in Case I above, (2.5) holds, and using (2.16), we see that

$$x(t) \geq y(t) - p_1(t)y(\sigma(t)) - g_1(t) - y(t) - [p_1(t) + g_1(t)/A^2(\sigma(t))] y(\sigma(t)). \tag{2.17}$$

Using (2.15) in (2.17), we obtain

$$x(t) \geq \left[ 1 - \left( p_1(t) + \frac{g_1(t)}{A^2(\sigma(t))} \right) \left( \frac{A(\sigma(t))}{A(t)} \right) \right] y(t) = P^*(t)y(t), \tag{2.18}$$

and using (2.18) in (1.1), we have

$$(a(t)y'(t))' = -q(t)x^\beta(\tau(t)) \leq -q(t) (P^*(t))^\beta y^\beta(t) = -q(t) (P^*(t))^\beta y^\beta(t) = \left( p_2(t)y(t) - q(t) (P^*(t))^\beta y^\beta(t) \right) - p_2(t)y(t). \tag{2.19}$$

Next, applying (2.1) with $\lambda = \beta$, $X = \left( q(t) (P^*(t))^\beta \right)^{1/\beta} y(t)$ and

$$Y = \left( \frac{1}{\beta} p_2(t) \left( q(t) (P^*(t))^\beta \right)^{-1/\beta} \right)^{1/(\beta-1)},$$

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then we have
\[ p_2(t)y(t) - q(t)(P^*(t))^\beta y^\beta(t) \leq (\beta - 1)\beta^\frac{1}{\beta-1} \left(q(t)(P^*(t))^\beta\right)^\frac{1}{\beta-1} p_2^\frac{\beta}{\beta-1}(t) = g^*_2(t) \text{ for } t \geq t_2. \] (2.20)

Combining (2.16), (2.20) and (2.19) gives
\[ (a(t)y'(t))' \leq q(t)(P^*(t))^\beta y^\beta(t) \]
\[ = g^*_2(t) - p_2(t)y(t) = -\frac{g^*_2(t)}{y(t)}y(t) \]
\[ \leq -\frac{p_2(t) - g^*_2(t)}{A^2(t)} y(t) = -Q_1(t)y(t). \] (2.21)

Differentiating (2.12), we obtain
\[ v'(t) = \frac{(a(t)y'(t))'}{y(t)} - \frac{v^2(t)}{a(t)}, \] (2.22)

so from (2.21) and (2.22), we have
\[ v'(t) \leq -Q_1(t) - \frac{v^2(t)}{a(t)}. \] (2.23)

If we then multiply both sides of (2.23) by $A(t)$ and integrate the resulting inequality from $t_2$ to $t$, we see that
\[ A(t)v(t) - A(t_2)v(t_2) + \int_{t_2}^{t} Q_1(s)A(s)ds + \int_{t_2}^{t} \frac{v(s)}{a(s)}ds + \int_{t_2}^{t} A(s)\frac{v^2(s)}{a(s)}ds \leq 0. \]

Completing the square on the last two terms on the right hand side and using (2.14) yields
\[ \int_{t_2}^{t} A(s)Q_1(s) - \frac{1}{4a(s)A(s)} ds \leq 1 + A(t_2)v(t_2) < \infty, \]

which contradicts (2.4). This completes the proof of the theorem. \( \square \)

Next, we establish another new oscillation result for equation (1.1) with $\beta > 1$.

**Theorem 2.** Let $\beta > 1$ and conditions (i)-(iii) and (1.2) hold. Assume that there is a positive continuous function $p_1 : [t_0, \infty) \to \mathbb{R}^+$ such that $P(t)$ and $P^*(t)$ are positive for $t \geq t_0$. If there exists a positive function $\rho \in C^1([t_0, \infty), \mathbb{R})$ such that
\[ \limsup_{t \to \infty} \int_{t_0}^{t} \left[ \rho(s)q(s)A^{\beta-1}(s)P^\beta(s) - \frac{a(\tau(s))(\rho'(s))^2}{4\rho(s)} \right] ds = \infty, \] (2.24)
\[ \limsup_{t \to \infty} \int_{t_0}^{t} \left[ q(s)A^{2\beta-1}(s)(P^*(s))^\beta - \frac{1}{4a(s)A(s)} \right] ds = \infty, \] (2.25)

then equation (1.1) is oscillatory.
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Proof. Let \( x(t) \) be a nonoscillatory solution of (1.1), say \( x(t) > 0, x(\tau(t)) > 0 \), and \( x(\sigma(t)) > 0 \) for \( t \geq t_1 \) for some \( t_1 \geq t_0 \). Proceeding as in the proof of Theorem 1, we see that either Case (I) or Case (II) holds for \( t \geq t_2 \) for some \( t_2 \geq t_1 \). As in the proof of Case (I) in Theorem 1, we again arrive at (2.8). Now, using (2.7) in (2.8), we have

\[
(a(t)y'(t))' + q(t)A^\beta - 1(\tau(t))P^\beta(\tau(t))y(\tau(t)) \leq 0.
\]

The rest of the proof in this case is similar to that of Case (I) in Theorem 1 and hence is omitted.

Next, we proceed as in the proof of Case (II) in Theorem 1 to obtain (2.19). Using (2.16) in (2.19) we have

\[
(a(t)y'(t))' = -q(t)x^\beta(\tau(t)) \leq -q(t)A^{2(\beta - 1)}(t)(P^*(t))^\beta y(t).
\]

The remainder of the proof is similar to that of Case (II) in Theorem 1 and we omit the details. \( \square \)

If \( \beta = 1 \), we immediately have the following oscillation result for equation (1.1).

**Theorem 3.** Let \( \beta = 1 \) and conditions (i)–(iii) and (1.2) hold. Assume that there is a positive continuous function \( p_1 : [t_0, \infty) \to \mathbb{R}^+ \) such that \( P(t) > 0 \) and \( P^*(t) > 0 \) for \( t \geq t_0 \). If there exists a positive function \( \rho(t) \in C^1([t_0, \infty), \mathbb{R}) \) such that

\[
\limsup_{t \to \infty} \int_{t_0}^{t} \left[ \rho(s)q(s)P(\tau(s)) - \frac{a(\tau(s))(\rho'(s))^2}{4\rho(s)\tau'(s)} \right] ds = \infty, \tag{2.26}
\]

\[
\limsup_{t \to \infty} \int_{t_0}^{t} \left[ A(s)q(s)P^*(s) - \frac{1}{4a(s)A(s)} \right] ds = \infty, \tag{2.27}
\]

then equation (1.1) is oscillatory.

Next, we establish an oscillation result in case \( 0 < \beta < 1 \).

**Theorem 4.** Let \( 0 < \beta < 1 \) and conditions (i)–(iii) and (1.2) hold. Assume that there is a positive continuous function \( p_1 : [t_0, \infty) \to \mathbb{R}^+ \) such that \( P(t) \) and \( P^*(t) \) are positive for \( t \geq t_0 \). If there exists a positive function \( \rho \in C^1([t_0, \infty), \mathbb{R}) \) such that

\[
\limsup_{t \to \infty} \int_{t_0}^{t} \left[ \rho(s)q(s)P^\beta(\tau(s)) - \frac{a(\tau(s))(\rho'(s))^2}{4\rho(s)\tau'(s)} \right] ds = \infty, \tag{2.28}
\]

\[
\limsup_{t \to \infty} \int_{t_0}^{t} \left[ A(s)q(s)(P^*(s))^\beta - \frac{1}{4a(s)A(s)} \right] ds = \infty \tag{2.29}
\]

for every constant \( K > 0 \), then equation (1.1) is oscillatory.

Proof. Let \( x(t) \) be a nonoscillatory solution of (1.1), say \( x(t) > 0, x(\tau(t)) > 0, x(\sigma(t)) > 0 \) and \( y(t) > 0 \) for \( t \geq t_1 \) for some \( t_1 \geq t_0 \). Proceeding as in the proof of Theorem 1, we again arrive at the two cases:

for some \( t_2 \geq t_1 \).

In considering Case (I) we obtain (2.8) as before. Since \( a(t)y'(t) \) is non-increasing on \([t_2, \infty)\), there exists a constant \( C > 0 \) such that

\[
a(t)y'(t) < C \quad \text{for } t \geq t_2.
\]

Integrating from \( t_2 \) to \( t \), in view of (1.2), we have

\[
y(t) \leq C \int_{t_2}^{t} \frac{1}{a(s)} ds + y(t_2) \leq K \quad \text{for } t \geq t_2 \tag{2.30}
\]

for some constant \( K > 0 \). Using (2.30) in (2.8) we obtain

\[
(a(t)y'(t))' + q(t)P(\tau(t)) - \frac{y(\tau(t))}{y^{1-\beta}(\tau(t))} \leq 0.
\]

The remainder of the proof in this case is similar to that of Theorem 1 and hence is omitted.

To prove the theorem if Case (II) holds, we proceed as in the proof of Case (II) in Theorem 1, and again obtain (2.19). Using (2.30) in (2.19) gives

\[
(a(t)y'(t))' \leq -q(t)(P^*(t))^{\beta} \frac{y(t)}{K^{1-\beta}}.
\]

The remainder of the proof is similar to that of the corresponding part of the proof of Theorem 1 and hence is omitted. \( \Box \)

To illustrate our results we have the following example.

**Example 1.** Consider the differential equation with a sublinear neutral term

\[
\left( t^2 \left( x(t) + \frac{1}{t^2} x^{1/3}(t/2) \right) \right)' + t^\gamma x^{\beta}(t/2) = 0, \quad t \geq 4. \tag{2.31}
\]

Here, \( \alpha = 1/3, \beta \) is the ratio of positive odd integers, \( a(t) = t^2, \tau(t) = \sigma(t) = t/2, p(t) = 1/t^2 \) and \( q(t) = t^\gamma, \gamma \in \mathbb{R} \).

It is easy to see that (1.2) holds and \( A(t) = 1/t \). Letting \( p_1(t) = p(t) \), we see that \( g_1(t) = 2/(3\sqrt{3}t^2) \), and so

\[
\frac{1}{2} < P(t) = \left( 1 - \frac{1}{t^2} - \frac{2}{3\sqrt{3}t} \right) < 1 \quad \text{and} \quad \frac{1}{2} \leq P^*(t) = \left( \frac{3\sqrt{3} - 1}{3\sqrt{3}} - \frac{2}{t^2} \right) < 1.
\]

Letting \( \beta = 1/3, \gamma > 0 \) and \( \rho(t) = t \), we see that

\[
\int_{t_0}^{t} \left[ K^{\beta-1} \rho(s)q(s)P^{\beta}(\tau(s)) - \frac{a(\tau(s))(\rho'(s))^2}{4\rho(s)\tau'(s)} \right] ds
\]

\[
= \int_{4}^{t} \left[ K^{-\frac{3}{2}} s^{\gamma+1} \left( 1 - \frac{4}{s^2} - \frac{4}{3\sqrt{3}s} \right)^{1/3} - \frac{s}{8} \right] ds \rightarrow \infty \text{ as } t \rightarrow \infty
\]
and

\[ \int_{t_0}^{t} \left[ K^{\beta-1} A(s) q(s) (P^*(s))^\beta - \frac{1}{4a(s)A(s)} \right] ds = \int_{t_4}^{t} \left[ K^{\beta} s^{\gamma-1} \left( \frac{3\sqrt{3} - 1}{3\sqrt{3} - 2} \right)^{1/3} - \frac{1}{4s} \right] ds \to \infty \text{ as } t \to \infty \]

for every \( K > 0 \), i.e., conditions (2.28) and (2.29) of Theorem 4 are satisfied. Hence equation (2.31) is oscillatory. Now, we let \( \beta = 1, \gamma > 0 \) and \( \rho(t) = t \).

Then conditions (2.26) and (2.27) become

\[ \int_{t_4}^{t} \left[ s^{\gamma+1} \left( 1 - \frac{4}{s^2} - \frac{4}{3\sqrt{3}s} \right) - \frac{s}{8} \right] ds \to \infty \text{ as } t \to \infty, \]

\[ \int_{t_4}^{t} \left[ s^{\gamma-1} \left( \frac{3\sqrt{3} - 1}{3\sqrt{3} - 2} \right) - \frac{1}{4s} \right] ds \to \infty \text{ as } t \to \infty, \]

respectively, so equation (2.31) is oscillatory by Theorem 3.

If we let \( \beta = 3, \gamma > 4 \) and \( \rho(t) = t \). Then conditions (2.24) and (2.25) become

\[ \int_{t_4}^{t} \left[ 4s^{\gamma-1} \left( 1 - \frac{4}{s^2} - \frac{4}{3\sqrt{3}s} \right)^3 \right] ds \to \infty \text{ as } t \to \infty, \]

\[ \int_{t_4}^{t} \left[ 32s^{\gamma-5} \left( \frac{3\sqrt{3} - 1}{3\sqrt{3} - 2} \right)^3 \right] ds \to \infty \text{ as } t \to \infty, \]

respectively, so equation (2.31) is oscillatory by Theorem 2.

Finally, we let \( \beta = 3, \gamma = 9, \) and \( p_2(t) = t^{3/2} \). Taking \( B = (\beta - 1)\beta^{\frac{\beta}{\beta-1}} = 2 \cdot 3^{-3/2} \), it is not hard to see that

\[ g_2(t) \leq Bt^{-9/4}, \quad g_2^*(t) \leq Bt^{-9/4}, \quad Q^*(t) \geq t^{3/2} - (B/2)t^{-5/4} > 0 \]

and

\[ Q_1(t) \geq t^{3/2} - Bt^{-1/4} > 0. \]

With \( \rho(t) \equiv 1 \), it is easy to see that conditions (2.3) and (2.4) are satisfied. Thus, by Theorem 1, equation (2.31) is oscillatory.

Remark 1. The results of this paper are presented in a form that should make it easy to extended to higher order equations. It would also be of interest to use the approach here to study equation (1.1) with \( \alpha > 1 \), i.e., equation (1.1) with a superlinear neutral term.

References


