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Oscillation Theorems for a Second Order Delay Difference Equations

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Abstract: The Oscillation Theorems for a Second Order Delay Difference Equations of the form

$$\Delta^2 u_n + p_n u_{(n-\sigma(n))} = 0, n \in \mathbb{N}(a) \dots\dots\dots(1)$$

The method uses techniques based on signum functions. Example is inserted to illustrate the result.

Keywords: Delay Difference equation, signum functions, Boundedness

2010MSC: 39A10

1. INTRODUCTION

The purpose of this paper is to present conditions for all solutions of the linear delay difference equations of the form

$$\Delta^2 u_n + p_n u_{(n-\sigma(n))} = 0, n \in \mathbb{N}(a) \dots\dots\dots(1)$$

Where Δ is the forward difference operator i.e.

$$\Delta u_n = u_{n+1} - u_n \quad [\Delta^2 u_n = \Delta(\Delta u_n)]$$

to be oscillatory, and to present an oscillation theorem for the more general equation

$$\Delta(r_n \Delta u_n) + p_n f(u_n, u_{g(n)}) = 0 \dots\dots\dots(2)$$

assume the condition without further mentions $\{r_n\}, \{p_n\}$

positive real sequence on interval $n \in \mathbb{N}(a)$

$\{r_n\} > 0, \{p_n\} \geq 0$ and $0 \leq \sigma(n) \leq m$. The assumptions

on f and g are stated proceeding Lemma 2 in section.

Results on the growth and boundness of non-oscillatory solutions are presented in section 3. By a solution of (1) and (2) we mean real sequence $\{u_n\}$ satisfying equation (1) for $n \in \mathbb{N}(a)$. We consider only such solutions which are non-trivial for all large n . A solution $\{u_n\}$ of (1) and (2) is called non-oscillatory if it is eventually positive or negative. Otherwise it is called Oscillatory.

The problem of determining oscillation theorem for second order nonlinear difference equation has been the subject of investigation in [1-3]. Among the papers dealing with this subject we refer to [4] in which oscillatory theorem of linear difference equations of second order have been established.

The purpose of this note is to give some new criteria (sufficient conditions for oscillation of all solutions of (1). The

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results we obtain the discrete analogues of some theorem for a non-linear differential equation of second order with delay due to katasatos [5] and staikis & petsoulas [6].

2. MAIN RESULTS

The following Lemma allows the use of technique introduced by Coles [1] to give a short proof of a classical oscillation Theorem for equation (3).

Lemma 1
If $p_n \geq 0, (p_n \neq 0), 0 \leq \sigma(n) \leq m$ for all $n \geq a$ and $\{u_n\}$ is a solutions of equation (1) that is positive, then $\Delta u_n > 0$ for all n sufficiently large and there is a constant $\kappa > 0$ such that

$$\frac{u_{(n-\sigma(n))}}{u_n} \geq \kappa$$

Proof.
If $\{u_n\}$ is positive, then so is $u_{(n-\sigma(n))}$ and there for $\Delta^2 u_n \leq 0$. This means the $\{u_n\}$ is bounded non-oscillatory so that if $\Delta u_n \leq 0$, $\{u_n\}$ become zero again. Therefore which is contrary to the hypothesis. Hence $\Delta u_n > 0$ for all n sufficiently large. Now suppose that n_0 is larger than the last zero of u_{n-m} . Then $n \geq n_0, u_{n-m} \leq u_{(n-\sigma(n))}$ and

$$\frac{u_{(n-\sigma(n))}}{u_n} \geq \frac{u_{n-m}}{u_n}$$

Let g be a function whose graph is the line tangent to the graph of $\{u_n\}$ at $(n-m, u_{n-m})$ for some $n \geq n_0$; that is

$$g_s = \Delta u_{n-m}(s-t+m) + u_{n-m}$$

Since $\{u_n\}$ is bounded,

$$\frac{u_{n-m}}{u_n} \geq \frac{u_{n-m}}{g_n} = \frac{g_{n-m}}{g_n}$$

Let

$$x = \frac{-u_{n-m}}{\Delta u_{n-m} + n - m}$$

Then $g_x = 0$ and because of similar triangles we have

$$\frac{u_{n-m}}{u_n} \geq \frac{g_{n-m}}{g_n} = \frac{(x-n+m)}{(x-n)} = \frac{u_{n-m}}{[u_{n-m} + m\Delta u_{n-m}]} \dots\dots\dots(4)$$

But Δu_{n-m} is decreasing so that the last member of (4) increases to a positive limit κ as $n \rightarrow \infty$. Hence

$$\frac{u_{(n-\sigma(n))}}{u_n} \geq \frac{u_{n-m}}{u_n} \geq \kappa$$

for all n sufficiently large.

Theorem 1

If $\{p_n\} \geq 0, 0 \leq \sigma(n) \leq m$ for all $n > a$ and $\sum_{s=a}^{\infty} p_s = \infty$, then a proof:

If $\{u_n\}$ be a non oscillatory solution of the equation (1)

and there $\Delta^2 u_n \leq 0, \Delta u_n \leq 0$

for sufficiently large n Let $\omega_n = \frac{\Delta u_n}{u_n}$. Then (1) becomes

$$\Delta \omega_n + \omega_n^2 + \frac{p_n u_{(n-\sigma(n))}}{u_n} = 0$$

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And since the divergence of the summation $\sum_{s=a}^{\infty} p_s$ implies that

$p_s \neq 0$ it follows from Lemma 1 that

$$\Delta \omega_n + \omega_n^2 + \kappa p_n \leq 0$$

Thus for n_0 sufficiently large and $n \geq n_0$

$$\omega_n + \sum_{s=n_0}^n \omega_s^2 \leq \omega_{n_0} - \kappa \sum_{s=n_0}^n p_s < 0 \dots \dots \dots (5)$$

Let $h_n = \sum_{s=n_0}^n \omega_s^2$. Then it follows from (5) that $\Delta h_n \geq h_n^2$

from which it follows that

$$n - n_0 \leq \frac{1}{h_{n_0}} - \frac{1}{h_n} < \frac{1}{h_{n_0}}$$

For large n . Which contradiction to fact that

$\omega_n \geq 0$ for $n \geq n_0$.

If $r_n = 1, \{p_n\} \geq 0, g_n \rightarrow \infty$ as $n \rightarrow \infty$ the all solutions equation (2) is oscillatory.

The following lemma is helpful in proving an oscillation theorem for (2) with non-constant r

If $f(y, w)$ has the *sign of y and w* when they have the same sign, and $f(y, w)$ is non-decreasing in y and w . For the oscillation Theorem presented here we make the following assumptions on f and g :

- (i) $g_n \rightarrow \infty$ as $n \rightarrow \infty$
- (ii) If y and w are one sign, the $f(y, w)$ has that sign
- (iii) $f(y, w)$ is bounded and zero.

Note that condition (ii) and (iii) is satisfied and f is non decreasing in y and w .

Lemma 2

If $\{p_n\} \geq 0, (p_n \neq 0), r_n \geq 0, \sum_{s=a}^{\infty} \frac{1}{r_s} = \infty$ Conditions (i)-

(iii) hold and $\{u_n\}$ is a solutions of equation (1) that is positive, then $\Delta u_n \geq 0$ for all n sufficiently large

Proof

If $\{u_n\} > 0$ for large n and lemma is false. Then there is a point n_0 larger than the last zero u_n and larger than the last zero $u_{g(n)}$ such that $\Delta u_{n_0} < 0$ for $n \geq n_0$
 $\Delta(r_n \Delta u_n) = -p_n f(u_n, u_{g(n)}) \leq 0$ and therefore
 $r_n \Delta u_n \leq r_{n_0} \Delta u_{n_0} < 0$ it follows dividing by r_n and summing from n_0 to n and $n \rightarrow \infty$ then $\{u_n\}$ is negative. This is contrary to the hypothesis. A similar argument treats the case of eventually positive or eventually negative If $\{u_n\} < 0$ for large n

Theorem 2

If $p_n \geq 0, r_n \geq 0, \sum_{s=a}^{\infty} \frac{1}{r_s} = \infty, \sum_{s=a}^{\infty} p_s = \infty$ Conditions (i)-(iii)

hold and $\{u_n\}$ is a solutions of equation (2) is oscillatory if interval (a, ∞)

Proof:

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Suppose there is a solutions $\{u_n\}$ on the interval (a,∞) and
that If $\{u_n\} > 0$ for large n .

By lemma 2 $\Delta u_n \geq 0$ for all n sufficiently large so that $\{u_n\}$
is non-decreasing; it then follows from conditions (i)-(iii) that
there is positive constant ℓ such that $\ell \leq f(g(n),u_{g(n)})$ for
all n sufficiently large. Thus $\Delta(r_n\Delta(u_n)+p_n\ell \leq 0$ and for
 n_0 sufficiently and $n > n_0$ and Taking summation

$$r_n\Delta u_n - r_{n_0}\Delta u_{n_0} + \ell \sum_{s=n_0}^n p_s \leq 0.....(6)$$

But $\ell \sum_{s=n_0}^n p_s \rightarrow \infty$ as $n \rightarrow \infty$ this contrary that to lemma. A
similar argument left to reader if $u_n < 0$ for large n

3. Boundedness and Non-Oscillation

The proof of Lemma 2 suggests the following theorem

Therom 3

If (i)-(iii) hold $p_n \geq 0$ and $\{u_n\}$ is a non-oscillatory
solution of (2) on an interval (a,∞) , then there are non-
negative constants ℓ_1, ℓ_2 such that $|u_n| \leq \ell_1 + \ell_2 \sum_{s=n_0}^n \frac{1}{r_s}$. In

particular, if $\sum_{s=n_0}^n p_s < \infty$ then all solutions existing on (a,∞)
are oscillatory or bounded.

Proof:

If $\{u_n\}$ is non-oscillatory solution of (2) that is
positive then $\Delta(r_n\Delta u_n) \leq 0$, for all n sufficently large.

Summing the n_0 to n

$$0 < u_n \leq u_{n_0} + r_{n_0}\Delta u_{n_0} \sum_{s=n_0}^n \frac{1}{r_s}$$

We take $\ell_1 = |u_{n_0}|, \ell_2 = r_{n_0}|\Delta u_{n_0}|$ if $\{u_n\}$ is
negative for all large n , the process used above leads to the
inequality

$$u_n \geq u_{n_0} + r_{n_0}\Delta u_{n_0} \sum_{s=n_0}^n \frac{1}{r_s}$$

In this case

$$0 < |u_n| = -u_n \leq -u_{n_0} - r_{n_0}\Delta u_{n_0} \sum_{s=n_0}^n \frac{1}{r_s}$$

This complete the proof

Theorem 4

Let $p_n \geq 0$, suppose that $\{p_n\}$ is real sequence with
 $0 \leq \sigma(n) \leq m$ suppose that $\gamma \geq 1, \gamma$ is ratio of odd integers
the signum fuctions :

$$\operatorname{sgn} u_n = 1 \text{ if } \{u_n\} > 0, \operatorname{sgn} u_n = -1 \text{ if } \{u_n\} < 0, \operatorname{sgn} 0 = 0$$

Then the condition

$$\sum_{s=a}^{\infty} sp_s = \infty.....(7)$$

Is necessary condition that all solutions of the equation

$$\Delta^2 u_n + p_n \left| (u_{(n-\sigma(n))})^{1-\gamma} \right| \operatorname{sgn} u_n = 0.....(8)$$

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Are oscillatory. For $\gamma = 1$, (7) is a sufficient condition that all bounded solutions of (8) are oscillatory.

Proof:

For $\gamma > 1$, if $\{u_n\}$ is a bounded solution, and $\{u_n\} > 0$ for all n sufficiently large, Then there ia point c such that

$\Delta^2 u_n \leq 0, \Delta u_n \geq 0, u_n \geq 0$, for $n \geq c$. then

$n \geq c, u_{n-m} \leq u_{(n-\sigma(n))}$ so the multiplying $\frac{n}{u_{(n-\sigma(n))}}$ by (8)

and summing c to n

$$\sum_{s=c}^n \frac{s \Delta^2 u_s}{u_{s-m}} \leq - \sum_{s=c}^n s p_s \dots\dots\dots(9)$$

summing the fact that $\Delta u_{s-m} \geq \Delta u_s$ it is clear that (9) can be written as

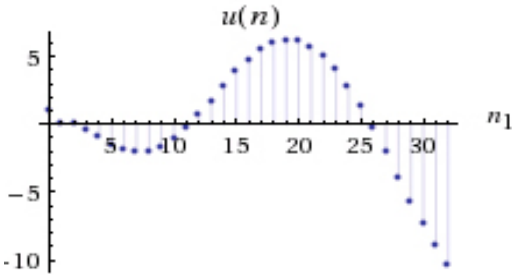
$$\left[\frac{s u_s}{u_{s-m}} \right]_c^n - \sum_{s=c}^n u_{s-m} + \sum_{s=c}^n \frac{s \Delta u_s \Delta u_{s-m}}{[u_{s-m}]^2} \leq - \sum_{s=c}^n s p_s \dots\dots\dots(10)$$

Since $\{u_n\}$ is bounded, the left side of (10) is bounded below while the right tends $-\infty$
This contradiction completes the proof.

Example:1
Consider the difference equation

$$\Delta^2 u_n + \frac{n}{n^2 + 1} u_{n-1} = 0 \dots\dots\dots(11)$$

All condition to Theorem 1 to Theorem 4 satisfied and all solution of equation (11) is oscillatory.



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