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ON ASYMPTOTIC BEHAVIOUR OF CENTRAL DISPERSIONS OF LINEAR DIFFERENTIAL EQUATIONS OF THE SECOND ORDER

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1.1. Consider a differential equation

(q)
$$y'' = q(t) y$$
, $q \in C^0[a, b)$, $b \le \infty$

where $C^n[a, b)$ (n being a non-negative integer) is the set of all continuous functions having continuous derivatives up to and including the order n on [a, b). In all the paper we will deal only with oscillatory $(t \to b_-)$ differential equations (i.e. every non-trivial solution has infinitely many zeros on every interval of the form $[t_0, b)$, $t_0 \in [a, b)$).

Let y be a non-trivial solution of (q) vanishing at $t \in [a, b)$. If $\varphi(t)$ is the first zero of y lying to the right from t, then φ is called the basic central dispersion of the 1-st kind of (q) (briefly, dispersion of (q)). The function φ has the following properties (see [2] § 13):

(1) 1)
$$\varphi \in C^{3}[a, b)$$
,
2) $\varphi'(t) > 0$ on $[a, b)$,
3) $\varphi(t) > t$ on $[a, b)$,
4) $\lim_{t \to b_{-}} \varphi(t) = b$,
5) $-\frac{1}{2} \frac{\varphi'''}{\varphi'} + \frac{3}{4} \left(\frac{\varphi''}{\varphi'}\right)^{2} + q(\varphi) \varphi'^{2} = q(t), \ t \in [a, b),$
6) $\varphi'(t) = \frac{q(t_{1})}{q(t_{2})}, \ t < t_{1} < t_{2} < \varphi(t).$

1.2. In our later considerations we will generalize some of the following results which have been proved by the author of [3] (see also [1]):

Theorem 1. Let $q \in C^n[a, \infty)$, $p \in C^n[a, \infty)$ $(n \ge 0 \text{ being an integer})$ and let $q \in C^1[a, \infty)$ if n = 0. Let $\limsup_{t \to \infty} q(t) < 0$, $\liminf_{t \to \infty} q(t) > -\infty$, $\lim_{t \to \infty} (q(t) - p(t)) = 0$, $\lim_{t \to \infty} q'(t) = 0$ and if n > 0 let $\lim_{t \to \infty} q^{(k)}(t) = 0$, $\lim_{t \to \infty} p^{(k)}(t) = 0$ for k = 1, 2, ..., n. If φ , $\overline{\varphi}$ are the dispersions of (q) and y'' = p(t) y, respectively, then

$$\lim_{t\to\infty} (\varphi(t) - \bar{\varphi}(t)^{(k)} = 0, \quad k = 1, 2, ..., n + 3.$$

Lemma 1. Let $q \in C^0[a, b]$, $\limsup_{t \to b^-} q(t) < 0$. Let φ be the dispersion of the differential equation (q). Then there exists a number k > 0 such that

$$\varphi(t) - t \leq k$$
, $t \in [a, b)$.

2. Lemma 2. Let φ be the dispersion of an oscillatory $(t \to b_-)$ differential equation (q), $q \in C^1[a, b)$, $\limsup_{t \to b^-} q(t) < 0$. Let

$$\lim_{t\to b^-}\max_{x\in[t,\varphi(t)]}|q'(x)|\left(\varphi(t)-t\right)=0.$$

Then

$$\lim_{t\to b^-}\varphi'(t)=1\;,$$

$$\lim_{t\to b^-}\varphi''(t)=\lim_{t\to b^-}\varphi'''(t)=0.$$

Proof. It follows from the assumption $\limsup_{t\to b_{-}} q(t) = c < 0$ and from Lemma 1 that there exist numbers $t_0 \in [a, b), K > 0$ such that we have

$$\varphi(t) - t \leq K, \quad t \in [a, b),$$

$$q(t) \leq \frac{c}{2}, \quad t \in [t_0, b).$$

Then according to (1) 6, we obtain for $t \ge t_0$ that

$$|q(\varphi)(1-\varphi')| = |q(\varphi)| \cdot \left|1 - \frac{q(t_1)}{q(t_2)}\right| = \left|\frac{q(\varphi)}{q(t_2)}\right| \cdot |q(t_2) - q(t_1)| \le$$

$$\le \frac{|q(t_2)| + M_1(t)}{|q(t_2)|} \cdot |q'(\xi)| \cdot (t_2 - t_1) \le \left(1 + \frac{2}{c} M_2\right) \max_{x \in [t, \varphi(t)]} |q'(x)| \cdot (\varphi(t) - t)$$

holds where $t < t_1 < t_2 < \varphi(t)$, $\xi \in (t_1, t_2)$, $\eta \in (t_2, \varphi(t))$,

$$M_1(t) = |q'(\eta)| (\varphi(t) - t_2) \leq \max_{x \in [t, \varphi(t)]} |q'(x)| (\varphi - t) \xrightarrow[t \to b]{} 0,$$

$$M_2 = \max_{t \in [a,b)} M_1(t).$$

Hence it follows

(2)
$$\lim_{t \to b^{-}} |q(\varphi)(1-\varphi')| = 0$$

and thus $\lim \varphi'(t) = 1$. So the first part of the statement is proved.

According to (2) and (1) 5, we have

$$\lim_{t \to b_{-}} \left| -\frac{1}{2} \varphi''' \varphi' + \frac{3}{4} \varphi''^{2} \right| = \lim_{t \to b_{-}} \left| q(t) - q(\varphi) \varphi'^{2} \right| =$$

$$= \lim_{t \to b_{-}} \left| (q(t) - q(\varphi)) + q(\varphi) (1 - {\varphi'}^{2}) \right| = \lim_{t \to b_{-}} \left| q(t) - q(\varphi) \right| =$$

$$= \lim_{t \to b_{-}} \left| q'(\xi) (t - \varphi) \right| \le \lim_{t \to b_{-}} \max_{x \in [t, \varphi(t)]} \left| q'(x) \right| (\varphi - t) = 0$$

where $\xi \in (t, \varphi)$. So

(3)
$$\lim_{t \to b_{-}} \left| -\frac{1}{2} \varphi''' \varphi' + \frac{3}{4} \varphi''^{2} \right| = 0.$$

Suppose $\lim_{t\to b_{-}} \varphi''^{2} = c > 0$. Then $\lim_{t\to b_{-}} \varphi'(t) = \pm \infty$ but this is in contradiction with the proved part of the lemma. Assume that $\lim_{t\to b_{-}} \varphi''^{2}$ does not exist. Let $M = \{t \in [a, b], \varphi'''(t) = 0\}$. Then the set M contains every local maximum of the function φ''^{2} and the point t = b is an accumulation point of M. According to (3),

$$\lim_{\substack{t \to b \\ t \in M}} \varphi''^2(t) = 0$$

holds and hence we have $\lim_{t\to b_-} \varphi''^2(t) = 0$. But this is in contradiction with our assumption.

Thus $\lim_{t\to b_{-}} \varphi''(t) = 0$ and the rest of the statement follows from (3).

Lemma 3. Let (q), (\overline{q}) be oscillatory $(t \to b_-)$ differential equations such that $q \in C^0[a, b)$, $\overline{q} \in C^1[a, b)$, $\limsup_{t \to b_-} \overline{q}(t) < 0$ and $\lim_{t \to b_-} (q(t) - \overline{q}(t)) = 0$. Let $\varphi(\overline{\varphi})$ be the dispersion of (q) $((\overline{q}))$ and let

$$\lim_{t\to b_-} \max_{x\in[t,\varphi(t)]} |\overline{q}'(x)| (\overline{\overline{\varphi}}(t)-t) = 0$$

where $\overline{\overline{\varphi}}(t) = \max(\varphi(t), \overline{\varphi}(t))$. Then

$$\lim_{t\to b_-}\varphi'(t)=1,$$

$$\lim_{t\to b_-}\varphi''(t)=\lim_{t\to b_-}\varphi'''(t)=0.$$

Proof. By virtue of (1) 6, we have:

$$\begin{split} \bar{q}(\bar{\varphi}(t)) \left(\varphi'(t) - \bar{\varphi}'(t) \right) &= \bar{q}(\bar{\varphi}(t)) \cdot \left(\frac{q(t_1)}{q(t_2)} - \frac{\bar{q}(t_3)}{\bar{q}(t_4)} \right) = \\ &= \frac{\bar{q}(\bar{\varphi}(t))}{q(t_2) \, \bar{q}(t_4)} \left(q(t_1) \, \bar{q}(t_4) - \bar{q}(t_3) \, q(t_2) \right) = \\ &= \frac{\bar{q}(\bar{\varphi}(t))}{q(t_2) \, \bar{q}(t_4)} \left[\bar{q}(t_4) \left(q(t_1) - \bar{q}(t_1) \right) + \bar{q}(t_3) \left(\bar{q}(t_2) - q(t_2) \right) + \\ &+ \bar{q}(t_1) \left(\bar{q}(t_4) - \bar{q}(t_2) \right) - \bar{q}(t_2) \left(\bar{q}(t_3) - \bar{q}(t_1) \right) \right], \end{split}$$

where

$$t < t_1 < t_2 < \varphi(t), \quad t < t_3 < t_4 < \bar{\varphi}(t).$$

It follows from the relations

$$\lim_{t\to b_{-}}\sup \overline{q}(t)=c<0, \quad \lim_{t\to b_{-}}(q(t)-\overline{q}(t))=0$$

that there exists $t_0 \in [a, b)$ such that

$$|q(t)| \geq \frac{1}{2} |\bar{q}(t)| \geq \frac{|c|}{4}, \quad t \in [t_0, b).$$

Then the following inequalities are valid for $t \in [t_0, b)$ and $t_5 \in [t, \overline{\overline{\varphi}}(t))$ (by the Taylor Theorem):

$$\left| \frac{\overline{q}(\overline{\varphi}(t)) \cdot \overline{q}(t_{5})}{q(t_{2}) \cdot \overline{q}(t_{4})} \right| \leq 2 \left| \frac{\overline{q}(\overline{\varphi}(t))}{\overline{q}(t_{2})} \cdot \frac{\overline{q}(t_{5})}{\overline{q}(t_{4})} \right| \leq 2 \cdot \frac{|\overline{q}(t_{2})| + M_{1}(t)}{|\overline{q}(t_{2})|} \cdot \frac{|\overline{q}(t_{4})| + M_{1}(t)}{|\overline{q}(t_{4})|} \leq \\
\leq 2 \cdot \left(1 + \frac{2 \cdot M_{1}(t)}{|c|} \right) \left(1 + \frac{2 \cdot M_{1}(t)}{|c|} \right) \leq 2 \cdot \left(1 + \frac{2 \cdot M_{2}}{|c|} \right)^{2} = M_{3} < \infty.$$

Here

$$M_1(t) = \max_{x \in [t, \overline{\varphi}(t)]} |\overline{q}'(x)| (\overline{\varphi}(t) - t) \xrightarrow[t \to b^{-}]{} 0, \quad M_2 = \max_{t \in [t_0, b)} M_1(t).$$

Hence

$$\begin{aligned} \left| \bar{q}(\bar{\varphi}(t)) \left(\varphi'(t) - \bar{\varphi}'(t) \right) \right| &\leq M_3 \cdot \left[\left| q(t_1) - \bar{q}(t_1) \right| + \left| \bar{q}(t_2) - q(t_2) \right| + \\ &+ \left| \bar{q}'(\xi_1) \right| \left(\overline{\varphi} - t \right) + \left| \bar{q}'(\xi_2) \right| \left(\overline{\varphi} - t \right) \right] \xrightarrow[t \to b^{-}]{} 0 \end{aligned}$$

for $\xi_1 \in (t_2, t_4)$, $\xi_2 \in (t_1, t_3)$ and thus

(4)
$$\lim_{t\to b^{-}}\left|\bar{q}(\bar{\varphi}(t))\left(\varphi'(t)-\bar{\varphi}'(t)\right)\right|=0.$$

This implies $\lim_{t\to b_-} (\varphi'(t) - \bar{\varphi}'(t)) = 0$ and by virtue of Lemma 2 we can see that $\lim_{t\to b_-} \varphi'(t) = 1$ which proves the first part of the lemma.

The dispersions φ and $\overline{\varphi}$ fulfil the non-linear differential equation (1) 5:

$$-\frac{1}{2}\frac{\varphi'''}{\varphi'} + \frac{3}{4}\frac{\varphi''^{2}}{\varphi'^{2}} = -q(\varphi)\varphi'^{2} + q(t),$$

$$-\frac{1}{2}\frac{\bar{\varphi}'''}{\bar{\varphi}'} + \frac{3}{4}\frac{\bar{\varphi}''^{2}}{\bar{\varphi}'^{2}} = -\bar{q}(\bar{\varphi})\bar{\varphi}'^{2} + \bar{q}(t).$$

Subtracting and modifying these equations we get (by (4) and the proved part of Lemma 3):

$$A = \left| -\frac{1}{2} \left(\frac{\varphi'''}{\varphi'} - \frac{\overline{\varphi}'''}{\overline{\varphi}'} \right) + \frac{3}{4} \left(\frac{\varphi''^2}{\varphi'^2} - \frac{\overline{\varphi}''^2}{\overline{\varphi}'^2} \right) \right| =$$

$$= \left| q(t) - \overline{q}(t) - q(\varphi) \varphi'^2 + \overline{q}(\overline{\varphi}) \overline{\varphi}'^2 \right| =$$

$$= \left| (q(t) - \overline{q}(t)) - \overline{q}(\overline{\varphi}) (\varphi' - \overline{\varphi}') (\varphi' + \overline{\varphi}') - \right|$$

$$- \varphi'^2 \left[(q(\varphi) - \overline{q}(\varphi)) + (\overline{q}(\varphi) - \overline{q}(\overline{\varphi})) \right] \leq \left| q(t) - \overline{q}(t) \right| +$$

$$+ \left| \overline{q}(\overline{\varphi}) (\varphi' - \overline{\varphi}') (\varphi' + \overline{\varphi}') \right| + \varphi'^2 \left| q(\varphi) - \overline{q}(\varphi) \right| +$$

$$+ \varphi'^2 \max_{x \in [t, \overline{\varphi}(t)]} \left| \overline{\varphi}(t) - t \right|_{t \to b^-} 0.$$

Taking into account Lemma 2 (for $q \equiv \bar{q}$ we have $\lim_{t \to b_{-}} \bar{\varphi}''(t) = \lim_{t \to b_{-}} \bar{\varphi}'''(t) = 0$) we can see from this that

(5)
$$\lim_{t \to b_{-}} A \varphi'^{2} = \lim_{t \to b_{-}} \left| -\frac{1}{2} \varphi''' \cdot \varphi' + \frac{3}{4} \varphi''^{2} \right| = 0$$

holds. The relation (5) is the same as the relation (3) and therefore we can prove in the same way as in Lemma 1 that

$$\lim_{t\to b_-}\varphi''(t)=\lim_{t\to b_-}\varphi'''(t)=0.$$

So the statement of the lemma is proved.

Theorem 2. Let (q), (\overline{q}) be oscillatory $(t \to \infty)$ differential equations such that $q \in C^0[a, \infty)$, $\overline{q} \in C^1[a, \infty)$, $\limsup_{t \to \infty} \overline{q}(t) < 0$, $\lim_{t \to \infty} (q(t) - \overline{q}(t)) = 0$, $\lim_{t \to \infty} \overline{q}'(t) = 0$. Let φ be the dispersion of (q). Then

$$\lim_{t\to\infty}\varphi(t)=1\;,\quad \lim_{t\to\infty}\varphi''(t)=\lim_{t\to\infty}\varphi'''(t)=0\;.$$