FORCED OSCILLATIONS OF SOLUTIONS OF IMPULSIVE NONLINEAR HYPER-BOLIC DIFFERENTIAL-DIFFERENCE EQUATIONS

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Abstract. Sufficient conditions for forced oscillations of the solutions of impulsive nonlinear hyperbolic differential-difference equations are obtained.

KEYWORDS AND PHRASES: forced oscillations, impulsive hyperbolic differential-difference equations.

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1 Introduction

The oscillation theory is a traditional direction of the qualitative theory of partial differential equations (PDE) and it is an object of permanent interest [8], [10], [11]. On the other hand, the theory of impulsive PDE underwent rapid development in the last four years [1]–[7], [9]. In view of the numerous applications of the impulsive PDE to science and technology it is important to investigate the oscillation theory for this new class of PDE.

The present paper deals with the oscillation properties of impulsive nonlinear hyperbolic differential-difference equations. Sufficient conditions are obtained such that every solution satisfying certain boundary condition is oscillatory.

2 Preliminary notes

Let $\Omega \subset \mathbb{R}^n$ be a bounded domain with a smooth boundary $\partial \Omega$ and $\overline{\Omega} = \Omega \cup \partial \Omega$. Suppose that $0 = t_0 < t_1 < t_2 < \ldots < t_k < \ldots$ are given numbers and $t_{k+l} = t_k + \sigma$, $k = 0, 1, \ldots$, where $\sigma = \text{const} > 0$ and l is a fixed natural number.

Define $J_{imp} = \{t_k\}_{k=1}^{\infty}, \mathbb{R}_+ = [0, +\infty), E^0 = [-\sigma, 0] \times \overline{\Omega}, E = (0, +\infty) \times \Omega, E^* = \mathbb{R}_+ \times \overline{\Omega}, E_{imp} = \{(t, x) \in E : t \in J_{imp}\}, E_{imp}^* = \{(t, x) \in E^* : t \in J_{imp}\}.$

Let $C_{imp}[E^0 \cup E^*, \mathbb{R}]$ be the class of all functions $u: E^0 \cup E^* \to \mathbb{R}$ such that:

- (i) The restriction of u to the set $E^0 \cup E^* \setminus E^*_{imp}$ is a continuous function.
- (ii) For each $(t,x) \in E_{imp}^*$ there exist the limits

$$\lim_{\substack{(q,s)\to(t,x)\\q>t}} u(q,s) = u(t^-,x), \qquad \lim_{\substack{(q,s)\to(t,x)\\q>t}} u(q,s) = u(t^+,x)$$

and $u(t,x) = u(t^+,x)$ for $(t,x) \in E_{imp}^*$.

The class of functions $C_{imp}[E^*, \mathbb{R}]$ is defined analogously as E^* is written instead of $E^0 \cup E^*$ in the above definition.

Let $C_{imp}^t[E^0 \cup E^*, \mathbb{R}]$ be the class of all functions $u \in C_{imp}[E^0 \cup E^*, \mathbb{R}]$ such that: (i) $u_t : E^* \setminus E_{imp}^* \to \mathbb{R}$ and it is a continuous function. D. Bainov, E. Minchev

(ii) For each $(t,x) \in E_{imp}^*$ there exist the limits

$$\lim_{\substack{(q,s)\to(t,x)\\q>t}} u_t(q,s) = u_t(t^-,x), \qquad \lim_{\substack{(q,s)\to(t,x)\\q>t}} u_t(q,s) = u_t(t^+,x)$$

and $u_t(t,x) = u_t(t^+,x)$ for $(t,x) \in E_{imp}^*$.

Consider the nonlinear hyperbolic differential-difference equation

$$u_{tt}(t,x) - \Delta u(t,x) + p(t,x)f(u(t-\sigma,x)) = H(t,x), \quad (t,x) \in E \setminus E_{imp}, \tag{1}$$

subject to the impulsive conditions

$$u(t,x) - u(t^-,x) = g(t,x,u(t^-,x)), \quad (t,x) \in E_{imp}^*, \tag{2}$$

$$u_t(t,x) - u_t(t^-,x) = h(t,x,u_t(t^-,x)), \quad (t,x) \in E_{imp}^*$$
 (3)

and the boundary conditions

$$\frac{\partial u}{\partial n}(t,x) + \gamma(t,x)u(t,x) = 0, \qquad (t,x) \in (\mathbb{R}_+ \setminus J_{imp}) \times \partial\Omega, \tag{4}$$

or

$$u(t,x) = 0, \qquad (t,x) \in (\mathbb{R}_+ \setminus J_{imp}) \times \partial \Omega.$$
 (5)

The functions $p: E^* \to \mathbb{R}$, $f: \mathbb{R} \to \mathbb{R}$, $H: E^* \to \mathbb{R}$, $g: E^*_{imp} \times \mathbb{R} \to \mathbb{R}$, $h: E^*_{imp} \times \mathbb{R} \to \mathbb{R}$, $\gamma: \mathbb{R}_+ \times \partial \Omega \to \mathbb{R}$ are given.

Definition 1 The function $u: E^0 \cup E^* \to \mathbb{R}$ is called a solution of problem (1) – (4) ((1)–(3), (5)) if:

- (i) $u \in C_{imp}^t[E^0 \cup E^*, \mathbb{R}]$, there exist the derivatives $u_{tt}(t, x)$, $u_{x_i x_i}(t, x)$, i = 1, ..., n for $(t, x) \in E \setminus E_{imp}$ and u satisfies (1) on $E \setminus E_{imp}$.
 - (ii) u satisfies (2)–(4) ((2), (3), (5)).

Definition 2 The nonzero solution u(t,x) of equation (1) is said to be nonoscillating if there exists a number $\mu \ge 0$ such that u(t,x) has a constant sign for $(t,x) \in [\mu, +\infty) \times \Omega$. Otherwise, the solution is said to oscillate.

For the function sign we have adopted the following definition

$$sign x = \begin{cases} 1 & \text{if } x > 0, \\ 0 & \text{if } x = 0, \\ -1 & \text{if } x < 0. \end{cases}$$

Introduce the following assumptions:

H1.
$$p \in C_{imp}[E^*, \mathbb{R}_+]$$
.

H2.
$$g \in C(E_{imp}^* \times \mathbb{R}, \mathbb{R}).$$

H3.
$$\gamma \in C_{imp}[\mathbb{R}_+ \times \partial \Omega, \mathbb{R}_+].$$

H4. $f \in C(\mathbb{R}, \mathbb{R})$, f(u) = -f(-u) for $u \ge 0$, f is a positive and convex function in the interval $(0, +\infty)$.

H5. $H \in C_{imp}[E^*, \mathbb{R}].$

In the sequel the following notations will be used:

$$P(t) = \min\{p(t,x) \colon x \in \overline{\Omega}\},\$$

$$V(t) = \int_{\Omega} u(t,x) dx \left(\int_{\Omega} dx\right)^{-1},\$$

$$H_0(t) = \int_{\Omega} H(t,x) dx \left(\int_{\Omega} dx\right)^{-1}.$$

3 Main results

We give sufficient conditions for oscillation of the solutions of the problem (1)–(4).

Lemma 1 Let the following conditions hold:

- 1. Assumptions H1-H5 are fulfilled.
- 2. $u \in C^2(E \setminus E_{imp}) \cap C^1(E^* \setminus E_{imp}^*)$ is a positive solution of the problem (1) (4) in the domain E.
- 3. $g(t_k, x, \xi) \le L_k \xi$, $h(t_k, x, \eta) = L_k \eta$, $\xi \in \mathbb{R}_+$, $\eta \in \mathbb{R}$, $x \in \overline{\Omega}$, $k = 1, 2, ..., L_k \ge 0$ are constants.

Then the function V(t) satisfies for $t \ge \sigma$ the impulsive differential inequality

$$V''(t) + P(t)f(V(t-\sigma)) \le H_0(t), \quad t \ne t_k,$$
 (6)

$$V(t_k) \le (1 + L_k)V(t_k^-),$$
 (7)

$$V'(t_k) = (1 + L_k)V'(t_k^-).$$
(8)

Proof. Let $t \ge \sigma$. Integrating equation (1) with respect to x over the domain Ω , we obtain

$$\frac{d^{2}}{dt^{2}} \int_{\Omega} u(t,x)dx - \int_{\Omega} \Delta u(t,x)dx + \int_{\Omega} p(t,x)f(u(t-\sigma,x))dx = \int_{\Omega} H(t,x)dx, \quad t \neq t_{k}.$$
(9)

From the Green formula and H3 it follows that

$$\int_{\Omega} \Delta u(t,x) dx = \int_{\partial \Omega} \frac{\partial u}{\partial n} dS = -\int_{\partial \Omega} \gamma(t,x) u(t,x) dS \le 0, \quad t \ne t_k.$$
 (10)

Moreover, for $t \neq t_k$, the Jensen inequality enables us to get

$$\int_{\Omega} p(t,x) \quad f(u(t-\sigma,x))dx \ge P(t) \int_{\Omega} f(u(t-\sigma,x))dx \ge \\
\ge P(t)f\left(\int_{\Omega} u(t-\sigma,x)dx \left(\int_{\Omega} dx\right)^{-1}\right) \int_{\Omega} dx = P(t)f(V(t-\sigma)) \int_{\Omega} dx. \tag{11}$$

By virtue of (10) and (11) we obtain from (9) that

$$V''(t) + P(t)f(V(t-\sigma)) \le H_0(t), \qquad t \ne t_k.$$

For $t = t_k$ we have that

$$V(t_k) - V(t_k^-) \le L_k \left(\int_{\Omega} dx \right)^{-1} \int_{\Omega} u(t_k^-, x) dx = L_k V(t_k^-),$$

that is,

$$V(t_k) \leq (1 + L_k)V(t_{\nu}^-),$$

and analogously,

$$V'(t_k) = (1 + L_k)V'(t_k^-).$$

Definition 3 The solution $V \in C^t_{imp}[[-\sigma,0] \cup \mathbb{R}_+,\mathbb{R}] \cap C^2(\cup_{k=0}^{\infty}(t_k,t_{k+1}),\mathbb{R})$ of the differential inequality (6)–(8) is called eventually positive (negative) if there exists a number $t^* \geq 0$ such that V(t) > 0 (V(t) < 0) for $t \geq t^*$.

Theorem 1 Let the following conditions hold:

- 1. Assumptions H1-H5 are fulfilled.
- 2. $g(t_k, x, \xi) \le L_k \xi$, $h(t_k, x, \eta) = L_k \eta$, $\xi \in \mathbb{R}_+$, $\eta \in \mathbb{R}$, $x \in \overline{\Omega}$, $k = 1, 2, ..., L_k \ge 0$ are constants and $g(t_k, x, \xi) = -g(t_k, x, -\xi)$.
 - 3. The differential inequality (6)–(8) and the differential inequality

$$V''(t) + P(t)f(V(t-\sigma)) \le -H_0(t), \quad t \ne t_k,$$
 (12)

$$V(t_k) \le (1 + L_k)V(t_k^-),$$
 (13)

$$V'(t_k) = (1 + L_k)V'(t_k^-)$$
(14)

have no eventually positive solutions.

Then each nonzero solution $u \in C^2(E \setminus E_{imp}) \cap C^1(E^* \setminus E^*_{imp})$ of problem (1) - (4) oscillates in the domain E.

Proof. Suppose the conclusion of the theorem is not true, i.e., u(t,x) is a nonzero solution of problem (1)–(4) which is of the class $C^2(E \setminus E_{imp}) \cap C^1(E^* \setminus E^*_{imp})$ and it has a constant sign in the domain $E_{\mu} = [\mu, +\infty) \times \Omega$, $\mu \ge 0$. If u(t,x) > 0 for $(t,x) \in E_{\mu}$, then from Lemma 1 it follows that the function V(t) is a positive solution of the differential inequality (6)–(8) for $t \ge \mu + \sigma$ which contradicts condition 3 of the theorem.

If u(t,x) < 0 for $(t,x) \in E_{\mu}$, then the function -u(t,x) is a solution of the problem

$$\begin{array}{l} u_{tt}(t,x) - \Delta u(t,x) + p(t,x)f(u(t-\sigma,x)) = -H(t,x), \quad (t,x) \in E \setminus E_{imp}, \\ u(t,x) - u(t^-,x) = g(t,x,u(t^-,x)), \quad (t,x) \in E^*_{imp}, \\ u_t(t,x) - u_t(t^-,x) = h(t,x,u_t(t^-,x)), \quad (t,x) \in E^*_{imp}, \\ \frac{\partial u}{\partial n}(t,x) + \gamma(t,x)u(t,x) = 0, \quad (t,x) \in (\mathbb{R}_+ \setminus J_{imp}) \times \partial \Omega, \end{array}$$

which is positive in E_{μ} . From Lemma 1 it follows that the function

$$\int_{\Omega} \left[-u(t,x) \right] dx \left(\int_{\Omega} dx \right)^{-1}$$

is a positive solution of the differential inequality (12)–(14) for $t \ge \mu + \sigma$, which also contradicts condition 3 of the theorem.

Theorem 2 Let the following conditions hold:

- 1. $P \in C_{imp}[\mathbb{R}_+, \mathbb{R}_+], H_0 \in C_{imp}[\mathbb{R}_+, \mathbb{R}].$
- 2. $f(u) \ge 0$ for $u \ge 0$.
- 3. $\sum_{k=1}^{\infty} L_k < +\infty, L_k \ge 0, k = 1, 2, \dots, are constants.$
- 4. For any number $\tilde{t}_0 \geq \sigma$ we have

$$\liminf_{t\to\infty}\frac{1}{t-\tilde{t}_0}\int_{\tilde{t}_0}^t\prod_{s< t_k\leq t}(1+L_k)(t-s)H_0(s)ds=-\infty.$$

Then the differential inequality (6)–(8) has no eventually positive solutions.

Proof. Suppose that the conclusion of the theorem is not true and let V(t) be a positive solution of differential inequality (6)–(8) in the interval $[t^*, +\infty)$, $t^* \ge 0$. Then it follows from condition 2 of the theorem that

$$V''(t) \le H_0(t), \qquad t \ge t^* + \sigma, \quad t \ne t_k.$$

Integrating twice over the interval $[\tilde{t}_1, t], t^* + \sigma \leq \tilde{t}_1 < t$, we obtain

$$V(t) \leq \prod_{\tilde{t}_1 < t_k \leq t} (1 + L_k) \left[V(\tilde{t}_1) + V'(\tilde{t}_1)(t - \tilde{t}_1) \right] + \int_{\tilde{t}_1}^{t} \prod_{s < t_k \leq t} (1 + L_k)(t - s) H_0(s) ds.$$

$$(15)$$

Dividing both sides of (15) by $t - \tilde{t}_1 > 0$, we get

$$\frac{V(t)}{t - \tilde{t}_1} \le \frac{c_1}{t - \tilde{t}_1} + c_2 + \frac{1}{t - \tilde{t}_1} \int_{\tilde{t}_1}^t \prod_{s < t_k \le t} (1 + L_k)(t - s) H_0(s) ds. \tag{16}$$

Then for $t \to \infty$ it follows from (16) that

$$\liminf_{t \to \infty} \frac{V(t)}{t - \tilde{t}_1} = -\infty.$$
(17)

On the other hand, since V(t) > 0 for $t \ge \tilde{t}_1$ we obtain that

$$\liminf_{t\to\infty}\frac{V(t)}{t-\tilde{t}_1}\geq 0,$$

which contradicts (17). This completes the proof.

Corollary 2 Let the following conditions hold:

- 1. Assumptions H1-H5 are fulfilled.
- 2. $g(t_k, x, \xi) \leq L_k \xi$, $h(t_k, x, \eta) = L_k \eta$, $\xi \in \mathbb{R}_+$, $\eta \in \mathbb{R}$, $x \in \overline{\Omega}$, $k = 1, 2, ..., L_k \geq 0$ are constants such that $\sum_{k=1}^{\infty} L_k < +\infty$ and $g(t_k, x, \xi) = -g(t_k, x, -\xi)$.
 - 3. For any number $\tilde{t}_0 \geq \sigma$ we have

$$\liminf_{t\to\infty}\frac{1}{t-\tilde{t}_0}\int_{\tilde{t}_0}^t\prod_{s< t_k\leq t}(1+L_k)(t-s)H_0(s)ds=-\infty$$

and

$$\limsup_{t\to\infty}\frac{1}{t-\tilde{t}_0}\int_{\tilde{t}_0}^t\prod_{s< t_k\leq t}(1+L_k)(t-s)H_0(s)ds=+\infty.$$

Then each nonzero solution $u \in C^2(E \setminus E_{imp}) \cap C^1(E^* \setminus E^*_{imp})$ of the problem (1) - (4) oscillates in the domain E.

Corollary 1 follows from Theorem 1 and Theorem 2.

Now we give sufficient conditions for oscillation of the solutions of problem (1)–(3), (5). Consider the following Dirichlet problem

$$\Delta \phi + \alpha \phi = 0$$
 in Ω , (18) $\phi_{|\partial \Omega} = 0$,

where $\alpha = \text{const.}$ It is known that the smallest eigenvalue α_0 of the problem (18) is positive and the corresponding eigenfunction $\varphi_0(x) > 0$ for $x \in \Omega$. Without loss of generality we may assume that φ_0 is normalized, i.e., $\int_{\Omega} \varphi_0(x) dx = 1$.

Introduce the notations

$$W(t) = \int_{\Omega} u(t, x) \varphi_0(x) dx,$$

$$H_1(t) = \int_{\Omega} H(t, x) \varphi_0(x) dx.$$

Lemma 2 Let the following conditions hold:

- 1. Assumptions H1, H2, H4, H5 are fulfilled.
- 2. $u \in C^2(E \setminus E_{imp}) \cap C^1(E^* \setminus E^*_{imp})$ is a positive solution of the problem (1)–(3), (5) in the domain E.
- 3. $g(t_k, x, \xi) \leq L_k \xi$, $h(t_k, x, \eta) = L_k \eta$, $\xi \in \mathbb{R}_+$, $\eta \in \mathbb{R}$, $x \in \overline{\Omega}$, $k = 1, 2, ..., L_k \geq 0$ are constants.

Then the function W(t) satisfies for $t \ge \sigma$ the impulsive differential inequality

$$W''(t) + \alpha_0 W(t) + P(t) f(W(t - \sigma)) \le H_1(t), \quad t \ne t_k, \tag{19}$$

$$W(t_k) \le (1 + L_k)W(t_k^-), \tag{20}$$

$$W'(t_k) = (1 + L_k)W'(t_k^-). (21)$$

Proof. Let $t \ge \sigma$. We multiply both sides of equation (1) by the eigenfunction $\varphi_0(x)$ and integrating with respect to x over Ω , we obtain

$$\frac{d^2}{dt^2} \int_{\Omega} u(t, x) \varphi_0(x) dx - \int_{\Omega} \Delta u(t, x) \varphi_0(x) dx + \int_{\Omega} p(t, x) f(u(t - \sigma, x)) \varphi_0(x) dx = \int_{\Omega} H(t, x) \varphi_0(x) dx, \quad t \neq t_k.$$
(22)

From the Green formula it follows that

$$\int_{\Omega} \Delta u(t,x) \varphi_0(x) dx = \int_{\Omega} u(t,x) \Delta \varphi_0(x) dx = -\alpha_0 \int_{\Omega} u(t,x) \varphi_0(x) dx = -\alpha_0 W(t), \quad t \neq t_k,$$
(23)

where $\alpha_0 > 0$ is the smallest eigenvalue of the problem (18).

Moreover, from the Jensen inequality

$$\int_{\Omega} p(t,x) \quad f(u(t-\sigma,x))\varphi_0(x)dx \ge P(t)\int_{\Omega} f(u(t-\sigma,x))\varphi_0(x)dx \ge P(t)f\left(\int_{\Omega} u(t-\sigma,x)\varphi_0(x)dx\right) = P(t)f(W(t-\sigma)), \quad t \ne t_k.$$
(24)

Making use of (23) and (24), we obtain from (22) that

$$W''(t) + \alpha_0 W(t) + P(t)f(W(t-\sigma)) \le H_1(t), \qquad t \ne t_k.$$

For $t = t_k$ we have that

$$W(t_k) - W(t_k^-) \le L_k \int_{\Omega} u(t_k^-, x) \varphi_0(x) dx = L_k W(t_k^-),$$

that is,

$$W(t_k) \leq (1 + L_k)W(t_k^-),$$

and analogously,

$$W'(t_k) = (1 + L_k)W'(t_k^-).$$

Analogously to Theorem 1 we can prove the following theorem.

Theorem 3 Let the following conditions hold:

- Assumptions H1, H2, H4, H5 are fulfilled.
- 2. $g(t_k, x, \xi) \le L_k \xi$, $h(t_k, x, \eta) = L_k \eta$, $\xi \in \mathbb{R}_+$, $\eta \in \mathbb{R}$, $x \in \overline{\Omega}$, $k = 1, 2, ..., L_k \ge 0$ are constants and $g(t_k, x, \xi) = -g(t_k, x, -\xi)$.

3. The differential inequality (19)-(21) and the differential inequality

$$W''(t) + \alpha_0 W(t) + P(t) f(W(t - \sigma)) \le -H_1(t), \quad t \ne t_k,$$

 $W(t_k) \le (1 + L_k) W(t_k^-),$
 $W'(t_k) = (1 + L_k) W'(t_k^-),$

have no eventually positive solutions.

Then each nonzero solution $u \in C^2(E \setminus E_{imp}) \cap C^1(E^* \setminus E^*_{imp})$ of problem (1)–(3), (5) oscillates in the domain E.

Theorem 4 Let the following conditions hold:

- 1. $P \in C_{imp}[\mathbb{R}_+, \mathbb{R}_+], H_1 \in C_{imp}[\mathbb{R}_+, \mathbb{R}].$
- 2. $f(u) \ge 0$ for $u \ge 0$.
- 3. $\sum_{k=1}^{\infty} L_k < +\infty, L_k \ge 0, k = 1, 2, ..., are constants.$
- 4. For any number $\tilde{t}_0 \geq \sigma$ we have

$$\liminf_{t\to\infty}\frac{1}{t-\tilde{t}_0}\int_{\tilde{t}_0}^t\prod_{s< t_k\leq t}(1+L_k)(t-s)H_1(s)ds=-\infty.$$

Then the differential inequality (19)–(21) has no eventually positive solutions.

The proof of Theorem 4 is analogous to the proof of Theorem 2. It is omitted here.

Corollary 4 Let the following conditions hold:

- 1. Assumptions H1, H2, H4, H5 are fulfilled.
- 2. $g(t_k, x, \xi) \leq L_k \xi$, $h(t_k, x, \eta) = L_k \eta$, $\xi \in \mathbb{R}_+$, $\eta \in \mathbb{R}$, $x \in \overline{\Omega}$, $k = 1, 2, ..., L_k \geq 0$ are constants such that $\sum_{k=1}^{\infty} L_k < +\infty$ and $g(t_k, x, \xi) = -g(t_k, x, -\xi)$.
 - 3. For any number $\tilde{t}_0 \geq \sigma$ we have

$$\liminf_{t\to\infty}\frac{1}{t-\tilde{t}_0}\int_{\tilde{t}_0}^t\prod_{s< t_k\leq t}(1+L_k)(t-s)H_1(s)ds=-\infty$$

and

$$\limsup_{t\to\infty}\frac{1}{t-\tilde{t}_0}\int_{\tilde{t}_0}^t\prod_{s< t_k\leq t}(1+L_k)(t-s)H_1(s)ds=+\infty.$$

Then each nonzero solution $u \in C^2(E \setminus E_{imp}) \cap C^1(E^* \setminus E^*_{imp})$ of problem (1)–(3), (5) oscillates in the domain E.

Corollary 2 follows from Theorem 3 and Theorem 4.

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