



On nonoscillation of mixed advanced-delay differential equations with positive and negative coefficients

Leonid Berezhansky^a, Elena Braverman^{b,*}, Sandra Pinelas^c

^a Department of Mathematics, Ben-Gurion University of the Negev, Beer-Sheva 84105, Israel

^b Department of Mathematics and Statistics, University of Calgary, 2500 University Drive N.W., Calgary, AB T2N 1N4, Canada

^c Universidade dos Açores, Departamento de Matemática, R. Mãe de Deus, 9500-321 Ponta Delgada, Portugal

ARTICLE INFO

Article history:

Received 26 March 2009

Accepted 25 April 2009

Keywords:

Mixed differential equations

Delay equations

Advanced equations

Positive solutions

ABSTRACT

For a mixed (advanced-delay) differential equation with variable delays and coefficients

$$\dot{x}(t) \pm a(t)x(g(t)) \mp b(t)x(h(t)) = 0, \quad t \geq t_0$$

where

$$a(t) \geq 0, \quad b(t) \geq 0, \quad g(t) \leq t, \quad h(t) \geq t$$

explicit nonoscillation conditions are obtained.

© 2009 Elsevier Ltd. All rights reserved.

1. Introduction

Differential equations with delay in advanced arguments occur in many applied problems, see [1–6], especially in mathematical economics. There are natural delays in impact and processing in the economic models, like the policy lags [4]. A government's stabilization policy can be destabilizing due to delays in policy response [4] (if the delays are large enough). An advanced term may, for example, reflect the dependence on anticipated capital stock [5,6]. However, apart from the case of constant coefficients, there are only a few results on delayed-advanced (mixed) differential equations. The present paper partially fills this gap. It mainly deals with nonoscillation problems: we obtain criteria when a nonoscillatory solution with a prescribed tendency (either nonincreasing or nondecreasing) exists.

Recently, results on oscillation of delay differential equations (DDE) have taken the shape of a developed theory presented in monographs [7–11]. Most of the oscillation criteria for DDE can be extended to equations of advanced type (ADE) (see [7–12] and also the recent papers [13–19]). However, for mixed differential equations (MDE), i.e., equations with delay and advanced arguments, the theory is much less developed.

In this paper we consider a mixed differential equation

$$\dot{x}(t) + \delta_1 a(t)x(g(t)) + \delta_2 b(t)x(h(t)) = 0, \quad t \geq t_0 \quad (1)$$

with variable coefficients $a(t) \geq 0$, $b(t) \geq 0$, one delayed ($g(t) \leq t$) and one advanced ($h(t) \geq t$) arguments. To the best of our knowledge, oscillation of such equations has not been studied before, except partial cases of autonomous equations [20–24], equations of the second or higher order [25–27] and equations with constant delays [28]. In [29], nonoscillation only of Eq. (1) and higher order equations was considered, where δ_1 and δ_2 have the same sign. In [30] the author considers a differential equation with a deviating argument, without the assumption that it is either a delay or an advanced equation. Hence, the results of [30] can be applied to MDE (1). The results of the present paper and of [30] are independent.

* Corresponding author. Tel.: +1 403 220 3956; fax: +1 403 282 5150.

E-mail address: maelena@math.ucalgary.ca (E. Braverman).

We consider Eq. (1) under the following conditions:

- (a1) $a(t), b(t), g(t), h(t)$ are Lebesgue measurable locally essentially bounded functions, $a(t) \geq 0, b(t) \geq 0$;
 (a2) $g(t) \leq t, h(t) \geq t, \lim_{t \rightarrow \infty} g(t) = \infty$.

For Eq. (1) we can consider the same initial value problem as for delay equations:

$$x(t) = \varphi(t), \quad t < t_0, x(t_0) = x_0. \quad (2)$$

Definition. An absolutely continuous (on each interval $[t_0, b]$) function $x : \mathbb{R} \rightarrow \mathbb{R}$ is called a *solution of problem (1)–(2)*, if it satisfies Eq. (1) for almost all $t \in [t_0, \infty)$ and equalities (2) for $t \leq t_0$.

In the present paper, we will not discuss existence and uniqueness conditions for a solution of the problem (1)–(2). Instead, as mentioned before, we will only discuss asymptotic properties of the solutions.

Definition. Solution $x(t), t_0 \leq t < \infty$, of a differential equation or inequality is called *nonoscillatory* if there exists T such that $x(t) \neq 0$ for any $t \geq T$ and *oscillatory* otherwise.

In [31] for Eq. (1), the cases when the delay and the advanced term have the same sign ($\delta_1 = \delta_2 = 1$ or $\delta_1 = \delta_2 = -1$) were investigated and the following main results were obtained.

Theorem A. Suppose for the equation

$$\dot{x}(t) + a(t)x(g(t)) + b(t)x(h(t)) = 0 \quad (3)$$

(a1)–(a2) hold, functions $a(t), b(t), g(t), h(t)$ are equicontinuous on $[0, \infty)$ and

$$\limsup_{t \rightarrow \infty} [t - g(t)] < \infty, \quad \limsup_{t \rightarrow \infty} [h(t) - t] < \infty. \quad (4)$$

If the delay equation

$$\dot{x}(t) + a(t)x(g(t)) + b(t)x(t) = 0$$

has a nonoscillatory solution then Eq. (3) also has a nonoscillatory solution.

In particular, if

$$\limsup_{t \rightarrow \infty} \int_{g(t)}^t a(s) \exp \left\{ \int_{g(s)}^s b(\tau) d\tau \right\} ds < \frac{1}{e}$$

then Eq. (3) has a nonoscillatory solution.

Theorem B. Suppose for the equation

$$\dot{x}(t) - a(t)x(g(t)) - b(t)x(h(t)) = 0 \quad (5)$$

(a1)–(a2) hold, functions $a(t), b(t), g(t), h(t)$ are equicontinuous on $[0, \infty)$ and condition (4) holds. If the advanced equation

$$\dot{x}(t) - a(t)x(t) - b(t)x(h(t)) = 0$$

has a nonoscillatory solution then Eq. (5) also has a nonoscillatory solution.

In particular, if

$$\limsup_{t \rightarrow \infty} \int_t^{h(t)} b(s) \exp \left\{ \int_s^{h(s)} a(\tau) d\tau \right\} ds < \frac{1}{e}$$

then Eq. (5) has a nonoscillatory solution.

In the present paper, we consider the two remaining cases where coefficients have different signs: $\delta_1 = 1, \delta_2 = -1$ and $\delta_1 = -1, \delta_2 = 1$. For these cases, we obtain some rather natural explicit nonoscillation conditions for Eq. (1): in Section 2 for the former case, in Section 3 for the latter one. Finally, Section 4 involves a discussion of the results and outlines some open problems on MDE.

It is important to emphasize that, in applications of ADE and MDE, for example in economics, it is interesting to obtain not only positive solutions but also positive monotone solutions, which retain the trend. Most of the theorems in this paper present sufficient conditions when solutions of this kind exist. Some of the results also present explicit estimates for positive solutions.

We note that the methods applied in the present paper are different from [31]. The criteria (like Theorem 2) and non-explicit results of the general form (Theorem 3) are supplemented by corollaries which provide easily verified sufficient conditions.

2. Positive delay term, negative advanced term

In this section, we consider the case $\delta_1 = 1$, $\delta_2 = -1$ in (1) which becomes

$$\dot{x}(t) + a(t)x(g(t)) - b(t)x(h(t)) = 0, \quad t \geq t_0. \quad (6)$$

Theorem 1. Suppose (a1)–(a2) hold and $a(t) \geq b(t)$. Then the following conditions are equivalent:

1. Differential inequality

$$\dot{x}(t) + a(t)x(g(t)) - b(t)x(h(t)) \leq 0, \quad t \geq t_0, \quad (7)$$

has an eventually nonincreasing positive solution.

2. Integral inequality

$$u(t) \geq a(t) \exp \left\{ \int_{g(t)}^t u(s) ds \right\} - b(t) \exp \left\{ - \int_t^{h(t)} u(s) ds \right\}, \quad t \geq t_1, \quad (8)$$

has a nonnegative locally integrable solution for some $t_1 \geq t_0$, where we assume $u(t) = 0$ for $t < t_1$.

3. Differential equation (6) has an eventually positive nonincreasing solution.

Proof. (1) \Rightarrow (2). Let x be a solution of (7) such that $x(t) > 0$, $\dot{x}(t) \leq 0$, $t \geq t_0$. For some $t_1 \geq t_0$ we have $g(t) \geq t_0$ for $t \geq t_1$. Denote $u(t) = -\dot{x}(t)/x(t)$, $t \geq t_1$, $u(t) = 0$, $t < t_1$. Then

$$x(t) = x(t_1) \exp \left\{ - \int_{t_1}^t u(s) ds \right\}, \quad t \geq t_1. \quad (9)$$

After substituting (9) into (7) and carrying the exponent out of the brackets, we obtain

$$- \exp \left\{ - \int_{t_1}^t u(s) ds \right\} x(t_1) \left[u(t) - a(t) \exp \left\{ \int_{g(t)}^t u(s) ds \right\} + b(t) \exp \left\{ - \int_t^{h(t)} u(s) ds \right\} \right] \leq 0.$$

Hence (8) holds.

(2) \Rightarrow (3). Suppose $u_0(t) \geq 0$, $t \geq t_1$ is a solution of inequality (8). Consider the following sequence

$$u_{n+1}(t) = a(t) \exp \left\{ \int_{g(t)}^t u_n(s) ds \right\} - b(t) \exp \left\{ - \int_t^{h(t)} u_n(s) ds \right\}, \quad n \geq 0. \quad (10)$$

Since $u_n(t) \geq a(t) - b(t) \geq 0$ and $u_0 \geq u_1$ then by induction

$$0 \leq u_{n+1}(t) \leq u_n(t) \leq \dots \leq u_0(t).$$

Hence, there exists a pointwise limit

$$u(t) = \lim_{n \rightarrow \infty} u_n(t).$$

The Lebesgue convergence theorem and (10) imply

$$u(t) = a(t) \exp \left\{ \int_{g(t)}^t u(s) ds \right\} - b(t) \exp \left\{ - \int_t^{h(t)} u(s) ds \right\}.$$

Then $x(t)$ denoted by (9) is a nonnegative nonincreasing solution of Eq. (6).

Implication (3) \Rightarrow (1) is evident. \square

For comparison, now consider the following MDE

$$\dot{x}(t) + a_1(t)x(g_1(t)) - b_1(t)x(h_1(t)) = 0, \quad t \geq t_0. \quad (11)$$

Corollary 1.1. Suppose (a1)–(a2) hold for a , b , h , g , a_1 , b_1 , h_1 , g_1 and

$$b_1(t) \leq b(t) \leq a(t) \leq a_1(t), \quad g(t) \geq g_1(t), \quad h(t) \leq h_1(t). \quad (12)$$

If Eq. (11) has an eventually positive solution with an eventually nonpositive derivative, then the same is valid for Eq. (6).

Proof. Suppose (11) has an eventually positive solution with an eventually nonpositive derivative. By Theorem 1 the integral inequality

$$u(t) \geq a_1(t) \exp \left\{ \int_{g_1(t)}^t u(s) ds \right\} - b_1(t) \exp \left\{ - \int_t^{h_1(t)} u(s) ds \right\}, \quad t \geq t_1,$$

has a nonnegative locally integrable solution $u(t)$ for some t_1 . Inequalities (12) imply that $u(t)$ also satisfies (8). Thus by Theorem 1 Eq. (6) has an eventually positive solution with an eventually nonpositive derivative. \square

Corollary 1.2. Suppose (a1)–(a2) hold, for t sufficiently large $a(t) \geq b(t)$ and

$$b(t) \geq a(t) \left[\exp \left\{ \int_{g(t)}^t a(s) ds \right\} - 1 \right] \exp \left\{ \int_t^{h(t)} a(s) ds \right\}.$$

Then there exists an eventually positive solution with an eventually nonpositive derivative of Eq. (6).

Proof. It is easy to see that $u(t) = a(t)$ is a nonnegative solution of inequality (8). \square

Corollary 1.3. Suppose (a1)–(a2) hold and there exist $a > 0, b > 0, \tau > 0, \sigma > 0$ such that

$$b \leq b(t) \leq a(t) \leq a, \quad g(t) \geq t - \tau, \quad h(t) \leq t + \sigma.$$

If there exists a solution $\lambda > 0$ of the algebraic equation

$$-\lambda + ae^{\lambda\tau} - be^{-\lambda\sigma} = 0 \tag{13}$$

then Eq. (6) has an eventually positive solution with an eventually nonpositive derivative.

Proof. The function $x(t) = e^{-\lambda t}$ is a positive solution of the equation

$$\dot{x}(t) + ax(t - \tau) - bx(t + \sigma) = 0, \quad t \geq 0. \tag{14}$$

By Corollary 1.1 Eq. (6) has a nonoscillatory solution. \square

Corollary 1.4. Suppose (a1)–(a2) hold, $a(t) \geq b(t)$ and there exists a nonoscillatory solution of the delay equation

$$\dot{x}(t) + a(t)x(g(t)) = 0. \tag{15}$$

Then there exists an eventually positive solution with an eventually nonpositive derivative of Eq. (6).

Proof. Theorem 1 in [32] implies that there exists a nonnegative solution $u(t)$ of the inequality

$$u(t) \geq a(t) \exp \left\{ \int_{g(t)}^t u(s) ds \right\}.$$

Hence $u(t)$ is also a nonnegative solution of inequality (8), then by Theorem 1 Eq. (6) has a nonoscillatory solution. \square

Remark. Eq. (15) has a nonoscillatory solution [8] if for t sufficiently large

$$\int_{g(t)}^t a(s) ds \leq \frac{1}{e}.$$

Corollary 1.5. Suppose (a1)–(a2) hold, $a(t) \geq b(t)$, the integral inequality (8) has a nonnegative solution for $t \geq t_1$ and $\int_0^\infty [a(s) - b(s)] ds = \infty$. Then there exists an eventually positive solution $x(t)$ with an eventually nonpositive derivative of Eq. (6) such that $\lim_{t \rightarrow \infty} x(t) = 0$.

Proof. By the assumption of the theorem, there exists a nonnegative solution $u(t)$ of Eq. (8), which obviously satisfies $u(t) \geq a(t) - b(t)$. Then the function $x(t)$ defined by (9) is a solution of (6). For this solution we have $0 < x(t) \leq x(t_1) \exp \left\{ - \int_0^t [a(s) - b(s)] ds \right\}$. Hence $\lim_{t \rightarrow \infty} x(t) = 0$. \square

Corollaries 1.4 and 1.5 imply the following statement.

Corollary 1.6. Suppose (a1)–(a2) hold, $a(t) \geq b(t)$, for t sufficiently large $\int_{g(t)}^t a(s) ds \leq \frac{1}{e}$ and $\int_0^\infty [a(s) - b(s)] ds = \infty$. Then the equation

$$\dot{x}(t) + a(t)x(t) - b(t)x(h(t)) = 0$$

has an eventually positive solution $x(t)$ with an eventually nonpositive derivative such that $\lim_{t \rightarrow \infty} x(t) = 0$.

Example 1. Consider the equation

$$\dot{x}(t) + 1.4x(t - 0.3) - 1.3x(t + 0.3) = 0. \tag{16}$$

Then $u(t) \equiv 1$ is a solution of the relevant inequality (8) since $1.4e^{0.3} - 1.3e^{-0.3} \approx 0.9267 < 1$. We remark that since $1.3 \cdot 0.3 = 0.39 > \frac{1}{e} \approx 0.368$, then all solution of both equations

$$\dot{x}(t) + 1.4x(t - 0.3) = 0 \tag{17}$$

and

$$\dot{x}(t) - 1.3x(t + 0.3) = 0 \quad (18)$$

are oscillatory [9]. The characteristic equation

$$-\lambda + 1.4e^{0.3\lambda} - 1.3e^{-0.3\lambda} = 0 \quad (19)$$

has three real roots: $\lambda_1 \approx -4.2282$, $\lambda_2 \approx 0.5436$ and $\lambda_3 \approx 3.3541$, thus $e^{-\lambda_1 t}$, $e^{-\lambda_2 t}$ and $e^{-\lambda_3 t}$ are three nonoscillatory solutions of (16), the first one is unbounded on $[0, \infty)$ and the other two are bounded and have a negative derivative.

Example 2. Consider the equation

$$\dot{x}(t) + (1.375 + 0.025 \sin t)x(t - 0.3) - (1.325 + 0.025 \cos t)x(t + 0.3) = 0. \quad (20)$$

Since $1.3 \leq 1.325 + 0.025 \cos t \leq 1.35 \leq 1.375 + 0.025 \sin t \leq 1.4$ then applying Corollary 1.1 and the results of Example 1 we obtain that (20) has an eventually positive solution $x(t)$ with an eventually nonpositive derivative. Moreover, since the integral of a continuous nonnegative periodic function $\int_0^\infty (0.05 + 0.025 \sin t - 0.025 \cos t) dt$ diverges, then by Corollary 1.5 this solution satisfies $\lim_{t \rightarrow \infty} x(t) = 0$.

Theorem 2. Suppose (a1)–(a2) hold and $b(t) \geq a(t)$. Then the following conditions are equivalent:

1. Differential inequality

$$\dot{x}(t) + a(t)x(g(t)) - b(t)x(h(t)) \geq 0, \quad t \geq t_0, \quad (21)$$

has an eventually positive solution with an eventually nonnegative derivative.

2. Integral inequality

$$u(t) \geq b(t) \exp \left\{ \int_t^{h(t)} u(s) ds \right\} - a(t) \exp \left\{ - \int_{g(t)}^t u(s) ds \right\}, \quad t \geq t_1, \quad (22)$$

$u(t) = 0$, $t < t_1$, has a nonnegative locally integrable solution for some $t_1 \geq t_0$.

3. Differential equation (6) has an eventually positive solution with an eventually nonnegative derivative.

Proof. (1) \Rightarrow (2). Let x be a solution of (21) such that $x(t) > 0$, $\dot{x}(t) \geq 0$, $t \geq t_0$. For some $t_1 \geq t_0$ we have $g(t) \geq t_0$ for $t \geq t_1$. Denote $u(t) = \dot{x}(t)/x(t)$, $t \geq t_1$. Then

$$x(t) = x(t_1) \exp \left\{ \int_{t_1}^t u(s) ds \right\}, \quad t \geq t_1. \quad (23)$$

After substituting (23) into (21) and carrying the exponent out of the brackets we obtain

$$\exp \left\{ \int_{t_1}^t u(s) ds \right\} x(t_1) \left[u(t) - b(t) \exp \left\{ \int_t^{h(t)} u(s) ds \right\} + a(t) \exp \left\{ - \int_{g(t)}^t u(s) ds \right\} \right] \geq 0.$$

Hence (22) holds.

(2) \Rightarrow (3). Let $u_0(t) \geq 0$ be a solution of inequality (22). Consider the sequence

$$u_{n+1}(t) = b(t) \exp \left\{ \int_t^{h(t)} u_n(s) ds \right\} - a(t) \exp \left\{ - \int_{g(t)}^t u_n(s) ds \right\}, \quad n \geq 0. \quad (24)$$

Inequalities $u_n(t) \geq b(t) - a(t)$ and $u_0 \geq u_1$ imply

$$0 \leq u_{n+1}(t) \leq u_n(t) \leq \dots \leq u_0(t).$$

Hence, there exists a pointwise limit

$$u(t) = \lim_{n \rightarrow \infty} u_n(t).$$

By the Lebesgue convergence theorem and (24), we have

$$u(t) = b(t) \exp \left\{ \int_t^{h(t)} u(s) ds \right\} - a(t) \exp \left\{ - \int_{g(t)}^t u(s) ds \right\}. \quad (25)$$

Then $x(t)$ defined by (23) is a positive solution of Eq. (6) with a nonnegative derivative.

Implication (3) \Rightarrow (1) is evident. \square

The proofs of the following corollaries can be given, and are very similar to those given for Theorem 1, hence we omit most of them.

Corollary 2.1. Suppose (a1)–(a2) hold for Eqs. (6) and (11),

$$a_1(t) \leq a(t) \leq b(t) \leq b_1(t), \quad g(t) \geq g_1(t), \quad h(t) \leq h_1(t).$$

If Eq. (11) has an eventually positive solution with an eventually nonnegative derivative then so does Eq. (6).

Corollary 2.2. Suppose (a1)–(a2) hold, for t sufficiently large $b(t) \geq a(t)$ and

$$a(t) \geq b(t) \left[\exp \left\{ \int_t^{h(t)} b(s) ds \right\} - 1 \right] \exp \left\{ \int_{g(t)}^t b(s) ds \right\}.$$

Then there exists an eventually positive solution with an eventually nonnegative derivative of Eq. (6).

Proof. It is easy to see that $u(t) = b(t)$ is a nonnegative solution of inequality (22). \square

Corollary 2.3. Suppose (a1)–(a2) hold and there exist $a > 0$, $b > 0$, $\tau > 0$, $\sigma > 0$ such that

$$a \leq a(t) \leq b(t) \leq b, \quad g(t) \geq t - \tau, \quad h(t) \leq t + \sigma.$$

If there exists a positive solution $\lambda > 0$ of the algebraic equation

$$\lambda + ae^{-\lambda\tau} - be^{\lambda\sigma} = 0 \tag{26}$$

then there exists an eventually positive solution with an eventually nonnegative derivative of Eq. (6).

Corollary 2.4. Suppose (a1)–(a2) hold, $b(t) \geq a(t)$ and there exists a nonoscillatory solution of the advanced equation

$$\dot{x}(t) - b(t)x(h(t)) = 0. \tag{27}$$

Then there exists an eventually positive solution with an eventually nonnegative derivative of Eq. (6).

Remark. If for t sufficiently large

$$\int_t^{h(t)} b(s) ds \leq \frac{1}{e},$$

then [9] there exists a nonoscillatory solution of (27).

Corollary 2.5. Suppose (a1)–(a2) hold, $b(t) \geq a(t)$, the integral inequality (22) has a nonnegative solution for $t \geq t_1$ and $\int_0^\infty [b(s) - a(s)] ds = \infty$. Then there exists an eventually positive solution with an eventually nonnegative derivative $x(t)$ of (6) such that $\lim_{t \rightarrow \infty} x(t) = \infty$.

3. Negative delay term, positive advanced term

In this section we consider the following scalar MDE (1) with $\delta_1 = -1$, $\delta_2 = 1$:

$$\dot{x}(t) - a(t)x(g(t)) + b(t)x(h(t)) = 0, \quad t \geq t_0, \tag{28}$$

Theorem 3. Suppose that $a(t)$, $b(t)$ are continuous bounded on $[0, \infty)$ functions, $g(t)$ and $h(t)$ are equicontinuous on $[0, \infty)$ functions, there exist positive numbers $a_1, a_2, b_1, b_2, \tau, \sigma, t_1$ such that

$$a_1 \leq a(t) \leq a_2, \quad b_1 \leq b(t) \leq b_2, \quad t - g(t) \leq \tau, \quad h(t) - t \leq \sigma, \quad t \geq t_1, \tag{29}$$

and the following algebraic system

$$\begin{cases} a_2 e^{y\tau} - b_1 e^{-y\sigma} \leq x, \\ b_2 e^{x\sigma} - a_1 e^{-x\tau} \leq y \end{cases} \tag{30}$$

has a solution $x = d_1 > 0$, $y = d_2 > 0$.

Then Eq. (28) has a nonoscillatory solution.

Proof. Define the following operator in the space $C[t_1, \infty)$ of all bounded continuous on $[t_1, \infty)$ functions with the usual sup-norm

$$(Au)(t) = a(t) \exp \left\{ - \int_{g(t)}^t u(s) ds \right\} - b(t) \exp \left\{ \int_t^{h(t)} u(s) ds \right\}, \quad t \geq t_1,$$

$u(t) = 0, t \leq t_1$. Let $x = d_1, y = d_2$ be a positive solution of system (30). Then the inequality $-d_2 \leq u(t) \leq d_1$ implies $-d_2 \leq (Au)(t) \leq d_1$. It means that $A(S) \subset S$, where

$$S = \{u(t) : -d_2 \leq u(t) \leq d_1\}.$$

Now we will prove that $A(S)$ is a compact set in the space $\mathbf{C}[t_1, \infty)$. Denote the integral operators

$$(Hu)(t) := \int_{g(t)}^t u(s)ds, \quad (Ru)(t) := \int_t^{h(t)} u(s)ds.$$

We have for $u \in S$

$$|(Hu)(t)| \leq \max\{d_1, d_2\}\tau, \quad |(Ru)(t)| \leq \max\{d_1, d_2\}\sigma.$$

Hence the sets $H(S)$ and $R(S)$ are bounded in the space $\mathbf{C}[t_1, \infty)$.

Let $u \in S$. Then

$$\begin{aligned} |(Hu)(\tau_2) - (Hu)(\tau_1)| &\leq \left| \int_{g(\tau_1)}^{g(\tau_2)} |u(s)|ds \right| + \left| \int_{\tau_1}^{\tau_2} |u(s)|ds \right| \\ &\leq \max\{d_1, d_2\} (|g(\tau_2) - g(\tau_1)| + |\tau_2 - \tau_1|) \end{aligned}$$

and, similarly,

$$|(Ru)(\tau_2) - (Ru)(\tau_1)| \leq \max\{d_1, d_2\} (|h(\tau_2) - h(\tau_1)| + |\tau_2 - \tau_1|).$$

Since g, h are equicontinuous in $[t_1, \infty)$, then functions in $H(S)$ and $R(S)$ are also equicontinuous. Then the sets $H(S)$ and $R(S)$ are compact. Consequently, $A(S)$ is also a compact set.

Schauder’s fix point theorem implies that there exists a solution $u \in S$ of operator equation $u = Au$. Therefore the function $x(t) = x(t_1) \exp \left\{ \int_{t_1}^t u(s)ds \right\}, t \geq t_1$, is a positive solution of Eq. (28). \square

Corollary 3.1. Suppose that $a(t), b(t)$ are continuous bounded on $[0, \infty)$ functions, $g(t)$ and $h(t)$ are equicontinuous on $[0, \infty)$ and there exist positive numbers $a_1, a_2, b_1, b_2, \tau, \sigma$ such that (29) is satisfied and at least one of the following conditions holds:

- (1) $b_2 < a_1, 0 < a_2 - b_1 < \frac{1}{\tau + \sigma} \ln \frac{a_1}{b_2}$,
- (2) $a_2 < b_1, 0 < b_2 - a_1 < \frac{1}{\tau + \sigma} \ln \frac{b_1}{a_2}$.

Then Eq. (28) has a nonoscillatory solution.

Proof. It suffices to prove that system (30) has a positive solution. Suppose condition (1) holds. For the second condition, the proof is similar.

Let us define the functions $f(x) = b_2e^{x\sigma} - a_1e^{-x\tau}$ and $g(y) = a_2e^{y\tau} - b_1e^{-y\sigma}$ which are both monotone increasing. We have $f(0) < 0, f(x_1) = 0$, where

$$x_1 = \frac{1}{\tau + \sigma} \ln \frac{a_1}{b_2}.$$

Since $g(y)$ is a monotone function then there exists the monotone increasing inverse function $g^{-1}(x)$, for which we have $g^{-1}(x_2) = 0$, where $x_2 = a_2 - b_1 > 0$.

Denote $h(x) = g^{-1}(x) - f(x)$. Condition (1) implies $x_2 < x_1$, then $f(x_2) < 0$ and thus $h(x_2) > 0$.

From the equality $g(y) = a_2e^{y\tau} - b_1e^{-y\sigma} = x$ we have $a_2e^{y\tau} \leq x + b_1$ for $y \geq 0$. Then

$$g^{-1}(x) \leq \frac{1}{\tau} \ln \frac{x + b_1}{a_2} \quad \text{and} \quad h(x) \leq \frac{1}{\tau} \ln \frac{x + b_1}{a_2} - b_2e^{x\sigma} + a_1$$

for x large enough. Hence $\lim_{x \rightarrow \infty} h(x) = -\infty$.

Since h is continuous, then there exists $x_0 > x_2 > 0$ such that $h(x_0) = 0$. It means that $f(x_0) = g^{-1}(x_0)$. Therefore $x_0, y_0 = f(x_0)$ is a solution of the system (30). Hence Eq. (28) has a nonoscillatory solution. \square

If the conditions of Corollary 3.1 do not hold, we can apply numerical methods to prove that system (30) has a positive solution.

Example 3. Consider the equation

$$\dot{x}(t) - (1.3 + 0.1 \sin t)x(t - 0.1 - 0.1 \cos t) + (1.7 + 0.1 \cos t)x(t + 0.2 + 0.1 \sin t) = 0, \quad t \geq 0. \tag{31}$$

Then $a_1 = 1.2, a_2 = 1.4, b_1 = 1.6, b_2 = 1.8, \tau = 0.2, \sigma = 0.3$ and (30) has a positive solution $x = 2, y = 3$, since

$$\begin{aligned} a_2e^{y\tau} - b_1e^{-y\sigma} &= 1.4e^{0.6} - 1.6e^{-0.9} \approx 1.9 < x = 2, \\ b_2e^{x\sigma} - a_1e^{-x\tau} &\leq y = 1.8e^{0.6} - 1.2e^{-0.4} \approx 2.48 < y = 3. \end{aligned}$$

Hence Eq. (31) has a nonoscillatory solution.

Fig. 1 illustrates the domain of values (x, y) satisfying the system of inequalities (30) for Eq. (31) which is between the two curves.

Example 4. Consider the equation with constant coefficients and variable advance and delay

$$\dot{x}(t) - ax(g(t)) + bx(h(t)) = 0, \quad t \geq 0, \quad (32)$$

where $t \geq g(t) \geq t - 0.2$, $t \leq h(t) \leq t + 0.3$, as in Example 3. Thus, in (30) we have $\tau = 0.2$, $\delta = 0.3$. All values below the curve in Fig. 2 are such that the system of inequalities (30) has a positive solution and hence Eq. (32) has a nonoscillatory solution.

For comparison, we also included the line

$$0.2a + 0.3b < \frac{1}{e}. \quad (33)$$

Remark. The autonomous equation

$$\dot{x}(t) - ax(t - \tau) + bx(t + \sigma) = 0, \quad a > 0, b > 0, \tau > 0, \sigma > 0, \quad (34)$$

always has a positive solution $e^{\lambda t}$, where λ is a solution of the characteristic equation

$$f(\lambda) = \lambda - ae^{-\tau\lambda} + be^{\sigma\lambda} = 0. \quad (35)$$

Since $\lim_{\lambda \rightarrow \pm\infty} f(\lambda) = \pm\infty$, then there is always a real λ satisfying (35). There is a positive solution satisfying $\lim_{t \rightarrow \infty} x(t) = \infty$ if $b < a$, and a positive solution satisfying $\lim_{t \rightarrow \infty} x(t) = 0$ if $b > a$.

4. Discussion and open problems

In this paper, we presented results for equations with variable arguments and coefficients, one delay and one advanced term in the case when coefficients have any of four possible sign combinations; the results for coefficients of different signs are new. If the delayed term is positive, we not only claim the existence of a positive solution but present sufficient conditions under which its asymptotics can be deduced (i.e., a nonincreasing positive solutions which tends to zero or a nondecreasing solution which tends to infinity).

Below, we present some open problems and topics for research and discussion.

1. If we consider the characteristic equation of the autonomous equation (14), it is easy to prove that Eq. (14) has a positive solution for any positive coefficients $a > 0$, $b > 0$.

Prove or disprove:

If conditions (a1)–(a2) hold,

$$a_1 \leq a(t) \leq a_2, \quad b_1 \leq b(t) \leq b_2, \quad t - g(t) \leq \tau, \quad h(t) - t \leq \sigma,$$

then Eq. (6) has an eventually positive solution.

Consider the same problem for Eq. (28).

2. Prove or disprove:

If $a(t) \geq b(t) \geq 0$ and (6) has an eventually positive solution with an eventually nonpositive derivative which tends to zero, then all solutions of the ordinary differential equation

$$\dot{x}(t) + [a(t) - b(t)]x(t) = 0 \quad (36)$$

tend to zero as $t \rightarrow \infty$. If $b(t) \geq a(t) \geq 0$ and (6) has an eventually positive solution with an eventually nonnegative derivative which tends to infinity as $t \rightarrow \infty$, then all solutions of (36) tend to infinity.

3. For Eq. (6), obtain sufficient conditions under which there exists a positive solution which tends to some $d \neq 0$. Is convergence of $\int_0^\infty a(s) ds$ and $\int_0^\infty b(s) ds$ sufficient, together with the other conditions of Theorem 1? Consider the same problem for (28). We remark that, for first order delay neutral equations with positive and negative coefficients in [33,34], sufficient conditions were found, under which all solutions either oscillate or tend to zero, and for the second order neutral delay equation such conditions can be found in the recent paper [35]. It would be interesting to find conditions which guarantee the existence of a positive solution (which tends to zero) for these equations. For some sufficient conditions for linear models without a neutral part, see [36].
4. Find sufficient conditions when Eq. (28) has a positive nonincreasing solution $x(t)$ such that $\lim_{t \rightarrow \infty} x(t) = 0$ or find sufficient conditions when Eq. (28) has a positive solution $x(t)$ with a nonnegative derivative such that $\lim_{t \rightarrow \infty} x(t) = \infty$.
5. Obtain sufficient conditions when the equation with one term which can be both advanced and delayed, and an oscillating coefficient

$$\dot{x}(t) + a(t)x(g(t)) = 0 \quad (37)$$

has a positive solution. For instance, if $a(t)[t - g(t)]$ is either positive or negative for any t , then (37) can be rewritten in the form (6) or (28), thus some conditions can be deduced from the results of the present paper.

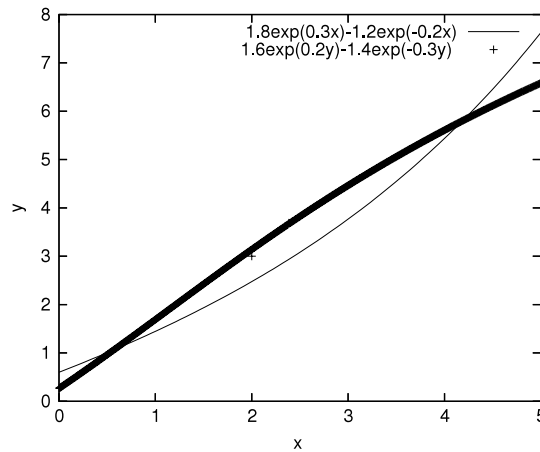


Fig. 1. The domain of values (x, y) satisfying the system of inequalities (30) for Eq. (31) is between the curves. The chosen value $x = 2, y = 3$ inside the domain is also marked on the graph.

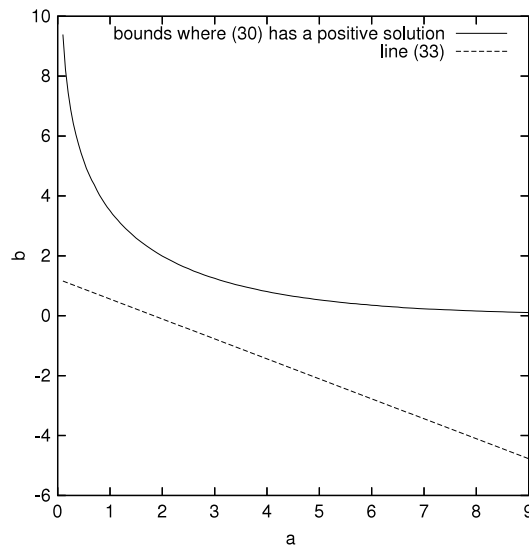


Fig. 2. The domain of values a, b such that the system of inequalities (30) for Eq. (32) has a positive solution is under the curve.

6. Prove or disprove:

Suppose $a(t) \geq 0, b(t) \geq 0, \int_0^\infty [a(t) + b(t)]dt = \infty$.

If Eq. (3) has a positive solution then this equation is asymptotically stable.

If Eq. (5) has a positive solution then the absolute value of any nontrivial solution tends to infinity.

7. Instead of initial condition (2) for MDE we can formulate the “final” conditions

$$x(t) = \varphi(t), \quad t > t_0, \quad x(t_0) = x_0, \tag{38}$$

studying nonoscillation for $t < T \leq t_0$ and asymptotics for $t \rightarrow -\infty$. How would the results of the present paper change if obtained for (6), (38) or (28), (38)?

Acknowledgments

First author was partially supported by Israeli Ministry of Absorption. Second author was partially supported by the NSERC Research Grant.

References

[1] R. Frish, H. Holme, The characteristic solutions of mixed difference and differential equation occurring in economic dynamics, *Econometrica* 3 (2) (1935) 225–239.
 [2] G. Gandolfo, *Economic Dynamics*, third edition, Springer-Verlag, Berlin, 1996.
 [3] R.W. James, M.H. Belz, The significance of the characteristic solutions of mixed difference and differential equations, *Econometrica* 6 (4) (1938) 326–343.

- [4] T. Asada, H. Yoshida, Stability, instability and complex behavior in macrodynamic models with policy lag, *Discrete Dyn. Nat. and Soc.* 5 (2000) 281–295, doi:10.1155/S1026022600000583.
- [5] D.M. Dubois, Extension of the Kaldor–Kalecki model of business cycle with a computational anticipated capital stock, *J. Organ. Trans. Soc. Change* 1 (1) (2004) 63–80.
- [6] A. Kaddar, H.T. Alaoui, Fluctuations in a mixed IS-LM Business cycle models, *Electron. J. Differential Equations* 2008 (34) (2008) 1–9.
- [7] G.S. Ladde, V. Lakshmikantham, B.G. Zhang, *Oscillation Theory of Differential Equations with Deviating Arguments*, Marcel Dekker, New York, Basel, 1987.
- [8] I. Györi, G. Ladas, *Oscillation Theory of Delay Differential Equations*, Clarendon Press, Oxford, 1991.
- [9] G.S. Ladde, V. Lakshmikantham, B.G. Zhang, *Oscillation Theory of Differential Equations with Deviating Arguments*, Marcel Dekker, New York, 1987.
- [10] K. Gopalsamy, *Stability and Oscillation in Delay Differential Equations of Poplar Dynamics*, Kluwer Academic Publishers, Dordrecht, Boston, London, 1992.
- [11] R.P. Agarwal, M. Bohner, W.-T. Li, Nonoscillation and Oscillation: Theory for Functional Differential Equations, in: *Monographs and Textbooks in Pure and Applied Mathematics*, vol. 267, Marcel Dekker, New York, 2004.
- [12] I.-G.E. Kordonis, Ch.G. Philos, Oscillation and nonoscillation in delay or advanced differential equations and in integrodifferential equations, *Georgian Math. J.* 6 (1999) 263–284.
- [13] Q. Meng, J. Yan, Nonautonomous differential equations of alternately retarded and advanced type, *Int. J. Math. Math. Sci.* 26 (10) (2001) 597–603.
- [14] X. Li, D. Zhu, H. Wang, Oscillation for advanced differential equations with oscillating coefficients, *Int. J. Math. Math. Sci.* 28 (33) (2003) 2109–2118.
- [15] N.T. Markova, P.S. Simeonov, Oscillation criteria for first order nonlinear differential equations with advanced arguments, *Commun. Appl. Anal.* 10 (2–3) (2006) 209–221.
- [16] R.P. Agarwal, S.R. Grace, D. O'Regan, On the oscillation of certain advanced functional differential equations using comparison methods, *Fasc. Math.* (35) (2005) 5–22.
- [17] I.T. Kiguradze, N.L. Partsvaniya, I.P. Stavroulakis, On the oscillatory properties of higher-order advance functional-differential equations, *Differ. Equ.* 38 (8) (2002) 1095–1107.
- [18] X. Li, D. Zhu, Oscillation and nonoscillation of advanced differential equations with variable coefficients, *J. Math. Anal. Appl.* 269 (2) (2002) 462–488.
- [19] E. Litsyn, I.P. Stavroulakis, On the oscillation of solutions of higher order Emden–Fowler state dependent advanced differential equations, in: *Proceedings of the Third World Congress of Nonlinear Analysts, Part 6 (Catania, 2000)*, *Nonlinear Anal.* 47 (6) (2001) 3877–3883.
- [20] G. Ladas, I.P. Stavroulakis, Oscillations of differential equations of mixed type, *J. Math. Phys. Sci.* 18 (3) (1984) 245–262.
- [21] G. Ladas, S.W. Schultz, On oscillations of neutral equations with mixed arguments, *Hiroshima Math. J.* 19 (2) (1989) 409–429.
- [22] A. Rustichini, Functional-differential equations of mixed type: The linear autonomous case, *J. Dynam. Differential Equations* 1 (2) (1989) 121–143.
- [23] I.P. Stavroulakis, Oscillations of mixed neutral equations, *Hiroshima Math. J.* 19 (3) (1989) 441–456.
- [24] M.K. Grammatikopoulos, I.P. Stavroulakis, Oscillations of neutral differential equations, *Rad. Mat.* 7 (1) (1991) 47–71.
- [25] T. Kusano, On even-order functional-differential equations with advanced and retarded arguments, *J. Differential Equations* 45 (1) (1982) 75–84.
- [26] A.F. Ivanov, Y. Kitamura, T. Kusano, V.N. Shevelo, Oscillatory solutions of functional-differential equations generated by deviation of arguments of mixed type, *Hiroshima Math. J.* 12 (3) (1982) 645–655.
- [27] J. Džurina, Oscillation of second-order differential equations with mixed argument, *J. Math. Anal. Appl.* 190 (3) (1995) 821–828.
- [28] J.R. Yan, Comparison theorems for differential equations of mixed type, *Ann. Differential Equations* 7 (3) (1991) 316–322.
- [29] K. Gopalsamy, Nonoscillatory differential equations with retarded and advanced arguments, *Quart. Appl. Math.* 43 (2) (1985) 211–214.
- [30] V.A. Nadareishvili, Oscillation and nonoscillation of first order linear differential equations with deviating arguments, *Differ. Equ.* 25 (4) (1989) 412–417.
- [31] L. Berezansky, Y. Domshlak, Differential equations to several delays: Sturmian Comparison Method in oscillation theory, II, *Electron. J. Differential Equations* 2002 (31) (2002) 1–18.
- [32] L. Berezansky, E. Braverman, On non-oscillation of a scalar delay differential equation, *Dynam. Systems Appl.* 6 (1997) 567–581.
- [33] R. Rath, P.P. Mishra, L.N. Padhy, On oscillation and asymptotic behaviour of a neutral differential equation of first order with positive and negative coefficients, *Electron. J. Differential Equations* 2007 (1) (2007) 1–7.
- [34] J.G. Dix, N. Misra, L. Padhy, R. Rath, Oscillatory and asymptotic behaviour of a neutral differential equation with oscillating coefficients, *Electron. J. Qual. Theory Differ. Equ.* (19) (2008) 1–10.
- [35] B. Karpuz, J.V. Manojlović, Ö. Öcalan, Y. Shoukaku, Oscillation criteria for a class of second-order neutral delay differential equations, *Appl. Math. Comput.* 210 (2) (2009) 303–312.
- [36] L. Berezansky, Yu. Domshlak, E. Braverman, On oscillation properties of delay differential equations with positive and negative coefficients, *J. Math. Anal. Appl.* 274 (1) (2002) 81–101.