



# Oscillatory Behavior of Delay Partial Difference Equations with Positive and Negative Coefficients

SHU TANG LIU\*

Department of Automatic Control Engineering  
South China University of Technology  
Guangzhou 510641, P.R. China  
and

Department of Mathematics, Binzhou Normal College  
Shandong, Binzhou 256604, P.R. China  
shtliu@mail.scut.edu.cn

BING GEN ZHANG

Department of Applied Mathematics  
Ocean University Qingdao  
Qingdao 266003, P.R. China

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**Abstract**—We construct an important transform to obtain sufficient conditions for the oscillation of all solutions of delay partial difference equations with positive and negative coefficients of the form

$$A_{m+1,n} + A_{m,n+1} - A_{mn} + p_{mn}A_{m-k,n-l} - q_{mn}A_{m-k',n-l'} = 0,$$

where  $m, n = 0, 1, \dots$ , and  $k, k', l', l$  are nonnegative integers,  $p, q \in (0, \infty)$ , the coefficients  $\{q_{mn}\}$  and  $\{p_{mn}\}$  are sequences of nonnegative real numbers. © 2002 Elsevier Science Ltd. All rights reserved.

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## 1. INTRODUCTION

Partial difference equations are difference equations that involve functions with two or more independent integer variables. Such equations arise from considerations of random walk problems, molecular structure problems [1], and numerical difference approximation problems [2]. Recently, the problem of oscillation and nonoscillation of solutions of delay partial difference equations is receiving much attention. See papers [3–10] by Zhang and Liu.

In this paper, we consider the delay partial difference equation with positive and negative coefficients of the form

$$A_{m+1,n} + A_{m,n+1} - A_{mn} + p_{mn}A_{m-k,n-l} - q_{mn}A_{m-k',n-l'} = 0, \quad (1.1)$$

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\*Correspondence address: Room 808 Postgraduates Dormitory Building No. 2, South China University of Technology, Guangzhou, P.R. China.

and let  $N_i = \{i, i + 1, i + 2, \dots \mid i = 0, 1, 2, \dots\}$ , where  $m, n \in N_0$  and

$$k, k', l', l \in N_0, \quad p_{mn}, q_{mn} \in [N_0^2, (0, \infty)], \quad k \geq k' + 1, \quad l \geq l' + 1. \quad (1.2)$$

We note that  $q_{mn} = 0$ , the results for the oscillation of (1.1) have been obtained in [3,4]. To the best of our knowledge, there are not any results for the oscillation of (1.1) in the literature. In this paper, an important transform is being used to obtain sufficient conditions for the oscillation of all solutions of equation (1.1).

A solution  $\{A_{mn}\}$  of (1.1) is said to be eventually positive if  $A_{mn} > 0$  for all large  $m$  and  $n$ . It is said to be oscillatory if it is neither eventually positive nor eventually negative. Regarding definition of the initial value problem of (1.1), see [3] or [4].

In fact, we remark further that equation (1.1) may also be regarded as a discrete analog of partial differential equations of the form

$$\frac{\partial A}{\partial x} + \frac{\partial A}{\partial y} + A(x, y) + p(x, y)A(x - \sigma, y - \tau) - q(x, y)A(x - \xi, y - \eta) = 0.$$

Therefore, qualitative properties of (1.1) may yield useful information for this delay partial differential equation.

## 2. LEMMAS

Consider the delay partial difference equation

$$A_{m+1,n} + A_{m,n+1} - A_{mn} + p_{mn}A_{m-k,n-l} = 0. \quad (2.1)$$

From [3, pp. 217–223] and [4, pp. 482–486], we have the following lemmas.

LEMMA 1. Assume that one of the following two conditions is satisfied.

(i) (See [3].)

$$\liminf_{m,n \rightarrow \infty} \left( \frac{1}{kl} \sum_{i=m-k}^{m-1} \sum_{j=n-l}^{n-1} p_{ij} \right) > \frac{\omega^\omega}{(\omega + 1)^{\omega+1}}. \quad (2.2)$$

(ii) (See [4].) For all large  $m$  and  $n$ , there exists a positive number  $\xi$  such that

$$p_{mn} \geq \xi > \frac{(k + l)^{(k+l)}}{(k + l + 1)^{(k+l+1)}}, \quad (2.3)$$

where  $k, l \in N_1, \omega = 2kl/(k + l)$ .

Then every solution of equation (2.1) oscillates.

LEMMA 2. (See [5, pp. 65–71].) Assume that either (2.2) or (2.3) is satisfied. Then partial difference inequalities

$$A_{m+1,n} + A_{m,n+1} - A_{mn} + p_{mn}A_{m-k,n-l} \leq 0$$

cannot have eventually positive solutions and

$$A_{m+1,n} + A_{m,n+1} - A_{mn} + p_{mn}A_{m-k,n-l} \geq 0$$

cannot have eventually negative solutions.

LEMMA 3. (See [3].)

$$\sum_{i=m-k}^m \sum_{j=n-l}^n (A_{i+1,j} + A_{i,j+1} - A_{ij}) = \sum_{i=m+1-k}^{m+1} \sum_{j=n+1-l}^n A_{ij} + \sum_{i=m-k}^m A_{i,n+1} - A_{m-k,n-l} + A_{m+1,n-l}.$$

Assume that there exist positive integers  $s, t$  such that

$$s \geq m, \quad t \geq n \tag{2.4}$$

and

$$C_{st} = A_{st} - (3)^{s+t-m-n} \left( \sum_{i=s}^{m+k'} q_{in} A_{i-k',n-l'} + \sum_{j=t}^{n+l'} q_{mj} A_{m-k',j-l'} \right) - \frac{1}{2} \left( \sum_{i=s}^{m+k'} q_{i+k'-k,n+l'-l} A_{i-k,n-l} + \sum_{j=t}^{n+l'} q_{m+k'-k,j+l'-l} A_{m-k,j-l} \right). \tag{2.5}$$

Let

$$\alpha_{mn} = p_{mn} - q_{m+k'-k,n+l'-l} > 0, \quad \text{for } m \geq k - k', \quad n \geq l - l'. \tag{2.6}$$

From (2.5), we obtain the following results.

LEMMA 4. Assume that (1.2) holds and  $\{A_{mn}\}$  is an eventually positive solution of (1.1), then there exist positive integers  $M, N$  such that  $A_{mn} > 0$  as  $m \geq M, n \geq N$ . Then

(i)  $C_{mn}$  is monotone decreasing in  $m, n$ , that is,

$$C_{m+1,n} \leq C_{mn}, \quad C_{m,n+1} \leq C_{mn}, \tag{2.7}$$

(ii)  $C_{mn} \leq A_{mn}$ ,

(iii)  $C_{m+1,n} + C_{m,n+1} - C_{mn} = -\alpha_{mn} A_{m-k,n-l} - \beta_{mn}(A)$ ,

where

$$\begin{aligned} \beta_{mn}(A) &= 3q_{mn} A_{m-k',n-l'} + 5\Delta_1 + \frac{1}{2}\Delta_2, \\ \Delta_1 &= \sum_{i=m+1}^{m+k'} q_{in} A_{i-k',n-l'} + \sum_{j=n+1}^{n+l'} q_{mj} A_{m-k',j-l'}, \\ \Delta_2 &= \sum_{i=m}^{m+k'} q_{i+k'-k,n+l'-l} A_{i-k,n-l} + \sum_{j=n}^{n+l'} q_{m+k'-k,j+l'-l} A_{m-k,j-l}. \end{aligned} \tag{2.8}$$

PROOF.

(i) From (2.5), we obtain

$$\begin{aligned} C_{m+1,n} &= A_{m+1,n} - 3\Delta_1 - \frac{1}{2}\Delta_2 - 3q_{mn} A_{m-k',n-l'} + \frac{1}{2}q_{m+k'-k,n+l'-l} A_{m-k,n-l}, \\ C_{mn} &= A_{mn} - \Delta_1 - \frac{1}{2}\Delta_2 - 2q_{mn} A_{m-k',n-l'}. \end{aligned} \tag{2.9}$$

We note that  $A_{mn} > 0$ , thus we have

$$\begin{aligned} C_{m+1,n} - C_{mn} &\leq A_{m+1,n} + A_{m,n+1} - A_{mn} - 2\Delta_1 - q_{mn} A_{m-k',n-l'} \\ &\quad + \frac{1}{2}q_{m+k'-k,n+l'-l} A_{m-k,n-l} \\ &< -p_{mn} A_{m-k,n-l} + q_{mn} A_{m-k',n-l'} - 2\Delta_1 \\ &\quad - q_{mn} A_{m-k',n-l'} + q_{m+k'-k,n+l'-l} A_{m-k,n-l} \\ &= -\alpha_{mn} A_{m-k,n-l} - 2\Delta_1 \leq -\alpha_{mn} A_{m-k,n-l} \leq 0, \end{aligned} \tag{2.10}$$

that is,  $C_{m+1,n} - C_{mn} < 0$ . Similarly, we have also  $C_{m,n+1} - C_{mn} < 0$ .

- (ii) From (2.9), we immediately obtain (ii).
- (iii) From (2.5), we have also

$$C_{m,n+1} = A_{m,n+1} - 3\Delta_1 - \frac{1}{2}\Delta_2 - 3q_{mn}A_{m-k',n-l'} + \frac{1}{2}q_{m+k'-k,n+l'-l}A_{m-k,n-l},$$

and using above  $C_{m+1,n}$  and  $C_{mn}$ , we obtain that

$$\begin{aligned} C_{m+1,n} + C_{m,n+1} - C_{mn} &= -\alpha_{mn}A_{m-k,n-l} - 3q_{mn}A_{m-k',n-l'} - 5\Delta_1 - \frac{1}{2}\Delta_2 \\ &= -\alpha_{mn}A_{m-k,n-l} - \beta_{mn}(A). \end{aligned}$$

Hence,  $C_{m+1,n} + C_{m,n+1} - C_{mn} = -\alpha_{mn}A_{m-k,n-l} - \beta_{mn}(A)$ . Note that  $\beta_{mn}(A) > 0$ , thus we have also

$$C_{m+1,n} + C_{m,n+1} - C_{mn} < -\alpha_{mn}A_{m-k,n-l} < 0. \tag{2.11}$$

LEMMA 5. Assume that (1.2) and (2.6) hold, and for  $m \geq k - k', n \geq l - l'$ , we have

$$\left( \sum_{i=m}^{m+k'} q_{in} + \sum_{j=n}^{n+l'} q_{mj} \right) + \frac{1}{2} \left( \sum_{i=m}^{m+k'} q_{i+k'-k,n+l'-l} + \sum_{j=n}^{n+l'} q_{m+k'-k,j+l'-l} \right) < 1. \tag{2.12}$$

Let  $\{A_{mn}\}$  be an eventually positive solution of equation (1.1). Then  $\{C_{mn}\}$  by the definition of (2.5) is decreasing and eventually positive in  $m, n$ .

PROOF. By Lemma 4,  $\{C_{mn}\}$  is decreasing in  $m, n$ . Next, we shall show that the  $\{C_{mn}\}$  is eventually positive in  $m, n$ . Because  $\{A_{mn}\}$  is an eventually positive solution of equation (1.1) and the  $\{C_{mn}\}$  is monotone decreasing in  $m, n$ , thus  $\{C_{mn}\}$  exists limit as  $m, n \rightarrow \infty$ . If  $\lim_{m,n \rightarrow \infty} C_{mn} = -\infty$ , as  $m, n \rightarrow \infty$ , then  $\{A_{mn}\}$  must be unbounded. There exists  $\{(m_k, n_k)\}$  such that  $\lim_{k \rightarrow \infty} m_k = \infty$ ,  $\lim_{k \rightarrow \infty} n_k = \infty$ , and  $A_{m_k, n_k} = \max_{\substack{M \leq m \leq m_k + k, \\ N \leq n \leq n_k + l}} \{A_{m-k, n-l}\} \rightarrow \infty$  as  $k \rightarrow \infty$ . On the other hand,

$$\begin{aligned} C_{m_k n_k} &= \left[ A_{m_k n_k} - \left( \sum_{i=m_k}^{m_k+k'} q_{in_k} A_{i-k', n_k-l'} + \sum_{j=n_k}^{n_k+l'} q_{m_k j} A_{m_k-k', j-l'} \right) \right. \\ &\quad \left. - \frac{1}{2} \left( \sum_{i=m_k}^{m_k+k'} q_{i+k'-k, n_k+l'-l} A_{i-k, n_k-l} + \sum_{j=n_k}^{n_k+l'} q_{m_k+k'-k, j+l'-l} A_{m_k-k, j-l} \right) \right] \\ &\geq A_{m_k n_k} \left[ 1 - \left( \sum_{i=m_k}^{m_k+k'} q_{in_k} + \sum_{j=n_k}^{n_k+l'} q_{m_k j} \right) - \frac{1}{2} \left( \sum_{i=m_k}^{m_k+k'} q_{i+k'-k, n_k+l'-l} \right. \right. \\ &\quad \left. \left. + \sum_{j=n_k}^{n_k+l'} q_{m_k+k'-k, j+l'-l} \right) \right] \\ &\geq 0, \end{aligned}$$

a contradiction. Hence,  $\lim_{m,n \rightarrow \infty} C_{mn} = \beta$  exists. As before, if  $\{A_{mn}\}$  is unbounded, then  $\beta \geq 0$ . Now we consider the case that  $\{A_{mn}\}$  is bounded. Let  $\beta = \limsup_{m,n \rightarrow \infty} A_{mn} =$

$\lim_{m',n' \rightarrow \infty} A_{m',n'}$ . Then

$$\begin{aligned}
 A_{m',n'} - C_{m',n'} &= \left( \sum_{i=m'}^{m'+k'} q_{in'} A_{i-k',n'-l'} + \sum_{j=n'}^{n'+l'} q_{m'j} A_{m'-k',j-l'} \right) \\
 &\quad + \frac{1}{2} \left( \sum_{i=m'}^{m'+k'} q_{i+k'-k,n'+l'-l} A_{i-k,n'-l} \right. \\
 &\quad \left. + \sum_{j=n'}^{n'+l'} q_{m'+k'-k,j+l'-l} A_{m'-k,j-l} \right) \\
 &\leq A(\xi_m, \eta_n) \left[ \left( \sum_{i=m'}^{m'+k'} q_{in'} + \sum_{j=n'}^{n'+l'} q_{m'j} \right) \right. \\
 &\quad \left. + \frac{1}{2} \left( \sum_{i=m'}^{m'+k'} q_{i+k'-k,n'+l'-l} + \sum_{j=n'}^{n'+l'} q_{m'+k'-k,j+l'-l} \right) \right] \\
 &\leq A(\xi_m, \eta_n),
 \end{aligned} \tag{2.13}$$

where  $A(\xi_m, \eta_n) = \max\{A_{i-k,j-l}, | i = m', m'+1, \dots, m'+k', j = n', n'+1, \dots, n'+l'\}$ . Taking superior limit on both sides of the above inequality, we have  $\bar{\beta} - \beta \leq \bar{\beta}$ , therefore,  $\beta \geq 0$ . Hence,  $C_{mn} > 0$  for  $m \geq M, n \geq N$ .

### 3. ASYMPTOTIC BEHAVIOR OF NONOSCILLATORY SOLUTIONS OF (1.1)

The next result provides sufficient conditions so that every nonoscillatory solution of equation (1.1) tends to zero as  $m, n \rightarrow \infty$ .

**THEOREM 3.1.** *Assume that either*

- (i) (2.12) holds and there exists a positive integer  $\alpha_0$  such that

$$p_{mn} - q_{m-k+k',n-l+l'} \geq \alpha_0, \quad \text{for } m \geq k - k', \quad n \geq l - l', \tag{3.1}$$

or

- (ii) there exists a positive constant  $\beta_0 \in (0, 1)$  such that

$$\begin{aligned}
 &\left( \sum_{i=m}^{m+k} q_{in} + \sum_{j=n}^{n+l} q_{mj} \right) + \frac{1}{2} \left( \sum_{i=m}^{m+k} q_{i+k'-k,n+l'-l} + \sum_{j=n}^{n+l} q_{m+k'-k,j+l'-l} \right) \\
 &\leq 1 - \beta_0, \quad \text{for } m \geq k - k', \quad n \geq l - l',
 \end{aligned} \tag{3.2}$$

and

$$\sum_{i=k+k'}^{\infty} \sum_{j=l+l'}^{\infty} (p_{ij} - q_{i-k+k',j-l+l'}) = \infty. \tag{3.3}$$

Then every nonoscillatory solution of equation (1.1) tends to zero as  $m, n \rightarrow \infty$ .

**PROOF.** By Lemma 5, the sequence  $\{C_{mn}\}$  is eventually decreasing and positive. Hence,

$$\lim_{m,n \rightarrow \infty} C_{mn} = \xi \in R^+, \tag{3.4}$$

where  $R^+ = [0, \infty)$ . By Lemma 4, it is easy to see

$$C_{m+1,n} + C_{m,n+1} - C_{mn} \leq -(p_{mn} - q_{m-k+k',n-l+l'})A_{m-k,n-l}. \tag{3.5}$$

Taking  $m_1, n_1$  sufficiently large, and summing both sides of (3.5) from  $m_1, n_1$  to infinity, we find

$$\lim_{m,n \rightarrow \infty} \sum_{i=m_1}^m \sum_{j=n_1}^n (C_{i+1,j} + C_{i,j+1} - C_{ij}) \leq - \sum_{i=m_1}^{\infty} \sum_{j=n_1}^{\infty} (p_{ij} - q_{i-k+k',j-l+l'}) A_{i-k,j-l}. \tag{3.6}$$

By Lemma 3, we have

$$\begin{aligned} & \lim_{m,n \rightarrow \infty} \left( \sum_{i=m_1+1}^{m+1} \sum_{j=n_1+1}^n C_{ij} + \sum_{i=m_1}^m C_{i,n+1} - C_{m_1,n_1} + C_{m+1,n_1} \right) \\ & \leq - \sum_{i=m_1}^{\infty} \sum_{j=n_1}^{\infty} (p_{ij} - q_{i-k+k',j-l+l'}) A_{i-k,j-l}. \end{aligned} \tag{3.7}$$

In view of (3.4), we obtain

$$\lim_{m,n \rightarrow \infty} \left( \sum_{i=m_1+1}^{m+1} \sum_{j=n_1+1}^n C_{ij} + \sum_{i=m_1}^m C_{i,n+1} + C_{m+1,n_1} \right) = L,$$

$L$  is finite. Therefore, from (3.7), we have

$$L - C_{m_1,n_1} \leq - \sum_{i=m_1}^{\infty} \sum_{j=n_1}^{\infty} (p_{ij} - q_{i-k+k',j-l+l'}) A_{i-k,j-l}. \tag{3.8}$$

First assume that (3.1) holds. Then (3.8) implies that

$$\sum_{i=m_1}^{\infty} \sum_{j=n_1}^{\infty} (p_{ij} - q_{i-k+k',j-l+l'}) A_{i-k,j-l} < \infty.$$

Hence,

$$\lim_{m,n \rightarrow \infty} A_{m,n} = 0.$$

Next assume that (3.2) and (3.3) hold. From (3.8), it follows that

$$\liminf_{m,n \rightarrow \infty} A_{m,n} = 0.$$

Also (2.9) implies that  $C_{mn} \leq A_{mn}$ , and in view of (3.4),  $\xi = 0$ . Now we claim that  $\{A_{mn}\}$  is bounded. Otherwise, there exists a subsequence  $\{A_{m_r,n_r}\}$  of  $\{A_{mn}\}$  such that

$$\begin{aligned} A_{m_r,n_r} &= \max \{A_{m-k,n-l} \mid m \leq m_r + k, n \leq n_r + l, \text{ for } r = 1, 2, \dots\} \\ &\text{and } \lim_{r \rightarrow \infty} A_{m_r,n_r} = \infty. \end{aligned}$$

Then by (2.9) and (3.2), we have

$$\begin{aligned} C_{m_r,n_r} &= \left[ A_{m_r,n_r} - \left( \sum_{i=m_r}^{m_r+k} q_{in_r} A_{i-k',n_r-l'} + \sum_{i=n_r}^{n_r+l} q_{m_r,j} A_{m_r-k',j-l'} \right) \right. \\ &\quad \left. - \frac{1}{2} \left( \sum_{i=m_r}^{m_r+k} q_{i+k'-k,n_r+l'-l} A_{i-k,n_r-l} + \sum_{j=n_r}^{n_r+l} q_{m_r+k'-k,j+l'-l} A_{m_r-k,j-l} \right) \right] \\ &\geq A_{m_r,n_r} \left[ 1 - \left( \sum_{i=m_r}^{m_r+k} q_{in_r} + \sum_{i=n_r}^{n_r+l} q_{m_r,j} \right) \right. \\ &\quad \left. - \frac{1}{2} \left( \sum_{i=m_r}^{m_r+k} q_{i+k'-k,n_r+l'-l} + \sum_{j=n_r}^{n_r+l} q_{m_r+k'-k,j+l'-l} \right) \right] \\ &\geq \beta_0 A_{m_r,n_r} \rightarrow \infty, \quad \text{as } r \rightarrow \infty, \end{aligned}$$

which contradicts the fact that  $\xi = 0$ , and hence,  $\{A_{mn}\}$  is bounded. Set

$$\lambda = \limsup_{m,n \rightarrow \infty} A_{m,n}$$

and let  $\{A_{m_s, n_s}\}$  be a subsequence of  $\{A_{mn}\}$  such that

$$\lim_{s \rightarrow \infty} A_{m_s, n_s} = \lambda.$$

Then for any  $\varepsilon > 0$ , there exists sufficiently large  $s$ , it follows from (2.9) and (3.2) that

$$\begin{aligned} C_{m_s, n_s} &= \left[ A_{m_s, n_s} - \left( \sum_{i=m_s}^{m_s+k} q_{i n_s} A_{i-k', n_s-l'} + \sum_{i=n_s}^{n_s+l} q_{m_s j} A_{m_s-k', j-l'} \right) \right. \\ &\quad \left. - \frac{1}{2} \left( \sum_{i=m_s}^{m_s+k} q_{i+k'-k, n_s+l'-l} A_{i-k, n_s-l} + \sum_{j=n_s}^{n_s+l} q_{m_s+k'-k, j+l'-l} A_{m_s-k, j-l} \right) \right] \\ &\geq A_{m_s, n_s} - (\lambda + \varepsilon)(1 - \beta_0). \end{aligned}$$

By taking limits as  $s \rightarrow \infty$  and by using the fact that  $\xi = 0$ , we obtain

$$0 \geq \lambda - (\lambda + \varepsilon)(1 - \beta_0).$$

As  $\varepsilon > 0$  is arbitrary, we conclude that  $\lambda = 0$ , and the proof is complete.

### 4. OSCILLATION OF EQUATION (1.1)

In this section, we will establish sufficient conditions for the oscillation of all solutions of equation (1.1).

**THEOREM 4.1.** *Assume that (1.2), (2.5), and (2.6) hold, and assume that either*

(i)

$$\liminf_{m,n \rightarrow \infty} \left( \frac{1}{kl} \sum_{i=m-k}^{m-1} \sum_{j=n-l}^{n-1} (p_{ij} - q_{i-k+k', j-l+l'}) \right) > \frac{\omega^\omega}{(\omega + 1)^{\omega+1}}, \tag{4.1}$$

or

(ii)

$$\sum_{i=m-k}^{m-1} \sum_{j=n-l}^{n-1} (p_{ij} - q_{i-k+k', j-l+l'}) > 0, \quad \text{for all large } m, n$$

and

$$\limsup_{m,n \rightarrow \infty} \sum_{i=m-k}^{m-1} \sum_{j=n-l}^{n-1} (p_{ij} - q_{i-k+k', j-l+l'}) > 1. \tag{4.2}$$

Then every solution of equation (1.1) oscillates.

**PROOF.** Assume, for the sake of contradiction, that equation (1.1) has an eventually positive solution  $\{A_{mn}\}$ . By Lemmas 4 and 5, it follows that the sequence  $\{C_{mn}\}$  is eventually decreasing and positive and

$$C_{m+1, n} + C_{m, n+1} - C_{mn} + (p_{mn} - q_{m-k+k', n-l+l'}) A_{m-k, n-l} \leq 0. \tag{4.3}$$

Also,

$$0 < C_{mn} \leq A_{mn}, \tag{4.4}$$

thus,  $C_{m-k,n-l} < A_{m-k,n-l}$ , using (4.3), we obtain

$$C_{m+1,n} + C_{m,n+1} - C_{mn} + (p_{mn} - q_{m-k+k',n-l+l'})C_{m-k,n-l} \leq 0. \tag{4.5}$$

However, by Lemmas 1 and 2, inequality (4.5) cannot have an eventually positive solution. This contradicts (4.4), and the proof is complete.

EXAMPLE 1. Consider the partial difference equation

$$A_{m+1,n} + A_{m,n+1} - A_{mn} + \left(\frac{3}{4} - \frac{1}{2n}\right)A_{m-2,n-1} - \frac{1}{n}A_{m-1,n} = 0. \tag{4.6}$$

In this example,  $m \geq 2, n \geq 4, p_{mn} = 3/4 - 1/2n, q_{mn} = 1/n, k = 2, k' = l = 1, l' = 0$ . Since  $k = 2 > 1 = k', l > l'$  and for  $m \geq 2, n \geq 4$ , we have

$$1^0. \quad p_{mn} - q_{m-k+k',n-l+l'} = \frac{3}{4} - \frac{1}{2n} - \frac{1}{n-1} > 0.$$

$$\begin{aligned} 2^0. \quad & \liminf_{m,n \rightarrow \infty} \left[ \frac{1}{kl} \sum_{i=m-k}^{m-1} \sum_{j=n-l}^{n-1} (p_{ij} - q_{i-k+k',j-l+l'}) \right] \\ &= \liminf_{m,n \rightarrow \infty} \left[ \frac{1}{2} \sum_{i=m-2}^{m-1} \sum_{j=n-1}^{n-1} \left( \frac{3}{4} - \frac{1}{2j} - \frac{1}{j-1} \right) \right] \\ &= \liminf_{m,n \rightarrow \infty} \left( \frac{3}{4} - \frac{1}{2(n-1)} - \frac{1}{n-2} \right) = \frac{3}{4} > \frac{12}{49} \left( \frac{4}{7} \right)^{1/3} = \frac{\omega^\omega}{(\omega+1)^{\omega+1}}. \end{aligned}$$

Hence, all the hypotheses of Theorem 4.1 are satisfied. Therefore, all solutions of equation (4.6) are oscillatory. In fact, (4.6) has an oscillatory solution  $\{A_{mn}\} = \{(-1)^m(1/2^n)\}$  for  $m \geq 2, n \geq 4$ .

Before we establish the next oscillation theorem, we need the following result about partial difference inequalities which is interesting in its own right.

LEMMA 6. Assume that for  $s = 1, 2, \dots, p, k_s, l_s \in N_0$  and  $\{r_{mn}^{(s)}\}$  are sequences of nonnegative real numbers such that for every  $m_0, n_0 \in N_0$ , there exists an  $s_0 \in \{0, 1, 2, \dots, p\}$  with the property that

$$\sum_{i=m_0}^{m_0+k_{s_0}} \sum_{j=n_0}^{n_0+l_{s_0}} r_{i+1,j}^{(s_0)} > 0. \tag{4.7}$$

Let  $\bar{k} = \max\{k_0, k_1, \dots, k_p\}, \bar{l} = \{l_0, l_1, l_2, \dots, l_p\}$  and assume that the inequality

$$\sum_{s=0}^p \sum_{i=m}^{\infty} \sum_{j=n}^{\infty} r_{i+1,j}^{(s)} b_{i-k,j-l_s} \leq b_{mn}, \quad \text{for } \begin{cases} m \geq m_1, \\ n \geq n_1, \end{cases} \tag{4.8}$$

has a positive solution  $b = \{b_{mn}\}_{m_1-\bar{k}, n_1-\bar{l}}^{\infty, \infty}$  such that

$$b_{m_1, n_1} < b_{mn}, \quad \text{for } m_1 - \bar{k} \leq m \leq m_1, \quad n_1 - \bar{l} \leq n \leq n_1. \tag{4.9}$$

Then there exists a positive solution  $c = \{c_{mn}\}_{m_1-\bar{k}, n_1-\bar{l}}^{\infty, \infty}$  of the equation

$$\sum_{s=0}^p \sum_{i=m}^{\infty} \sum_{j=n}^{\infty} r_{i+1,j}^{(s)} c_{i-k_s, j-l_s} = c_{mn}, \quad \text{for } \begin{cases} m \geq m_1, \\ n \geq n_1. \end{cases} \tag{4.10}$$



PROOF. Define the set of nonnegative sequences

$$\Lambda = \{ \bar{c} = \{ \bar{c}_{mn} \}_{m=m_1, n=n_1}^{\infty, \infty} \mid 0 \leq \bar{c}_{mn} \leq b_{mn} \text{ for } m \geq m_1, n \geq n_1 \}.$$

For every  $\bar{c} \in \Lambda$ , define the sequence  $c = \{ c_{mn} \}_{m_1-\bar{k}, n_1-\bar{l}}^{\infty, \infty}$  by

$$c_{mn} = \begin{cases} \bar{c} & : m, n \in [m_1, \infty) \times [n_1, \infty), \\ \bar{c}_{m_1 n_1} + b_{mn} - b_{m_1 n_1} & : m, n \in [m_1 - \bar{k}, m_1) \times [n_1 - \bar{l}, n_1). \end{cases}$$

Clearly,

$$0 \leq c_{mn} \leq b_{mn}, \quad \text{for } m \geq m_1 - \bar{k}, \quad n \geq n_1 - \bar{l},$$

and in view of (4.9),

$$c_{mn} > 0, \quad \text{for } m, n \in [m_1 - \bar{k}, m_1) \times [n_1 - \bar{l}, n_1). \tag{4.11}$$

Now define the mapping  $T$  on  $\Lambda$  as follows: for every  $\bar{c} = \{ \bar{c}_{mn} \} \in \Lambda$ , let the term of the sequence  $T\bar{c}$  be

$$\sum_{s=0}^p \sum_{i=m}^{\infty} \sum_{j=n}^{\infty} r_{i+1, j}^{(s)} c_{i-k, j-l}.$$

Then one can see that  $T$  is monotone in the sense that if  $\bar{c}^{(1)}, \bar{c}^{(2)} \in \Lambda$  and  $\bar{c}^{(1)} \leq \bar{c}^{(2)}$  (that is,  $\bar{c}_{mn}^{(1)} \leq \bar{c}_{mn}^{(2)}$  for  $m \geq m_1, n \geq n_1$ ), then  $T\bar{c}^{(1)} \leq T\bar{c}^{(2)}$ . From (4.8),  $Tb \leq b$ , from which it follows that

$$T : \Lambda \rightarrow \Lambda.$$

Define

$$\bar{c}^{(0)} = \{ b_{mn} \}_{m_1, n_1}^{\infty, \infty} \quad \text{and} \quad \bar{c}^{(r)} = T\bar{c}^{(r-1)}, \quad \text{for } m, n = 1, 2, \dots$$

Then one can see by induction that the sequence  $\{ \bar{c}^{(r)} \} \subset \Lambda$  satisfies

$$0 \leq \bar{c}^{(r+1)} \leq \bar{c}^{(r)} \leq b_{mn}, \quad \text{for } m \geq m_1, \quad n \geq n_1.$$

Thus,

$$\bar{c}_{mn} = \lim_{r \rightarrow \infty} \bar{c}_{mn}^{(r)}, \quad m \geq m_1, \quad n \geq n_1$$

exists and  $\bar{c} = \{ \bar{c}_{mn} \}_{m=m_1, n=n_1}^{\infty, \infty}$  belongs  $\Lambda$ . Also  $T\bar{c} = \bar{c}$  and so  $c$  is a solution of equation (4.10). It remains to show that

$$c_{mn} > 0, \quad \text{for } m \geq m_1 - \bar{k}, \quad n \geq n_1 - \bar{l}. \tag{4.12}$$

If (4.12) is false, then there exist some  $m_2 \geq m_1, n_2 \geq n_1$  such that

$$c_{m_2, n_2} = 0 \quad \text{and} \quad c_{mn} > 0, \quad \text{for } m, n \in [m_1 - \bar{k}, m_2) \times [n_1 - \bar{l}, n_2).$$

Then from (4.10),

$$\sum_{s=0}^p \sum_{i=m_2}^{\infty} \sum_{j=n_2}^{\infty} r_{i+1, j}^{(s)} c_{i-k, j-l} = 0. \tag{4.13}$$

But by (4.7), there exists an  $s_2 \in \{0, 1, 2, \dots, p\}$  such that

$$\sum_{i=m_2}^{m_2+k_{s_2}} \sum_{j=n_2}^{n_2+l_{s_2}} r_{i+1, j}^{(s_2)} > 0.$$

Hence,

$$\sum_{s=0}^p \sum_{i=m_2}^{\infty} \sum_{j=n_2}^{\infty} r_{i+1,j}^{(s_2)} c_{i-k_{s_2},j-l_{s_2}} \geq \sum_{i=m_2}^{m_2+k_{s_2}} \sum_{j=n_2}^{n_2+l_{s_2}} r_{i+1,j}^{(s_2)} c_{i-k_{s_2},j-l_{s_2}} > 0,$$

which contradicts (4.13) and completes the proof.

LEMMA 7. Using equation (1.1) and the transform (2.5), we have

$$C_{m+1,n} + C_{m,n+1} - C_{mn} + \alpha_{mn} C_{m-k,n-l} + \frac{1}{2} \alpha_{mn} \sum_{i=0}^{k'} q_{m-2k+i+k',n-2l+l'} A_{m-2k+i,n-2l} \leq 0. \tag{4.14}$$

PROOF. From (iii) of (2.7), we have

$$C_{m+1,n} + C_{m,n+1} - C_{mn} + \alpha_{mn} A_{m-k,n-l} + \beta_{mn}(A) = 0$$

or

$$C_{m+1,n} + C_{m,n+1} - C_{mn} + \alpha_{mn} A_{m-k,n-l} \leq 0. \tag{4.15}$$

From (2.5), we have

$$A_{mn} = C_{mn} + \left( \sum_{i=m}^{m+k'} q_{in} A_{i-k',n-l'} + \sum_{i=n}^{n+l'} q_{mj} A_{m-k',j-l'} \right) + \frac{1}{2} \left( \sum_{i=m}^{m+k'} q_{i+k'-k,n+l'-l} A_{i-k,n-l} + \sum_{j=n}^{n+l'} q_{m+k'-k,j+l'-l} A_{m-k,j-l} \right).$$

We can improve it for the following case:

$$A_{mn} = C_{mn} + \left( \sum_{i=0}^{k'} q_{m+i,n} A_{m+i-k',n-l'} + \sum_{i=0}^{l'} q_{m,n+j} A_{m-k',n+j-l'} \right) + \frac{1}{2} \left( \sum_{i=0}^{k'} q_{m+i+k'-k,n+l'-l} A_{m+i-k,n-l} + \sum_{j=0}^{l'} q_{m+k'-k,n+j+l'-l} A_{m-k,n+j-l} \right)$$

and

$$A_{m-k,n-l} = C_{m-k,n-l} + \left( \sum_{i=0}^{k'} q_{m-k+i,n-l} A_{m-k+i-k',n-l-l'} + \sum_{i=0}^{l'} q_{m-k,n-l+j} A_{m-k-k',n-l+j-l'} \right) + \frac{1}{2} \left( \sum_{i=0}^{k'} q_{m-2k+i+k',n-2l+l'} A_{m-2k+i,n-2l} + \sum_{j=0}^{l'} q_{m-2k+k',n-2l+j+l'} A_{m-2k,n-2l+j} \right), \tag{4.16}$$

therefore, we have

$$\begin{aligned} \text{(a)} \quad & A_{m-k,n-l} \geq C_{m-k,n-l} + \frac{1}{2} \sum_{i=0}^{k'} q_{m-2k+i+k',n-2l+l'} A_{m-2k+i,n-2l}, \\ \text{(b)} \quad & A_{m-k,n-l} \geq C_{m-k,n-l} + \frac{1}{2} \sum_{j=0}^{l'} q_{m-2k+k',n-2l+j+l'} A_{m-2k,n-2l+j}, \\ \text{(c)} \quad & A_{m-k,n-l} \geq C_{m-k,n-l} + \sum_{i=0}^{k'} q_{m-k+i,n-l} A_{m-k+i-k',n-l-l'}, \\ \text{(d)} \quad & A_{m-k,n-l} \geq C_{m-k,n-l} + \sum_{j=0}^{l'} q_{m-k,n-l+j} A_{m-k-k',n-l+j-l'}. \end{aligned} \tag{4.17}$$

Substituting (a) into (4.15), we obtain

$$C_{m+1,n} + C_{m,n+1} - C_{mn} + \alpha_{mn} C_{m-k,n-l} + \frac{1}{2} \alpha_{mn} \sum_{i=0}^{k'} q_{m-2k+i+k',n-2l+l'} A_{m-2k+i,n-2l} \leq 0.$$

Similarly, using (b)-(d) in (4.17), we will also obtain similar results as (4.14). The proof is complete.

Let

$$\begin{aligned} H(m, n) &= \sum_{i=0}^{k'} q_{m-2k+i+k',n-2l+l'} C_{m-2k+i,n-2l} + \frac{1}{2} \sum_{i=0}^{k'} q_{m-2k+i+k',n-2l+l'} \\ &\times \sum_{i=0}^{k'} q_{m-3k+2i+k',n-3l+l'} C_{m-3k+2i,n-3l} + \left(\frac{1}{2}\right)^2 \sum_{i=0}^{k'} q_{m-2k+i+k',n-2l+l'} \\ &\times \sum_{i=0}^{k'} q_{m-3k+2i+k',n-3l+l'} \sum_{i=0}^{k'} q_{m-4k+3i+k',n-4l+l'} C_{m-4k+3i,n-4l} + \dots \\ &+ \left(\frac{1}{2}\right)^{(p-1)} \sum_{i=0}^{k'} q_{m-2k+i+k',n-2l+l'} \sum_{i=0}^{k'} q_{m-3k+2i+k',n-3l+l'} \times \dots \\ &\times \sum_{i=0}^{k'} q_{m-(p+1)k+pi+k',n-(p+1)l+l'} A_{m-(p+1)k+pi,n-(p+1)l}. \end{aligned}$$

Then, we obtain that the following results.

LEMMA 8.

$$\sum_{i=0}^{k'} q_{m-2k+i+k',n-2l+l'} A_{m-2k+i,n-2l} \geq H(m, n). \tag{4.18}$$

PROOF. From (a) of (4.17), we obtain

$$A_{m-2k+i,n-2l} \geq C_{m-2k+i,n-2l} + \frac{1}{2} \sum_{i=0}^{k'} q_{m-3k+2i+k',n-3l+l'} A_{m-3k+2i,n-3l}, \tag{4.19}$$

hence,

$$\begin{aligned} &\sum_{i=0}^{k'} q_{m-2k+i+k',n-2l+l'} A_{m-2k+i,n-2l} \quad (\text{substituting (4.19) into } A_{m-2k+i,n-2l}) \\ &\geq \sum_{i=0}^{k'} q_{m-2k+i+k',n-2l+l'} \left( C_{m-2k+i,n-2l} + \frac{1}{2} \sum_{i=0}^{k'} q_{m-3k+2i+k',n-3l+l'} A_{m-3k+2i,n-3l} \right) \\ &= \sum_{i=0}^{k'} q_{m-2k+i+k',n-2l+l'} C_{m-2k+i,n-2l} + \frac{1}{2} \sum_{i=0}^{k'} q_{m-2k+i+k',n-2l+l'} \\ &\times \sum_{i=0}^{k'} q_{m-3k+2i+k',n-3l+l'} A_{m-3k+2i,n-3l} \quad (\text{substituting (4.19) into } A_{m-3k+2i,n-3l}) \\ &\geq \sum_{i=0}^{k'} q_{m-2k+i+k',n-2l+l'} C_{m-2k+i,n-2l} + \frac{1}{2} \sum_{i=0}^{k'} q_{m-2k+i+k',n-2l+l'} \\ &\times \sum_{i=0}^{k'} q_{m-3k+2i+k',n-3l+l'} \left( C_{m-3k+2i,n-3l} + \frac{1}{2} \sum_{i=0}^{k'} q_{m-4k+3i+k',n-4l+l'} A_{m-4k+3i,n-4l} \right) \end{aligned}$$

$$\begin{aligned} &\geq \\ &\vdots \quad \left( \begin{array}{l} \text{Repeating the above arguments with } (p-1)^{\text{th}} \text{ step} \\ \text{and by induction we find that.} \end{array} \right) \\ &\geq H(m, n). \end{aligned}$$

Therefore, (4.18) holds and the proof is complete.

LEMMA 9.

$$C_{m+1,n} + C_{m,n+1} - C_{mn} + \alpha_{mn}C_{m-k,n-l} + \frac{1}{2}\alpha_{mn}H(m, n) \leq 0. \tag{4.20}$$

PROOF. Substituting (4.18) into (4.14), then we obtain (4.20).

THEOREM 4.2. Assume that (1.2) holds and there exist positive numbers  $\alpha_0, p$  and the nonnegative number  $Q$  such that

$$(i) \quad \alpha_{mn} = p_{mn} - q_{m-k+k',n-l+l'} \geq \alpha_0, \quad \text{for } m \geq k - k', \quad n \geq l - l', \tag{4.21}$$

$$(ii) \quad \sum_{i=0}^{k'} q_{m-(r+1)k+ri+k',n-(r+1)l+l'} \geq Q, \quad \text{for } m, n \text{ sufficiently large, } r = 1, 2, \dots, p, \tag{4.22}$$

(iii) every solution of the delay difference equation

$$B_{m+1,n} + B_{m,n+1} - B_{mn} + \sum_{r=1}^p \alpha_{mn} \left(\frac{Q}{2}\right)^r B_{m-k,n-rl} = 0$$

oscillates.

Then every solution of equation (1.1) also oscillates.

PROOF. Assume, for the sake of contradiction, that equation (1.1) has an eventually positive solution  $\{A_{mn}\}$ . By Lemmas 4 and 5, for  $m, n$  sufficiently large, the sequence  $\{C_{st}\}$  satisfies

$$0 < C_{mn}, \quad C_{m+1,n} \leq C_{mn}, \quad C_{m,n+1} \leq C_{mn}, \tag{4.23}$$

and

$$0 < C_{mn} \leq A_{mn}. \tag{4.24}$$

From (4.24), using Theorem 3.1, we get

$$\lim_{m,n \rightarrow \infty} C_{mn} = \lim_{m,n \rightarrow \infty} A_{m,n} = 0. \tag{4.25}$$

Using (4.24), we get

$$A_{m-(p+1)k+pi,n-(p+1)l} \geq C_{m-(p+1)k+pi,n-(p+1)l},$$

and substituting  $C_{m-(p+1)k+pi,n-(p+1)l}$  into the last item of  $H(m, n)$ , we obtain

$$\begin{aligned} H(m, n) &= \sum_{i=0}^{k'} q_{m-2k+i+k',n-2l+l'} C_{m-2k+i,n-2l} + \frac{1}{2} \sum_{i=0}^{k'} q_{m-2k+i+k',n-2l+l'} \\ &\quad \times \sum_{i=0}^{k'} q_{m-3k+2i+k',n-3l+l'} C_{m-3k+2i,n-3l} + \dots \\ &\quad + \left(\frac{1}{2}\right)^{(p-1)} \sum_{i=0}^{k'} q_{m-2k+i+k',n-2l+l'} \sum_{i=0}^{k'} q_{m-3k+2i+k',n-3l+l'} \times \dots \\ &\quad \times \sum_{i=0}^{k'} q_{m-(p+1)k+pi+k',n-(p+1)l+l'} C_{m-(p+1)k+pi,n-(p+1)l}. \end{aligned} \tag{4.26}$$

From (4.26), using condition (4.22) and the decreasing property of  $\{C_{mn}\}$ , replacing  $C_{m-(p+1)k+pi,n-(p+1)l}$  by  $C_{m-(r+1)k+rk,n-(r+1)l} = C_{m-k,n-(r+1)l}$ ,  $r = 1, 2, \dots, p$ , we get

$$H(m, n) \geq \sum_{r=1}^p \left(\frac{1}{2}\right)^{r-1} Q^r C_{m-k,n-(r+1)l} \geq \sum_{r=1}^p \left(\frac{1}{2}\right)^{r-1} Q^r C_{m-k,n-rl}. \tag{4.27}$$

Substituting (4.27) into (4.20), we have

$$C_{m+1,n} + C_{m,n+1} - C_{mn} + \alpha_{mn} C_{m-k,n-l} + \sum_{r=1}^p \alpha_{mn} \left(\frac{Q}{2}\right)^r C_{m-k,n-rl} \leq 0$$

or

$$C_{m+1,n} + C_{m,n+1} - C_{mn} + \sum_{r=1}^p \alpha_{mn} \left(\frac{Q}{2}\right)^r C_{m-k,n-rl} \leq 0. \tag{4.28}$$

By summing up both sides of (4.28) from  $m, n$  to infinity, we obtain

$$\sum_{i=m}^{\infty} \sum_{j=n}^{\infty} (C_{i+1,j} + C_{i,j+1} - C_{ij}) + \sum_{r=1}^p \sum_{i=m}^{\infty} \sum_{j=n}^{\infty} \alpha_{mn} \left(\frac{Q}{2}\right)^r C_{m-k,n-rl} \leq 0.$$

In view of Lemma 3, we have

$$\sum_{i=m}^{\infty} \sum_{j=n+1}^{\infty} C_{i+1,j} - C_{mn} + \sum_{r=1}^p \sum_{i=m}^{\infty} \sum_{j=n}^{\infty} \alpha_{mn} \left(\frac{Q}{2}\right)^r C_{m-k,n-rl} \leq 0.$$

Hence,

$$\sum_{r=1}^p \sum_{i=m}^{\infty} \sum_{j=n}^{\infty} \alpha_{mn} \left(\frac{Q}{2}\right)^r C_{m-k,n-rl} \leq C_{mn}. \tag{4.29}$$

In view of (1.2), (4.23), (4.24), it is easy to see that the hypotheses of Lemma 6 are satisfied. Then the equation

$$\sum_{r=1}^p \sum_{i=m}^{\infty} \sum_{j=n}^{\infty} \alpha_{mn} \left(\frac{Q}{2}\right)^r B_{m-k,n-rl} = B_{mn} \tag{4.30}$$

has a positive solution  $\{B_{mn}\}$ . Clearly,  $\{B_{mn}\}$  is also a positive solution of the equation

$$B_{m+1,n} + B_{m,n+1} - B_{mn} + \sum_{r=1}^p \alpha_{mn} \left(\frac{Q}{2}\right)^r B_{m-k,n-rl} = 0, \tag{4.31}$$

which contradicts the hypothesis and completes the proof.

REMARK 2. We can also replace  $C_{m-(p+1)k+pi,n-(p+1)l}$  by

$$C_{m-(r+1)k'+rk',n-(r+1)l'} = C_{m-k',n-(r+1)l'}, \quad r = 1, 2, \dots, p,$$

to obtain similar results.

EXAMPLE 2. Consider the partial difference equation

$$\begin{aligned} &A_{m+1,n} + A_{m,n+1} - A_{mn} + \left(\frac{1+2^{10}}{3^2} + \frac{1}{n+1}\right) A_{m-2,n-2} \\ &- \left(\frac{1}{3^2} + \frac{1}{3(n+2)}\right) A_{m-1,n-1} = 0, \quad m \geq 2, \quad n \geq 3. \end{aligned} \tag{4.32}$$

In this example, take  $p = 1$ ,  $\alpha_0 = 2^{10}/3^2$ , and  $k > k'$ ,  $l > l'$ . Note the following.

- (i)  $p_{mn} - q_{m-k+k', n-l+l'} = p_{mn} - q_{m-1, n-1} = 2^{10}/3^2 + 2/3(n+1) > \alpha_0$ .
- (ii)  $\sum_{i=0}^{k'} q_{m+k'-(r-1)i, n+l'-rl} = \sum_{i=0}^1 q_{m+1, n-1} = 2/3^2 + 2/3(n+1) < 1$ .
- (iii) Taking  $Q = 2/3^2$ , then,  $\sum_{i=0}^{k'} q_{m+k'-(r-1)i, n+l'-rl} = 2/3^2 + 2/3(n+1) > 2/3^2 = Q$ .
- (iv) For equation (4.32), due to  $p = 1$ , then (4.31) becomes

$$B_{m+1, n} + B_{m, n+1} - B_{mn} + \frac{1}{3^2} \left( \frac{2^{10}}{3^2} + \frac{2}{3(n+1)} \right) B_{m-2, n-2} = 0. \quad (4.33)$$

From (4.33), since

$$\begin{aligned} \liminf_{m, n \rightarrow \infty} \left( \frac{1}{kl} \sum_{i=m-k}^{m-1} \sum_{j=n-l}^{n-1} \alpha_{ij} \left( \frac{Q}{2} \right)^r \right) &= \liminf_{m, n \rightarrow \infty} \left( \frac{1}{4} \sum_{i=m-1}^{m-1} \sum_{j=n-1}^{n-1} \frac{1}{3^2} \left( \frac{2^{10}}{3^2} + \frac{2}{3(j+1)} \right) \right) \\ &= \frac{2^8}{3^4} > \frac{4}{27} = \frac{\omega^\omega}{(\omega+1)^{\omega+1}}, \end{aligned}$$

using Lemma 1, we obtain that every solution of (4.33) is oscillatory. Therefore, from Theorem 4.2, every solution of (4.32) is also oscillatory.

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