Oscillation of Neutral Delay Partial Difference Equation

Guanghui Liu¹

Abstract

In this paper, some sufficient conditions for oscillation of the neutral delay partial equation :

$$\Delta_{1,2}(A_{m,n} - cA_{m-\tau, n-\sigma}) + \sum_{i=1}^{\mu} P_i(m,n)A_{m-k_i, n-l_i} = 0$$

are established. Our results as a special case when c = 0, $\mu = 1$, involve and improve some well-known oscillation results.

Mathematics Subject Classification : 35B05

Keywords: Oscillation, Neutral, Partial difference

1 Introduction

It is well known that the partial difference equations appear in considerations of random walk problems, molecular structure and chemical reactions problems

¹ College of Science, Hunan Institute of Engineering, 88 East Fuxing Road, Xiangtan 411104, Hunan, China, e-mail : gh29202@163.com

Article Info: Revised : July 25, 2011. Published online : November 30, 2011.

[1-3].Oscillation and nonoscillation of solutions of delay partial difference equations is receiving much attention [4-7].

In this paper, we consider the neutral delay partial difference equation

$$\Delta_{1,2}(A_{m,n} - cA_{m-\tau,n-\sigma}) + \sum_{i=1}^{\mu} P_i(m,n)A_{m-k_i,n-l_i} = 0, \qquad (1.1)$$

where $m, n \in N_0 = \{0, 1, 2, ...\}$ and $\tau, \sigma, k_i, l_i (i = 1, 2, ..., \mu)$ are nonnegative integers, the coefficients $\{P_i(m, n)\} \in N_0^2 = \{0, 1, 2, ...\}^2$ is a sequences of nonnegative real numbers, and $0 \le c \le 1$. We defined

$$\Delta_{1,2}(Z_{m,n}) = Z_{m+1,n} + Z_{m,n+1} - Z_{m,n}, \quad Z_{m,n} = A_{m,n} - cA_{m-\tau,n-\sigma}.$$

A solution $\{A_{m,n}\}$ of (1.1) is said to be eventually positive if $A_{m,n} > 0$ for all large *m* and *n*. It is said to be oscillatory if it is neither eventually positive nor eventually negative.

As a special case of Eq. (1.1), B.G.Zhang et al.[5] considered partial difference equation

$$A_{m+1,n} + A_{m,n+1} - A_{m,n} + P_{m,n} A_{m-k,n-l} = 0, \qquad (1.2)$$

And proved that: for all large m, n, and there exists ξ such that

$$P_{m,n} \ge \xi > \frac{(k+l)^{k+l}}{(k+l+1)^{k+l+1}}, \qquad (1.3)$$

Then every solution of equation (1.2) oscillates.

2 Main Results

In this section, we give some oscillation for Eq.(1.1). In order to prove our main results, we need the following auxiliary results.

Lemma 1. Suppose that $\{A_{m,n}\}$ is an eventually positive solution of equation (1.1), then :

(i) $\Delta_{12}(Z_{m,n}) \le 0$, and $Z_{m,n}$ is monotone decreasing in m, n, that is $Z_{m+1,n} \le Z_{m,n}, Z_{m,n+1} \le Z_{m,n};$ (ii) $Z_{m,n} > 0.$

Proof. Since $\{A_{m,n}\}$ is an eventually positive solution of (1.1), then there exists enough M, N, when $m \ge M$, $n \ge N$, such that

$$A_{m,n} > 0, \ A_{m-\tau,n-\sigma} > 0, \ A_{m-k_i,n-l_i} > 0, \ i = 1, 2, \dots, \mu$$

From (1.1), we obtain

$$\Delta_{1,2}(Z_{m,n}) = -\sum_{i=1}^{\mu} P_i(m,n) A_{m-k_i,n-l_i} \le 0$$

That is

$$Z_{m+1,n} + Z_{m,n+1} - Z_{m,n} \le 0$$
, $Z_{m+1,n} \le Z_{m,n}$, $Z_{m,n+1} \le Z_{m,n}$.

Next, we show that $Z_{m,n}$ is eventually positive in m, n. If $Z_{m,n} \le 0$, then there exists d > 0, for all large M_1, N_1 , when $m \ge M_1$, $n \ge N_1$, such that $Z_{m,n} \le -d$.

$$A_{m,n} - A_{m-\tau,n-\sigma} \le A_{m,n} - cA_{m-\tau,n-\sigma} = Z_{m,n} \le -d, A_{m,n} \le -d + A_{m-\tau,n-\sigma}$$

Therefore,

$$\begin{array}{l} A_{m+h\tau,n+h\sigma} \leq -d + A_{m+(h-1)\tau,n+(h-1)\sigma} \leq -2d + A_{m+(h-2)\tau,n+(h-2)\sigma} \leq \cdots \leq -(h+1)d + A_{m-\tau,n-\sigma} \\ \\ \text{as} \quad h \to \infty, A_{m+h\tau,n+h\sigma} \to -\infty \quad \text{.Which contradiction to} \quad \left\{A_{m,n}\right\} \text{ is an eventually} \\ \\ \text{positive solution. This completes the proof.} \end{array}$$

Theorem 1. Assume that

$$\liminf_{m,n\to\infty} (1+c) \sum_{i=0}^{\mu} P_i(m,n) > \frac{\hat{k}}{(\hat{k}+1)^{\hat{k}+1}} \frac{\hat{l}}{(\hat{l}+1)^{\hat{l}+1}}, \qquad (2.1)$$

where $\hat{k} = \min(k_1, k_2, ..., k_{\mu})$, $\hat{l} = \min(l_1, l_2, ..., l_{\mu})$, then every solution of equation (1.1) oscillates.

Proof. Suppose to the contrary that the equation (1.1) has a nonoscillatory solution $\{A_{m,n}\}$. Without loss of generality, we may assume that $\{A_{m,n}\}$ is an eventually positive solution of equation (1.1), then from (1.1), we have

$$0 = \Delta_{1,2}(Z_{m,n}) + \sum_{i=1}^{\mu} P_i(m,n) A_{m-k_i,n-l_i}$$

= $\Delta_{1,2}(Z_{m,n}) + \sum_{i=1}^{\mu} P_i(m,n) (Z_{m-k_i,n-l_i} + cA_{m-k_i-\tau,n-l_i-\sigma})$
> $\Delta_{1,2}(Z_{m,n}) + \sum_{i=1}^{\mu} P_i(m,n) (Z_{m-k_i,n-l_i} + cZ_{m-k_i-\tau,n-l_i-\sigma})$

By Lemma 1, we have

$$\Delta_{12}(Z_{m,n}) + \sum_{i=1}^{\mu} (1+c) P_i(m,n) Z_{m-\hat{k},n-\hat{l}} < 0,$$

That is

$$Z_{m+1,n} + Z_{m,n+1} - Z_{m,n} < -\sum_{i=1}^{\mu} (1+c) P_i(m,n) Z_{m-\hat{k},n-\hat{l}}, \qquad (2.2)$$

dividing the both sides of (2.2) by $Z_{m,n}$, we have

$$\frac{Z_{m+1,n}}{Z_{m,n}} + \frac{Z_{m,n+1}}{Z_{m,n}} < 1 - \sum_{i=1}^{\mu} (1+c) P_i(m,n) \frac{Z_{m-\hat{k},n-\hat{l}}}{Z_{m,n}},$$
(2.3)

Set $r_{m,n} = \frac{Z_{m,n}}{Z_{m+1,n}}, t_{m,n} = \frac{Z_{m,n}}{Z_{m,n+1}}$. It is easy to see that $r_{m,n} \ge 1, t_{m,n} \ge 1$, for all large m and $n \cdot \{r_{m,n}\}, \{t_{m,n}\}$ are bounded. Let $\liminf_{m,n\to\infty} t_{m,n} = b \ge 1$, then from (2.3), we have

$$\frac{1}{r_{m,n}} + \frac{1}{t_{m,n}} < 1 - \sum_{i=1}^{\mu} (1+c) P_i(m,n) \frac{Z_{m-\hat{k},n-\hat{l}}}{Z_{m,n}}$$
$$\leq 1 - \sum_{i=1}^{\mu} (1+c) P_i(m,n) r_{m-\hat{k},n} r_{m-\hat{k}+1,n} \cdots r_{m-1,n} t_{m-\hat{l},n} t_{m-\hat{l}+1,n} \cdots t_{m-1,n} \quad (2.4)$$

from (2.4), we get

$$\limsup_{m,n\to\infty} \frac{1}{r_{m,n}} + \limsup_{m,n\to\infty} \frac{1}{t_{m,n}} = \frac{1}{a} + \frac{1}{b} \le 1 - \liminf_{m,n\to\infty} \sum_{i=1}^{\mu} (1+c) P_i(m,n) a^{\hat{k}} b^{\hat{l}} ,$$

or

$$\liminf_{m,n\to\infty}\sum_{i=1}^{\mu}(1+c)P_i(m,n) \le (1-\frac{1}{a}-\frac{1}{b})\frac{1}{a^{\hat{k}}b^{\hat{l}}} \le \frac{(a-1)(b-1)}{a^{\hat{k}+1}b^{\hat{l}+1}} = f(a,b).$$

Now it is easy to see that

$$\max_{a \ge 1, b \ge 1} f(a, b) = \frac{\hat{k}}{(\hat{k} + 1)^{\hat{k} + 1}} \frac{\hat{l}}{(\hat{l} + 1)^{\hat{l} + 1}},$$

hence we obtain

$$\liminf_{m,n\to\infty}\sum_{i=1}^{\mu}(1+c)P_i(m,n)\leq \frac{\hat{k}}{(\hat{k}+1)^{\hat{k}+1}}\frac{\hat{l}}{(\hat{l}+1)^{\hat{l}+1}},$$

which is a contradiction to (2.1).this completes the proof.

According to theorem 1, if $c = 0, \mu = 1$, we obtain the following result:

Corollary 1. For all large m, n, there exists ξ such that

$$P_{m,n} \ge \xi > \frac{k^k}{(k+1)^{k+1}} \frac{l^l}{(l+1)^{l+1}}.$$
(2.5)

Then every solution of equation oscillates.

Remark 1. From Corollary 1, compare (2.5) with (1.3), obviously

$$\frac{k^{k}}{(k+1)^{k+1}}\frac{l^{l}}{(l+1)^{l+1}} < \frac{(k+l)^{k+l}}{(k+l+1)^{k+l+1}}$$

Theorem 2. Assume that

$$\liminf_{m,n\to\infty}\sum_{i=1}^{\mu}(1+c)P_i(m,n)2^{\xi_i}\frac{(\xi_i+1)^{\xi_i+1}}{(\xi_i)^{\xi_i}} > 1,$$
(2.6)

where $\xi_i = \min(k_i, l_i), i = 1, 2, \dots \mu$, then every solution of equation (1.1) oscillates.

Proof. Suppose to the contrary that $\{A_{m,n}\}$ is an eventually positive solution of equation (1.1). Set $s_{m,n} = \frac{z_{m,n}}{z_{m+1,n+1}}$. It is easy to see that $s_{m,n} \ge 1$, for all large m

and $n, s_{m,n}$ is bounded. Let $\liminf_{m,n\to\infty} s_{m,n} = \beta \ge 1$, then from (1.1) and by Lemma 1, we have

$$\Delta_{1,2}(Z_{m,n}) + \sum_{i=1}^{\mu} (1+c) P_i(m,n) Z_{m-\xi_i, n-\xi_i} \le 0$$

That is

$$\frac{2}{s_{m,n}} \leq \frac{Z_{m+1,n}}{Z_{m,n}} + \frac{Z_{m,n+1}}{Z_{m,n}} \leq 1 - \sum_{i=1}^{\mu} (1+c) P_i(m,n) \frac{Z_{m-\xi_i,n-\xi_i}}{Z_{m,n}},$$

$$\frac{2}{s_{m,n}} \leq 1 - \sum_{i=1}^{\mu} (1+c) P_i(m,n) s_{m-\xi_i,n-\xi_i} s_{m-\xi_i+1,n-\xi_i+1} \cdots s_{m-1,n-1}.$$
(2.7)

Taking supremun limit on both sides of (2.7), we have

$$\frac{2}{\beta} \leq 1 - \liminf_{m,n\to\infty} \sum_{i=1}^{\mu} (1+c) P_i(m,n) \beta^{\xi_i} ,$$

which implies $\beta > 2$ and

$$\liminf_{m,n\to\infty} \sum_{i=1}^{\mu} (1+c) P_i(m,n) \frac{\beta^{\xi_i+1}}{\beta-2} \le 1.$$
 (2.8)

Guanghui Liu

Noticed that

$$\min_{\beta>2} \left(\frac{\beta^{\xi_i+1}}{\beta-2}\right) = 2^{\xi_i} \frac{(\xi_i+1)^{\xi_i+1}}{\xi_i^{\xi_i}}$$

Hence we have

$$\liminf_{m,n\to\infty}\sum_{i=1}^{\mu}(1+c)P_i(m,n)2^{\xi_i}\frac{(\xi_i+1)^{\xi_i+1}}{\xi_i^{\xi_i}}\leq 1\,,$$

which contradicts (2.6). This completes the proof.

Corollary 2. Assume that

$$\mu(\prod_{i=1}^{\mu} \liminf_{m,n\to\infty} \sum_{i=1}^{\mu} (1+c) P_i(m,n))^{\frac{1}{\mu}} > \frac{\overline{\xi} \,\overline{\xi}}{2^{\overline{\xi}} \,(\overline{\xi}+1)^{\overline{\xi}+1}}, \tag{2.9}$$

where $\overline{\xi} = \frac{1}{\mu} (\sum_{i=1}^{\mu} \xi_i)$, $\xi_i = \min(k_i, l_i)$, $i = 1, 2, ..., \mu$. Then every solution of (1.1)

oscillates.

Proof. In fact, from (2.8) we have

$$1 \ge \liminf_{m,n\to\infty} \sum_{i=1}^{\mu} (1+c) P_i(m,n) \frac{\beta^{\xi_i+1}}{\beta-2} \ge \mu (\prod_{i=1}^{\mu} \liminf_{m,n\to\infty} (1+c) P_i(m,n))^{\frac{1}{\mu}}.$$

Hence

$$l \geq \mu \left(\prod_{i=1}^{\mu} \liminf_{m,n\to\infty} (1+c) P_i(m,n)\right)^{\frac{1}{\mu}} 2^{\overline{\xi}} \frac{(\overline{\xi}+1)^{\overline{\xi}+1}}{\overline{\xi}^{\overline{\xi}}}.$$

That is

$$\mu(\prod_{i=1}^{\mu} \liminf_{m,n\to\infty} (1+c)P_i(m,n))^{\frac{1}{\mu}} \leq \frac{\overline{\xi}^{\overline{\xi}}}{2^{\overline{\xi}}(\overline{\xi}+1)^{\overline{\xi}+1}}.$$

which contradicts (2.9). The proof is completed.

References

- M. Bohner, A. Peterson, Advances in Dynamic Equations on Time Scales, Birkhäuser, Boston, 2003.
- [2] R. Courant, K. Friedrichs and H. Lewy, *On the partial difference equations of mathematical physics*, Birkhäuser, Boston, 1967.
- [3] X.P. Li, Partial difference equations used in the study of molecular orbits, *Acta Chimica Sinica*, **40**, (1982), 688-698.
- [4] J.C. Strikwerda, *Finite Difference Schemes and Partial Difference Equations*, Wadsworth, Belmont, CA,1989.
- [5] B.G. Zhang and S.T. Liu, Oscillation of a class of delay partial difference equation, *Journal of difference Equation and its Application*, 1, (1995), 215-226.
- [6] B.G. Zhang and S.T. Liu, On the oscillation of two partial difference equations, *Journal of Mathematical Analysis and Applications*, 206, (1997), 480-492.
- [7] B.G. Zhang and S.T. Liu, Oscillation of partial difference equations, *Panamerican Math J.*, 5, (1995), 61-70.